## As of August 9, 2024 (Last reviewed: February 28, 2025)

As of August	9, 2024 (Las	st reviewed:	February 28, 2	025)																									
CFTC SEC Tech Field Spec# Id	SEC Rule	Source	Category	Data Element Name	Definition for Data Element	Format	SEC Allowable Values	CR SEC SDR Reporting Validation Rules	Add. Business validations	MODI CORR TERM	EROR REW PRTO	PRTO T Reported se em ha tion	mination Validation Rules	Error Messages	Regulatory Updates/Clarifications	GUI Reports & Exports - Open Trades	GUI Reports & G Exports - E: Late Tr	UI Reports & cports -	GUI Reports & Exports - Trade Detail	GUI Reports & Exports - Message History Export	GUI Reports & Participa Exports - Reports daily) - Errors / Failure Log Export Trade	nt Participant Offline Reports (offline daily) -	Participant Reports (offline daily) -	SEC Reports SEC (offline daily) - (offline Messages	Reports SEC ne daily) - (offi n Trades Late Sub-	C Reports SE line daily) - (o	EC Reports ffline daily) - f Messages	Deport Notes 11.5 Change	Aug 9th, 2024 es Changes
1 1	17 CFR 242.901(c)(6)	CDE	Clearing	Cleared	Indicator of whether the transaction has been clusted, or is intended to be classed, by a control contribution.	Char(1)	"Y = Yes, centrally cleared, for bata and garrens transactions.  N = No, not certailly cleared.  - I = Intent to clear, for alpha transactions that are planned to be submitted to clearing.	м	,		N Y N	Validati Same s	tion as SEC SDR Reporting Validation Rules			1	1	1	1	1	See SEC Functional Requirements document for fields	,	Rebells slons		1	1	1 c 2 2 6 h	Late submission reports shall contain the following additional data point which we not part of the feel late: It Regulard Submission — For Trades, he his calminated as Execution Timestamp > 24 hrs. For thickpois worst, this is considered as Event Exercises pro-24 hrs. For thickpois worst, this is considered as Event Exercises pro-24 hrs. For thickpois worst, this is considered as Event Exercises pro-24 hrs. For thickpois and mindaes past the Required Submission from Houte, this does not apply to restationally-event-most based within should not be included in this report.	
2 2	17 CFR 242.901(c)(6) 17 CFR 242.901(d)(6)	CDE	Clearing	Central counterparty	Identifier of the certail counterpany (CCP) that cleared the transaction.  This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "i" ("Intert to clear").	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C if [Cleared] = "Y", When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)];  NP if (Cleared) = "N" or T.	Reject if value provided for NR condition	Y Y N	N Y N	N N N	ion as SEC SDR Reporting Validation Rules			2	2	2	2	2	3	2	2	2	2	2	2		
3 3	17 CFR 242.907(a)	CFTC	Clearing	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	Char(4)	HOUS = House CLIE = Client	C if [Cleared] = "Y; NR if [Cleared] = "N or T	Reject if value provided for NR condition	YYN	N Y N	N N N Same s	ion as SEC SDR Reporting Validation Rules			3	3	3	3	3	2	3	3	3	3	3	3		
4 4	17 CFR 242 907(a)	CDE	Clearing	Clearing member	Asserting of the Searring contriber through which is derivative branchine are already at contriber conforcinguity.  This data descent as applicable to deseat the manufacture under bit the apency clearing model and contriber and an experiment of the searring of the production of the searring of the sea	in Char(20)	ISO 17442 Legal Entity Manefiler (LEI) code that is included in the LEI data as published by the (Dobat LEI Foundation (CLEIF, www.glaf orgy).	C   C     Chareed   = "Y"; NR         Charred   = "N" or T	Reject if value provided for NR condition	' Y Y N	N Y N		ion. as SEC SDR Reporting Validation Rules			4	4	4	4	4	4	4	4	4	4	4	4		
5 5	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap USIs	The unique swap identifiers (USI) of each clearing swap that replaces the original swap that was sub-mitted for clearing to the derivatives clearing organization, other than the USI for the swap currently being reported (as "USI" data element below).	Varchir(42)	Refer to: CFTC USI Data Standard	Clearing swap UTis) is not populated and (Action type) C TERM; NR if (Cleared) = 'N or 'Y See additional validations in the TERM Actions tab. C if (Cleared) = 'Y and	Reject if value provided for NR condition	Y Y Y	N Y N	Same i	oon as SEC SDR Reporting Validation Rules			5	5	5	5	5	5	5	5	5	5	5	5		
6 6	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap UTIs	The unique transaction identifies (UTI) of each clearing uses that replaces the original uses that was submitted for clearing to the deleatons clearing organization, other than the UTI for the swap currently being reported (or "UTI" data element below).	Varchar(52)	ISO 23897 Unique transaction identifier	C if (Cleared) = 1' and (Clearing swap USIs) is not populated and (Action type) C TERM; NR if (Cleared) = "N' or Y' See additional validations in the TERM Actions toh	Reject if value provided for NR condition	Y Y Y	N Y N	N N N	ion as SEC SDR Reporting Validation Rules			6	6	6	6	6	6	6	6	6	6	6	6		
7 7	17 CFR 242.901(g)	CFTC	Clearing	Original swap USI	The unique swep identifier (USI) of the original swep submitted for clearing to the derivatives clearing organization that is replaced by clearing sweps.	Varchar(42)	Refer to CFTC USI Data Standard	0	Reject if value provided for NR	YYN	N Y N	N N N Same s	ion as SEC SDR Reporting Validation Rules			7	7	7	7	7		7	7	7	7	7	7		
8 8	17 CFR 242.901(g)	CFTC	Clearing	Original swap UTI	The unique transaction identifier (UTI) of the original away submitted for clearing to the derivatives clearing organization that is replaced by clearing aways.	Varchar(52)	ISO 23897 Unique transaction identifier	0	Reject if value provided for NR	YYN	N Y N	N N N Same s	ion as SEC SDR Reporting Validation Rules			8	8	8	8	8		8	8	8	8	8	8		
9 9	17 CFR 242.907(a)	CFTC	Clearing	Original awap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LeI Foundation (2) EEE assemble entity	C NR if [Cleared] = 'N'	Reject if value provided for NR condition		N Y N	Validati	ion as SEC SDR Reporting Validation Rules			9	9	9	9	9	5	9	9	9	9	9	9		
10 10	17 CFR 242.901(e)(1)(i	(i) CFTC	Clearing	Clearing receipt timestamp	The date and time, expressed in UTC, the original range was exceived by the derivatives clearing organization (DCO) for clearing and recorded by the DCO's system.	YYYY-MM- DDThhummasZ, based on UTC.	Any valid data/time based on ISO 8801 Date and time format.	C if [Cleared] = "Y" or ([Cleared] = "Y" and [Action type] = "TERM"), else (btank); NR if [Cleared] = "N" See additional validations in the TERM Actions toh.	Reject if value provided for NR condition	·	N Y N	Validati Same s N N N	ion as SEC SDR Reporting Validation Rules			10	10	10	10	10		10	10	10	10	10	10		
11 11	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions an exemptions - Counterparty 1	I skerdfes the type of clearing exception or exemption that the Counterparty 1 has sketcled. All applicable exceptions and exemption must be selected. The schedule of a special experience of a special experience of the schedule.	Char(4)	ENDU = End-saar exception, § 50.50 AFF1 = Inter-diffiliate exemption, § 50.52 SMSK = Small bank exemption, § 50.50(a) SCOP = Cooperative exemption, § 50.51(a) NAL = No-action Letter = OTHR = Other exception or exemption, not including exemption that make acception is set to be accepted to the exemption of the exempt		Reject if value provided for NR condition	Y Y N	N Y N	N N N	tion as SEC 3DR Reporting Validation Rules			11	11	11	11	11	1	11	11	11	11	11	11		
12 12	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions an exemptions - Counterparty 2	of describes the type of the charity exception or exemption that the Counterparty 2 has elected.  It applicable to explain more than explain must be selected.  The values may be repeated as applicable.	Char(4)	LEFF-List-delitidat exemption, § 5.5. Inter-delitidat exemption, § 5.5. See Inter-delitidate exemption, § 5.5.5(e) CODP = Cooperative exemption, § 5.5.1 NOAL = No-action letter *OTHR = Other exceptions exceptions, not including no-action letter- exemptions, not including no-action letter- exists.	O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y Y N	N Y N	N N N	ion as SEC SDR Reporting Validation Rules			12	12	12	12	12	r	: 12	12	12	12	12	12		
13 13	17 CFR 242.901(d)(1)	CDE	Counterparty	Counterparty 1 (seportin counterparty)	Identifies of the countemparty is an OTC derivative transaction, who is fulfilling its reporting obligation with the sport in question.  If in jurisdictions where both parties must sport the transaction, the identifies of Countemparty 1 alway identifies the separting countemparty.  In this case of an allocated derivative transaction executed by a fond manager on behalf of a fund, the final case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the final case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the final case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the final case of an allocated derivative transaction executed by a fund manager on behalf of a fund, and the final case of an allocated derivative transaction executed as the crossociated as the constitution of the final case of an allocated derivative transaction executed as the constitution of the final case of an allocated derivative transaction.	Crist(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	м	,	Y Y Y	Y Y Y	Validati Same s Y Y N	tion as SEC SDR Reporting Validation Rules			13	13	13	13	13	*	13	13	13	13	13	13		
14 14	17 CFR 242.901(d)(1)	CDE	Counterparty	Countemparty 2	handfard of the second counterparty to an OTC deviation transaction.  In the case of an arbitrarilla desiration procedure to proceed to the following one behalf of a land, that set of of the fined managers is required as the contemporary.	*Char(20) or Varchar(72) for natural persons what are cating as private individuals (no business entitles) and for Privacy Law Identifier (PLI).	maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purposePrivilloy Law Identifier (PLI)	м	,	, A A A	Y Y Y		ion: as SEC SDR Reporting Validation Rules			14	14	14	14	14	5	14	14	14	14	14	14		
15 15	17 CFR 242.901(d)(1)	) CFTC	Counterparty	Counterparty 2 identifie source	Source used to identify the Counterparty 2:	Char(4)		M	,	·	Y Y Y	YYN	tion as SEC SDR Reporting Validation Rules			15	15	15	15	15	2	15	15	15	15	15	15		
16 16	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 1 financia entity indicator	Indicator of whether Counterparty 1 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	•True False	C if [Cleared] = 'N' or T; NR if [Cleared] = 'Y'	Reject if value provided for NR condition	YYN	N Y N	N N N Same a	ion as SEC SDR Reporting Validation Rules			16	16	16	16	16	5	16	16	16	16	16	16		
17 17	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 2 financia entity indicator	Indicator of whether Counterparty 2 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	-True False	м	1		N Y N		ion as SEC SDR Reporting Validation Rules			17	17	17	17	17	1	17	17	17	17	17	17		
18 18	17 CFR 242 907(a)	CDE	Counterparty	Buyer identifier			+50 17442 Legal Entity Identifilar (LEI) code that is included in the LEI data supplication by the Clobal LEI Formation (CLEIF, www.glaif.org/). For marking persons who are acting as possible of price of the person with one acting as possible of price of the person of the clear person of the clear person of the p	Receiver identified are not populated, since the populated, since (blank).  C When populated, the value in [Counterparty 1 (seporting counterparty)] or [Counterparty 2]		' Y Y N	N Y N		Sion as SEC SDR Reporting Validation Rules			18	18	18	18	18	5	18	18	18	18	18	18		
19 19	17 CFR 242 907(a)	CDE	Counterparty	Seller identifier			+800 17442 Legal Entity Identifier (LEI) as code that is included in the LEI Identifier (LEI) as published by the Globat LEI Foundation (CLEIF, www.pelf-org). For instant persons who are acting as private included priot basiness entitles) of the company of the company of the reporting counterparty follows: by a virsigal destifier assigned and maintained consistently by the responsing counterparty for that making person(n) or regulatory reporting purpose. Privale products of the counterparty for that making person(n) or regulatory reporting purpose. Privale products of the counterparty for the making person(n) or regulatory reporting purpose. Privale products of the counterparty for the making person of the counterparty for that making person of the counterparty for the the	C if (Payer identifier) and (Receiver identifier) are not populated, size (blank).  C When populated, the value shall match the value in (Counterparty 1 (seporting ocurrisepsety)) or (Counterparty 2)	,	Y Y N	N Y N	Validati Same s	ison. as SEC SDR Reporting Validation Rules			19	19	19	19	19	2	19	19	19	19	19	19		
20 20	17 CFR 242 907(a)	CDE	Counterparty	Payer identifier	identified of the counterparty of the paper has destinated at the time of the transaction. A non-subscalarsh list of examples of instruments for brinks the local schement could popy are most reapy and raw-piles contribute. Noting harvor the reapy, scell that schim reaps, and transpiles contribute the reapy planting the reapy. Local contributions are proportionally as the reapy contribution are proportionally as the reapy contribution are proportionally as the contribution of the destination of an applicable to instrument types conwent by data elements. Buyer directified and finder strendth.	-Chas(20) or Varchar(21) for natural persons with are setting as private individuals (in business entities) and for Privacy Law Identifier (PLI).	Land Indexilier (PLL)  480 1744-CL squiff Entity Interdiser (ILE)  onde that is included in the LEI data as  published by the Gobbat LEI Foundation  (ICLEIF, www.palf only).  For instand persons who are acting and  provide individuals (not business entities)  and  provide individuals (not business)  provi	C if [Boyer identifier] and [Seller identifier] are not populated, else [state]. C When populated, the value shall match the value in [Counterparty 1 insporting counterparty] or [Counterparty 2].	,	, A A N	N Y N		ion. as SEC SDR Reporting Validation Rules			20	20	20	20	20	2	20	20	20	20	20	20		

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21	21 17 CF 242.900	R CD	DE Cour	riseparty	Receiver identifier	shedfar of the contributed of the scaniser lags as determined at the liter of the breaction. A monetheatine last of exemple of the sheet last for which the data element could epply see the contribute as the contributed of the contributed o	-Char(20) or Varcher(72), for natural persons who are acting an private inhibituation for business entities and for Privacys Law Identifier (PLI).  Law Identifier (PLI).		C if [Buyer identifier] and Selter identifier] are not populated, else [blank]. When populated, the value shall match the value in [Counterparty 1 [seporting counterparty]] or [Counterparty 2]		Y Y '	Y N N	vacación Serve as SEC SOR Repoding Validation Rules  V N N N		21	21	21	21	21	21	21	21	21	21	21	21	
22	17 CF 22 242.90	R (d) CFI	TC Cour	reserventy	Submitter identifier	Identifier of the entity submitting the data to the swep data repository (SDR).  The Submitter identifier will be the same as the reporting counterparty or swep execution facility (SEF), unless they use a thirt-party service provider to submit the data to SDR in which case, report the identifier of the third-party service provider.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).		If Country of 1 to Bubellon Interference State State Service on active 2018 and Country of Lincology on the manager's company, otherwise reject	Y Y	Y Y Y	Validation Same as SEC SDR Reporting Validation Rules Y Y Y N		22	22	22	22	22	22	22	22	22	22	22	22	
79	23 17 CF 242 90	R CE	TC Cour	nterporty	Counterparty 1 federal entity indicator	institution of wather Conferencing (r. ). In (1) Out of the following unifies: s) An entity established paramet to federal law, including, but not feriled to, the following: s) An entity established paramet to find the following of the federal instrumentality, or a federal sufferiler; A government corporation (examples as such term is defined in 5 SLC 6, 1910)(1) or a 10.05. 6, 9101)(3). In Agreement-deposition detemprise (examples as such learn is defined in 3.05.05.5 9200)(3). A federally funded research and development center on the master list	Booksen	-True M					Validation Some as SEC SDR Reporting Validation Rules  V N N N N		23	23	23	23	23	23	23	23	23	23	23	23	
22	242.900		10 000	,	entity indicator	learn in difficient (i). A feelentily function of sevent have the valid development center on the manufer list of the control of the Collection of the Colle	Colonial Colonia Colonial Colonia Colonia Colonia Colonia Colonia Colonia Colonia Colonia Col	False							2	2	-		23			2	13		13	2	
	17 CF 242 9010 17 CF	R d)(1) CFTC:	Rules Cour	nterporty	Counterparty 1 US Execution Agent ID	LEI of execution agent for the reporting CP.	Chie(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF www.oleif.cru/)			Υ Υ	Y N N	Y N N N Same as SEC SDR Reporting Validation Rules		24	24	24	24	24	24	24	24	24	24	24	24	
	25 17 CF 242.901	R c)(5) CFTC	Rules Cour	reterporty (	Counterparty 1 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSD/SBMSP.	Char(20)	SEED, SEVER, DCO, No.			Υ Υ	Y N N	Validation  Validation  Validation Rules		25	25	25	25	25	25	25	25	25	25	25	25	
	26 17 CF 242.900	R (a) CFTC	Rules Tran	reaction elated	Message Type	An idication of whether the party is submitting a message for reporting or public dissemination	Char(5)	Creation/Lifecycle = RPT Public Dissemination = RT				YYY	Y Y Y N Same as SEC SDR Reporting Validation Rules		26	26	26	26	26	26	26	26	26	26	26	26	
	242.901(a 27 e) 17 CF	(2)(i)( CFTC	Rules Cour	referperty	Counterparty 1 US Persion Indicator	An indication of whether the party is US Person	Boolean	True False			Y Y	Y N N	Validation Same as SEC SDR Reporting Validation Rules  Validation Rules		27	27	27	27	27	27	27	27	27	27	27	27	
	242.901) 242.901) 28 17 CF 242.9010	f)(1) R (1/2)		referperty	Counterparty 2 US Execution Agent ID	LEI of execution agent for the non-reporting CP.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (CI FIF www.nleif.com):			Y Y	Y N N	V N N N Same as SEC SDR Reporting Validation Rules		28	28	28	28	28	28	28	28	28	28	28	28	
	29 17 CF 242.901	R c)(5)	Rules Cour	reterporty (	Counterparty 2 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSD/SBMSP.  Indicator of whether Counterparty 2 to:	Char(20)	SEED, SEMEP, DCO, No.			Υ Υ	Y N N	Validation Validation N N N Same as SEC SDR Reporting Validation Rules Validation		29	29	29	29	29	29	29	29	29	29	29	29	
24	30 17 CF 242.900		TC Cour	interperty	Counterparty 2 federal entity indicator	(1) Own for his change gather.  (1) Own for his change gather.  (2) Own for his change gather to find on the change his change his red below the his change with the change of the chang		-Trus False M			Y Y '	Y N N	Validation Series on SEC SION Reporting Validation Rules  V N N N		30	30	30	30	30	90	30	30	30	30	30	30	
	17 CF 242 901(a 31 a) 17 CF	(2)(i)( CFTC	Rules Cour	interperty	Counterparty 2 US Person Indicator	An indication of whether the party is US Person	Boolean	True False	1		Υ Υ	Y N N	Validation Validation Validation Reporting Validation Rules		31	31	31	31	31	31	31	31	31	31	31	31	
25	242 90 17 CF 242 901 (c	R (1)(v) CF1	TC Custor	m baskets C	Custom basket indicator	Indicator of whether the swep transaction is based on a custom basket.	Boolean	-True False			ν ν	Y N N	V N Y Same as SEC SDR Reporting Validation Rules		32	32	32	32	32	32	32	32	32	32	32	32	
26	33 17 CF 242 900	R CFI	TC E	Events	Action type	and to describe the reason personation of special reason requirements and the special reason and special rea		ASSIVT - Neur MADDI - Medify COSR - Consect SENDE - Server META - Periode PRTO - Transfer and	M, for wald Action type and Event type Combination. See Action-Event Model sheet for wald ActionSeed combinations and additional sheet		Y Y .	Y Y Y			53	33	33	333	33	33	33	33	33	33	33	33	
27	17 CF 242:5011 34 17 CF 242:501(s		TC E	Events	Event type	Equination or season for the addition long lates on the same protection.  September of the addition long lates on the same protection.  September of the addition long and additional content of the additional content and in langely to be sent expensed or desired and content of the additional content of t	Cher(4)	TRIDE - Trade NOVT - 1-Varience of Plas Reduction CARP - Compression of Plas Reduction CARP - Compression CARP - Compression CARP - Country Advance CARP - C	M, for wald Action type and Event type: Continuation. See Action-Event Model shear for accommission and additional states and additional states.		Y Y !	N Y N	Validation SCE SDR Reporting Validation Rules flow and Administry and Executing Validation Rules For said Administry and Executing Commission for Appendix F  N  N  V  V	The facility explanation to continuously produced in Tarth Special CF Fred Sci.	34	34	34	34	34	34	34	34	34	34	34	34	•
28	35 17 CF 242.905	R i(a) CF1	TC E	Events	Amendment indicator	Indicator of whether the modification of the awap transaction reflects newly agreed upon term(a) from the previously negotiated terms.	Boolean	*True False	C if [Action type] = 'MODI', etse (blank)		N Y	Y N N	Validation Same as SEC SDR Reporting Validation Rules		35	35	36	35	35	35	35	35	35	35	35	35	
29	36 17 CF 242.90	R CFI	TC E	Events	Event identifier	Unique identifier to link swap transactions resulting from an event may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.	Varchar(52)	ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	C if [Event type] = "COMP" or "CRDT, size (Mark)	,	γ γ	Y Y N	Validation Same as SEC SDR Reporting Validation Rules		36	36	36	36	36	36	36	36	36	36	36	36	
30	37 17 CF 242.90	R CFI	TC E	Events	Event timestemp	Date and time of occurrence of the event as determined by the reporting counterparty or a service provision. In the case of a clearing event, date and time when the original swap is accepted by the derivative character grapheralized (DCO) for clearing and encoded by the DCOs system should be reported in The time element is as specific as technologically practicable.	YYYY-MM- DDThhmm:saZ, based on UTC		M, the date element of the firesolamp is always available and shall be populated for all shall be populated for all the value shall be equal to alare than the value in [Execution imediates]	in the state of th	Y Y	Y Y N	Validation Same as SEC SDR Reporting Validation Rules  V N Y Y		37	37	37	37	37	37	37	37	37	37	37	37	
31	38 17 CF 242 901	R CD	DE Notions and q	ail amounts quantities	Notional amount	for each big of the threadon, when applicable.  In CTC Senderia transaction, when applicable.  In CTC Senderia transactions regulated in nonethyr personal, remoted generals of the context.  In CTC Senderia transactions regulated in nonethyr personals. The Senderia	Nam(25,5)	Any value greater than or equal to zero. M	See additional validations in the TERM Actions tab		Y Y	YYN	Weldelder  Berna The Garnellong Weldelder Ribes  Forme The Garnellong DOI must come the discontinuited state provides to 4 Agily or secretary  V N V  N V Y  N A V  N V Y		38	38	38	38	38	38	38	38	38	38	38	38	

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32	39 17 CI 242.901	CFR 01(c)(4)	CDE No	otional amounts and quantities		For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	M See additional validations in the TERM Actions tab	YY	Y	N Y N	N Y Y Sair	alidation ame as SEC SDR Reporting Validation Rules	39	39	39	39	39	39	39	39	39	39	39	39		
33	40 17 CF 242.901(	CFR (c)(1)(v)	CDE No	riotional amounts: - and quantities	Notional amount schedule notional amount in effect on associated effective date	For each lay of the terminaction, where applicables of the content of the content was actioned perminant to the content of the	Nam(25,5)	Any value greater than or equal to zero.	۰	YY	YN	N Y N	Val Sar N Y Y	alidation ime as SEC SDR Reporting Validation Rules	40	40	40	40	40	40	40	40	40	40	40	40		
34	41 17 CI 242.901(	CFR (c)(1)(v)	CDE No	iotional amounts and quantities	Notional amount schedule - unadjusted effective date of the notional amount	For each log of the transaction, where applicable: for OTC coincides best-actions negotiated in monetary prevaries with a notional amount schedule: for OTC coincides best-actions negotiated in monetary prevaries with a notional amount absolute in the cities and provide administration of the amount to action and provides to the cities and provides in the coincides or a view-dependent. The coveries of the verying notional amounts in the schedule in reported in National currency.	YYYY-MM-DD, based on UTC.	Arry valid date based on ISO 8801 Date and time format.	C if (Noticeal amount in schedule -noticeal amount in C iffect on associated effective data) is populated, else (blank)	YY	Y N	N Y N	Val Sar	alidation ame as SEC SDR Reporting Validation Rules	41	41	41	41	41	41	41	41	41	41	41	41		
35	42 17 CI 242 901()	CFR 1(c)(1)(v)	CDE No	iotional amounts. <sup>2</sup> and quantities	Notional amount schedul - unadjusted end date of the notional amount	For each lay of the turnsaction, where applicable; for OT-Gennistee transactions applicable in monitory amounts with a notional amount schedular. Its OTI Commission transactions applicated in the one of the schedular particular is bank-toback with the control applicable if the sunspiciated red date of a price including particul is bank-toback with the unsupposed effectives date of the subsequent period). This data desirent is not applicated to OTI Control to transactions with restinguish amounts that are condition, or event-dependent. The convexy of the warping rotional amounts in the schedule is required in Notional control and only the control of the schedule is required in Notional control.	YYYY-MM-DD, based on UTC.	Arry valid date based on ISO 8601 Date and time format.	C if (Notional amount to the control of the control	YY	YN	N Y N	N Y Y	aldation ame as SEC SDR Reporting Validation Rules	42	42	42	42	42	42	42	42	42	42	42	42		
36	43 17 CI 242.901(	CFR 1(c)(1)(i)	CDE No	otional amounts and quantities	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)	Any value greater than zero.	C If ContextType="Option", site (blank)	YY	YN	N Y N	N Y Y For	alidation me as SEC SDR Reporting Validation Rules ormat. The disseminating SDR must round the = sseminated value pursuant to 43.4(g) or successorovision. bloomate Values: Any value greater than or equal to no and less than or equal to the cap amount set or 45.46h bits the cap amount set or 45.46h bits than or equal to the cap amount set or 45.46h bits the cap amount set or 45.46h bit	43	43	43	43	43	43	43	43	43	43	43	43		
37	44 17 CI 242.901(	CFR 1(c)(1)(i)	CDE No	otional amounts and quantities	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C if [Call amount] is C populated, else {blank}	YY	Y N	N Y N	N Y Y Sar	no and less than or equal to the cap amount set or 45 45th commences reminishe situation aree as SEC SDR Reporting Validation Rules	44	44	44	44	44	44	44	44	44	44	44	44		
38	45 17 CI 242.901(			iotional amounts and quantities	Put amount	For foreign exchange options, the monetary amount that the option gives the right to set.	Nam(25,5)	Any value greater than zero.	C of ContextType="Option", sine (Mark)	YY	Y N	N Y N	Validadis Sar N Y Y disciplos Allo	alidation me as SEC SDR Reporting Validation Rules somat. The disseminating SDR must round the = sseminated value pursuant to 43.4(g) or successor ovision. Solvable Values: Any value greater than or equal to no and less than or equal to the cap imports set or on and less than or equal to the cap imports set or to and less than or equal to the cap imports set or set.	45	45	45	45	45	45	45	45	45	45	45	45		
39	46 17 CI 242.901(	CFR 1(c)(1)(i)	CDE No	otional amounts and quantities	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C C if (Put amount) is populated, stee (blank)	YY	Y N	N Y N	N Y Y Sair	aidation ame as SEC SDR Reporting Validation Rules	46	46	46	46	46	46	46	46	46	46	46	46		
45	47 17 CI 242.901(i		-	Packages	Package indicator	Indicator of whether the sweep transaction is part of a package transaction.	Boolean	•True False	м	Y Y		N Y N		alidation aree as SEC SDR Reporting Validation Rules	47	47	47	47	47	47	47	47	47	47	47	47		+
46	242901() 48 17 Cl 242.901()			Packages	Package identifier	Shariffer (delament by the reporting counterpoly); in onle to consect.  Associated in the control of the state of the counter	Varchir(35)	Up to 35 alphanumeric characters.	C (f (Package indicator) = True; when (blank)			N Y N	Val Sar	alidation me as SEC SDR Reporting Validation Rules	48	48	48	48	48	48	48	48	48	48	48	48		
47	49 17 CF 242.901(	CFR (c)(1)(v)	CDE	Packages F	Package transaction price	Where he having is certifier in an decimination in the Transaction in important. For Probaging interface price of the section, and with the regarded desirable beneation in a compressed. This date desirable is compressed to the applicability of probaging in translate, and in the probaging in the Translate probaging in the probaging in translate compared, and probaging in the Compress of the Compress of the Compress of the Compress of probaging in the Compress of the Compress of the Compress of the Compress of the Compress of the Compress of the Compress of the Compress of the Compress of the Compress of the	*Num(18,13), if Package transaction price notation = 1 *Num(11,10), if Package transaction price notation = 3	-Any value, if Package transaction price notation = 1 Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Package transaction price notation = 3	C # (Cinemed) —34 and— Package indicated = "Tou" and (Package instancion spousd) is not populated, whe (black)	Y Y	Y N	N Y N	Val Sar N Y Y	ilidation as SEC SDR Reporting Validation Rules	49	49	49	49	49	49	49	49	49	49	49	49		
48	50 17 CI 242.901(	CFR (c)(1)(v)	CDE	Packages F	Package transaction price currency	Currency in which the Package transaction price is derominided. The data element is not applicable if the package is mode, or package is mode, or Package transaction spread is used, or Package transaction spread is used, or	Char(3)	Cumencies included in 190 4217 Cumency codes.	C if [Package transaction C price notation] = "T", else (blank)	YY	Y N	N Y N	N Y Y	elidation arne as SEC SDR Reporting Validation Rules	50	50	50	50	50	50	50	50	50	50	50	50		
49	51 17 CF 242.901(	CFR (c)(1)(v)	CDE	Packages		-Marner in which the Package transaction price is expressed.  This data element is not applicable if  no package is involved, or  Package transaction spread is used	Char(1)	1 = Monetary amount 3 = Decimal	C if (Package transaction C price) in populated, etile (blank)	YY	Y N	N Y N	N Y Y	alidation ame as SEC SDR Reporting Validation Rules	51	51	51	51	51	51	51	51	51	51	51	51		
50	52 17 CI 242.901()	CFR ((e)(1)(v)	CDE	Packages	Package transaction spread	Indeed prior of the same passing in mid-10 to expected extension to exceed a superport of a passing to transition.  Passings to transition.  Passings to transition the prior of the passings in expressed as a spread, ofference. This date is entered in an applicability of the passings in expressed as a spread, ofference. This date is entered in the applicability of the passings in a passing in a resolution of the passings in the passing in	-Num(18,13), if Package transaction apread notation = 1 -Num(11,10), if Package transaction apread rotation = 3 -Num(5), Package transaction apread rotation = 4	Any value, if Package transaction spread notation = 1 Any value expressed an decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3 Any vinteger value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4	C (Spinnessed-1-2 made Devlarge refronted; - Tray' and Plexage tremation price) in not propulated, also blatek)	YY	YN	N Y N		ididalon SEC SOR Reporting Validation Rules	52	52	52	52	52	52	52	52	52	52	52	52		
51	53 17 CI 242.901(	CFR (1(c)(1)(v)	CDE	Packages	Package transaction spread currency	-Currency in which the Package transaction spread is denominated.	Char(S)	Cumencies included in ISO 4217 Cumency codes.	C if (Package transaction c spread notation) = "1", else (blank)	Y Y	Y N	N Y N	Val Sar N Y Y	alidation ame as SEC SDR Reporting Validation Rules	53	53	53	53	53	53	53	53	53	53	53	53		
52	54 17 CI 242.901(	CFR (1)(v)	CDE	Packages		-Merner in which the Paskage transaction spread is expressed.  This data element is not applicable if no paskage is involved, or Package transaction is to last of Package transaction in tax last of Package transaction in	Char(1)	1 = Monetery amount 3 = Decimal 4 = Basis points	C if (Package transaction spread) is populated, else (blank)	YY	Y N	N Y N	N Y Y	ulidation arme as SEC SDR Reporting Validation Rules	54	54	54	54	54	54	54	54	54	54	54	54		
53	17 Ct 242 901	CFR (1n(d)(3)	CDE	Payresetta	Day court convertion	For each big if the treascitors when applicable day conditional conditions place does related to an extended to an extended to the conditional to an extended at the contract of the part faction of the collaboration product, and indicated the conditional product of days in the calculation product distinct by the number of days in the part.	Varchad(4)	Accident   Accident	54	YY	YN	N Y N		didden me as SEC SSR Reporting Validaden Ruba	55	55	55	55	55	55	55	55	56	55	55	55		
55	56 17 CF 242.901	CFR on(d)(3)	DFTC	Payments	Floating rate reset frequency period	For each floating lag of the away harvaction, where applicable, time unit essociated with the frequency of reads, a.g., day, week, mostle, year or farm of the atheirs.  For each floating lag of the away barraction, where applicable, number of time units as accessed.	Char(4)	-DAIL = Daily WEEK = Weekly WEEK = Weekly OURT = Quarkerly YEAR = Year ADHO = Ad hoc which applies when payments are irregular = TERM = Payment of them	0	Y	Y N	N Y N	Val Sar	alidation arne as SEC SDR Reporting Validation Rules	56	56	56	56	56	58	56	98	56	56	56	56		
56	57 17 CI 242.901	CFR c	OFTC	Payments	Floating rate reset frequency period multiplier	For each fixing lay of the savey branchin, where applicable, number of firm with (as supressed by the Findings date and the impures) perior) for all destinents as the squaresy which princide to the impure of the	Num(3,0)	Any value greater than or equal to zero.	0	Y	Y N	N Y N		aldation me as SEC SDR Reporting Validation Rules	57	57	57	57	57	57	57	57	57	57	57	57		

57 51	17 CFR 242.901(e)(3	CDE	Paymenta	Other payment type	Type of Other payment amount. Option general payment and excluded an a payment type as prentume for option are reported using the option premium dedicated data stament.	Char(1)	1 - Lighord Payment, i.e., the lettal apprecial make by one of the covering make by one of the covering make by the covering make on the make of the make of for any other means that may be the cause of an 2 - Undered or Fills attendation, i.e., the final settlement payment make when a threadon is unwound prior to be and date, Payments that may result due to full payments that may result due to full and a Phrinciple Extrange, i.e., Exchange of motional values for cross-currency swape.	C, at least one is required:  ((Flowd rate) or (Spread) or  (Other payment type) = 11).  Allowable values 2" and 3" are optional and independent  of the above condition	Y Y Y	YY	N Y N Y Y		58	58	58	58	58	58	58	58	58	58	58	
58 54	17 CFR 242 901(d)(3	CDE CDE	Paymenta	Other payment amount	Paymet amouth with corresponding payment types to accommodate requirements of transaction descriptions from offerent essent classes.	Num(25,5)	Any value greater than or equal to zero.	C if (Other payment type) is populated, else (blank)	Y Y Y	¥ ¥	Validation  Format II (Clies payment lype) - 3 then the  dissemming BDR must round the - 4 steemine  N V N V V S S S S S S S S S S S S S S S		59	59	59	59	50	59	59	50	59	59	59	
59 60	17 CFR 242.901(d)(3	CDE	Payments	Other payment currency	Currency in which Other payment amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C if (Other payment amount) is populated, else (blank)	Y Y Y	YY	N Y N Y Validation Same as SEC SDR Reporting Validation Rules		60	60	60	60	60	60	60	60	60	60	60	
60 61	17 CFR 242.901(d)(3	CDE	Payments	Other payment date	Unadjusted date on which the Other payment amount is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C if (Other payment amount) is populated, else (blank)	Y Y Y	YY	N Y N N N Same as SEC SDR Reporting Validation Rules		61	61	61	61	61	61	61	61	61	61	61	
61 63	17 CFR 242.907(a)	CDE	Paymenta	Other payment payer	Sandfaur of the page of Other payment entract.	-Char(20) or Varchar(72), for natural persons we are acting as provide individuals (in business entities) and of Privacy Law Identifier (PLI).	450 11442 Legal Estby Indentifier (LEI) onch that is healthed in the LEI data as published by the Global LEI Fourtailion (QLEIF, www.glbaf.com), For instant persons who are acting an inmate installation (not basiness entitles). LEI of the reporting counterparty followed by a unique installation for basiness entitles); LEI of the reporting counterparty followed by a unique installation assigned and maintained consistentify by the reporting outer/party for the instantif person(s) for negalitativy reporting purpose. «Prinary Lea feetilities (PLE)	C if (Other payment amount) is populated, else (blank)			N V N N N N		62	62	62	62	62	62	62	62	62	62	62	
62 63	3 17 CFR 242.907(a)	CDE	Paymenta	Other payment receive	Sanstfair of the receiver of Other payment amount.	-Char(20) or Varchar(72), for natural persons we are acting as provide individuals (in business entities) and of Privacy Law Identifier (P-LI).	HSO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C if (Other payment amount) is populated, else (bliefs)	Y Y Y	Y Y	Visidation Series as SEC SOR Reporting Visidation Rules N V N N N		63	63	63	63	63	63	63	63	63	63	63	
63 64	17 CFR 242.901(c)(1)	CDE CDE	Payments	Payment frequency period	For each log of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.	Char(4)	DAL: – Daily WEEK – Weekly MYTH – Morthly OURT – Cuarterly YEAR – Yearly ADHO – Ad hot which applies when payments are irregular TERM – Elegand at form	А	Y Y Y	Y N		,	64	64	64	64	64	64	64	64	64	64	64	
84 85	17 CFR 242.901(c)(1)	(iv) CDE	Paymenta	Payment frequency period multiplier	For each high of the brancation, where applicable mancher of lines units (as expressed by the Payment fragency period) the delaments the Integrancy of with privated prevent dates control. Payment fragency and "ATMS" (mostly and Payment fragency period payment fragency period of "ATMS" (mostly and Payment fragency period and "ATMS" of "ATMS" (most Payment fragency period and "ATMS" of "Payment fragency period and "ATMS" of "Payment fragency period and "ATMS" in Payment fragency period and "ATMS" in Payment fragency period as "DAL" and the Payment fragency period as	Num(18,0)	Any value greater than or equal to zero.	C if [Payment frequency period ≠ 'ADHO' ], else bliefs;	Y Y Y	Y N	Violation Sime as SEC SDR Reporting Validation Rules N Y N Y Y	if (Pegement frequency period #'ADHO' else blank;	65	85	65	65	65	65	65	65	65	85	65	
67 66	17 CFR 242.901(c)(1)	(iv) CDE	Prices	Fixed rate	For each log of the transaction, where applicable: for OTC derivative transactions with periodic payments, per armum rate of the fixed legis).	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)		Y Y Y	Y N	N Y N Y Validation Same as SEC SDR Reporting Validation Rules		66	66	66	66	66	66	66	66	66	66	66	
68 63	17 CFR 242 907(a)	_	Prices	Post-priced swep indicator	Indicator of whether the away transaction satisfies the definition of "post-priced away" in § 43.2(a) of the Commission's regulations.	Boolean	-True Febre		Y Y Y	Y N	N Y N Y Validation Same as SEC SDR Reporting Validation Rules		67	67	67	67	67	67	67	67	67	67	67	
73 68	3 17 CFR 242.901(c)(3		Prices	Spread	For each leg of the transaction, where applicable for OTC devision beneations with periodic payments is go, interest rate flowed flow steeps, interest rate basis assept, common@sexpos, payment on the widebulk pelicip plays interesteeps got, no Recent self-week pelicip plays interesteeps got, no Recent self-week pelicip plays interesteeps got, no Recent self-week pelicip plays got of the WTT minutes (SD 4455) or WTT mi	Nam(18,13), if Spead notation = 1 Nam(11,10), if Spead notation = 3 *Nam(5), if Spead notation = 4	Arry vilvo, if Spread notation = 1 Arry vilvo expressed an decimal (e.g., 0.025° revised of 2.57%), if Spread visition = 3 Arry intoger vilvo expressed in basis points (e.g., 25° testead of 2.57%), if Spread rotation = 4		Y Y Y	Y N	Validation Same as SEC SDR Reporting Validation Rules  N Y N Y Y		68	68	68	68	68	68	68	68	68	68	68	
74 60	17 CFR 242.901(c)(5	CDE CDE	Prices	Spread currency	For each log of the transaction, where applicable: currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.	Char(3)		C if (Spread notation) = "1", else (blank)	Y Y Y	Y N	N Y N Y Y Walidation Same as SEC SDR Reporting Validation Rules		69	69	69	69	69	69	69	69	69	69	69	
75 70	17 CFR 242.901(c)(2	CDE	Prices	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Char(1)	*1 = Monetary amount 3 = Decimal 4 = Basis points	C if (Spread) is populated, else (blank)	Y Y Y				70	70	70	70	70	70	70	70	70	70	70	
76 7:	17 CFR 242 90 1(d)(5	CDE CDE	Prices	Strike price	For option where their TX options, anoption and similar products, price at which the owner of an option without you set the underlying seal of the option.  The option will be underlying and of the option.  The option will be underlying the option option can be executed, options of the option opt		Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity cotions foreign exchange profess and	C if [Post-priced sweep indicator] = False' and Contract Type = 'Option', site (blank)	Y Y Y	Y N	Violation Same as SEC SOR Reporting Validation Rules  N Y N Y Y		71	71	71	71	71	71	71	71	71	71	71	
77 72	17 CFR 242.901(d)(5	CDE	Prices	Strike price currency/currency pair	For existly reforms, commodify options, and similar products, cursory in which the soften price is denominated.  For foreign exchange options. Cursorry pair and order in which the stellar price is expressed. It is expressed out suit common/pulsed cursorry, or the example 0.045 (USBLER, USD is the unit cursory and EUR is the quoted cursory, USD 1 = EUR 0.0426).  Stillar piets correctly-currony pair and only pieciolated 610th aprice notation = 1.	Char(3) For foreign exchange options: Char(3)/Char(3); (Unit. currency/Coubled currency) without restricting the currency pair outerin (i.e., the Strike price currency pair may be USD/EUR or EUR/USD)	Cumencies included in ISO 4217 Cumency codes.	C if (Strike price notation) = 11, else (blank)	Y Y Y	Y N	Validation Same as SEC SOR Reporting Validation Rules N Y N Y Y	:	72	72	72	72	72	72	72	72	72	72	72	
78 7	17 CFR 242.901(d)(5	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Char(1)	+1 = Monetary amount 3 = Decimal	C if (Strike price) is populated, clare (blank)	Y Y Y	Y N	N Y N Y Y Validation Same as SEC SDR Reporting Validation Rules		73	73	73	73	73	73	73	73	73	73	73	
79 74	17 CFR 242.901(d)(5	CDE S)	Prices	Option premium amoun	For options and sweptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionally.	Num(25,5)		C if Contract Type = 'Option' or [Embedded option type] is populated, size (blank)	Y Y Y	Y N	N Y N Y Y Validation Same as SEC SDR Reporting Validation Rules		74	74	74	74	74	74	74	74	74	74	74	
80 75	17 CFR 242.901(d)(5	CDE CDE	Prices	Option premium currenc	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Char(3)	Currencies included in ISO 4217 Currency codes.	C if [Option premium amount] is populated, else (blank)	Y Y Y	Y N	N Y N Y Y Same as SEC SDR Reporting Validation Rules		75	75	75	75	75	75	75	75	75	75	75	
81 76	17 CFR 242.901(d)(5	_	Prices	Option premium paymer date	Unadjusted date on which the option premium is paid.	YYYY-MM-DD, based on UTC.		C if (Option premium amount) is populated, else (blank)	Y Y Y	+	Validation		76	76	76	76	76	76	76	76	76	76	76	
82 7	17 CFR 242.901(c)(1)		Prices	First exercise date	First unadjusted date during the exercise period in which an option can be exercised. For European-skyle options, the dade is same as the European case, For American-skyle options, For European case, which is set to be a second of the control of the control options of the control options of the control options are the second in segment, for those described date is updated as it becomes available. This data element is not applicable if the extraversar is not not option or does not ended any optionally.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.		Y Y Y	Y N	Validation Same as SEC SDR Reporting Validation Rules N Y N Y Y		η	77	n	77	η	77	π	77	77	77	77	
86 76	17 CFR 242.907(a)	CFTC	Product	Embedded option type	Type of option or optional provision embedded in a contract.	Char(4)	-MDET = Mandatory early termination OPET = Optional early termination CANC = Cancelable EXTD = Extendible OTHR = Other		Y Y Y	Y N			78	78	78	78	78	78	78	78	78	78	78	
88 71	17 CFR 242.901(d)(8	CDE CDE	Settlement	Final contractual settlement date	Unsufused date as per the contract, by which all brander of cash or assets should take place and the contemperates should no longer have any collatering obligations to each other under that contract.  For products that may not have a final contractual settlement date (e.g., American options), this data settlement reflects that date by which the brander of cash or asset would take place if termination sweet to cour on the explosion date.		Arry valid date based on ISO 8601 Date and time format.	M, the value shall be equal to or later than the value in (Expiration date)	Y Y Y	Y N	Validation Same as SEC SDR Reporting Validation Rules N Y N N N		79	79	79	79	79	79	79	79	79	79	79	
89 80	17 CFR 242.901(d)(8		Settlement	Settlement currency	Currency for the cash settlement of the transaction when applicable. For multi-currency products that do not not, the settlement currency of each leg. This data element is not applicable for physically settled products (e.g., physically settled sweptions).		Currencies included in ISO 4217 Currency codes.		Y Y Y	Y N	N Y N Y Y  Validation Same as SEC SDR Reporting Validation Rules  Mainteinn		80	80	80	80	80	80	80	80	80	80	80	
90 8	17 CFR 242 901(d)(8	CDE	Settlement	Settlement location	Place of settlement of the transaction as stipulated in the contract. This duta element is only applicable for transactors that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).	Char(2)	ISO 3166 Country codes		Y Y Y	Y N	N Y N Y Y Y Same as SEC SDR Reporting Validation Rules	1	81	81	81	81	81	81	81	81	81	81	81	

8	17 CFR 242.901(d)(4	CFTC Rules	Transaction related	Mester Agreement Type	Master Agreement Type is the transaction's governing trading agreement. The governing trade agreement includes any and all Valid and subsisting amendments to that contract.	Char(50)	Ether ISDA, DCO, Cormon, ISCC. Soins, AFS, Other or Name	Paquind if Classed - N		YY	Y N	N Y N N N Same as SEC SDR Reporting Validation Rules	82	82	82	82	82	82	82	82	82	82	82 83	
8	17 CFR 242.901(d)(4	CFTC Rules	Transaction related	Master Agreement Version	Master Agreement Version is the year of the published Master Agreement Type	YYYY-MM-DD		Agramment Type is propulate and with a value other than	4	Y Y Y	Y N	N Y N N N Same as SEC SDR Reporting Validation Rules	83	83	83	83	83	83	83	83	83	83	83 8:	
		CFTC Rules			Any other Agreement type between the trade parties	Char(50)		Province of Channel or M.		v v v	v N	N Y N N N Same as SEC SDR Reporting Validation Rules	84	84	84	84	84	84	84	84	84	84	84 8	
								Required if Other Agreemen	4														_	
8	17 CFR 242.901(d)(4	CFTC Rules	Transaction related	Other Agreement Version	The date any other agreement between the trade parties was executed.	YYYY-MM-DD	(	Type is populated and with a value other than "NONE"	-	Y Y Y	Y N		85	85	85	85	85	85	85	85	85	85	85 8:	
							POST = An indication that the transaction is the result of an allocation.     PREA = An indication that the transaction is to be allocated.     LINAL = An indication that the transaction is not a post-allocated transaction is not a post-allocated transaction and/or is not to be allocated.					Validation Same as SEC SDR Reporting Validation Rules												
91 8	17 CFR 242.901(e)(2	CFTC	Transaction related	Allocation indicator	Indicator of whether the swap transaction is intended to be allocated, will not be allocated, or is a post allocation transaction.	Char(4)	PREA = An indication that the transaction is to be allocated.  LINAL = An indication that the transaction	4		Y Y Y	Y	N Y N N N	86	86	86	86	86	86	86	86	86	86	86 81	
							is not a post-allocated transaction and/or is not to be allocated.																	
92 8	17 CFR 242.901(c)(1)(	CFTC	Transaction related	Non-standardized term indicator	Indicator of whather the away transaction has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43, that materially affect(s) the price of the away transaction.	Boolean		C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or T	Reject if value provided for NR condition	Y Y Y	Y N	N Y N Y Validation Same as SEC SDR Reporting Validation Rules	87	87	87	87	87	87	87	87	87	87	87 8	
	17.CFR				swep transaction.  Indicator of whether an election has been made to report the swep transaction as a block transaction by the reporting counterparty or as calculated by either the swep data repository acting					-	_		88									88		
93 8	17 CFR 242.907(a)	CFTC	Transaction related	Block trade election indicator	on behalf of the reporting counterparty or by using a third party.	Boolean	*True False	C if [Cleared] = "N"; NR if [Cleared] = "Y" or "T	Reject if value provided for NR condition	Y Y Y	YN		88	88	88	88	88	88	88	88	88	88	88 81	
94 8	17 CFR 242.901(c)(1)(	(ii) CDE	Transaction related	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	YYYY-MM-DD, based on UTC.	Arry valid date based on ISO 8601 Date and time format.			Y Y Y	Y N	N Y N Y Same as SEC SDR Reporting Validation Rules	89	89	89	89	89	89	89	89	89	89	89 81	
	17 CFR	CDE		Expiration date	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.		Any valid date based on ISO 8601 Date and time format.	M, the value shall be equal to		Y Y 1		Validation Validation Validation Rules	90	90	90	90	90	90	90	90	90	90	90 91	
95 9	242.901(c)(1)(	(ii) CDE	Transaction related	Expiration date	included in the confirmation. Early termination does not affect this data element.	YYYY-MM-	and time format.	[Effective date]			1 14		90	30	90	90	90	30	90	20	90	90	90 91	
						YYYY-Mill- DDThh:mmss2, based on UTC . If the time skement is not required in in particular jurisdiction, time may be dropped given that - in the case of representations with reduced accuracy – ISO 8001 sitows the complete representation to be omitted, the omission staffing from the outerer right-hand side (in the order from the						Validation Same as SEC SDR Reporting Validation Rules												
00 0	17 CFR 242.901(c)(2	CDE	Transaction related	Executive forestone	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.	dropped given that – in the case of representations with reduced	Any valid date/time based on ISO 8801 Date and time format.					N Y N Y Y	91	91	91	91	91	91	91	91	91	91	91 9	
30 3	242.901(c)(2	9	related	Execution dimension p	data element remains unchanged throughout the life of the UTI.	accuracy - ISO 8601 allows the complete	Date and time format.			11.			-		-	2.			-	2.	·			
						omission starting from the extreme right-hand side (in the order from the																		
97 9	17 CFR 242 907(a)	CDE	Transaction related	Reporting timestamp	Date and time of the submission of the report to the trade repository.	YYYY-MM- DOThhomoseZ beset on LITC	Any valid date/time based on ISO 8801 Date and time format.	M, the value shall be equal to d or later than the value in		Y Y Y	Y Y	Y Y N Y N Same as SEC SDR Reporting Validation Rules	92	92	92	92	92	92	92	92	92	92	92 9:	
							HSO 10383 Market identifier codes. If no transport famility was improved in the	Execution		Ħ		Validation Same as SEC SDR Reporting Validation Rules												
							transaction: VOEE for transactions in fetal																	
98 9	17 CFR 242 901(d)(9)	CDE	Transaction related	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, awap execution facility) on which the transaction was executed.	Char(4)	instruments XXXX, for transactions in instruments that are not listed in any venue	C if [Cleared] = 'N' or T; NR if [Cleared] = 'Y'	Reject if value provided for NR condition	Y Y Y	Y N	N Y N Y Y	93	93	93	93	93	93	93	93	93	93	93 93	
							COV., for transactions in instruments that COV., for transactions in instruments that are not listed in any venue.  Bit.T, if the apporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.																	
-	4 17 CFR 242 907(a)	CFTC	Transaction	Prime brokerage transaction indicator	Indicator of whether the swee transaction satisfies the definition of "mirror swee" or "triscoer swee" in			Cif (Cleared) = 'N' or T:	Reject if value provided for NR			N Y N Y Y Same as SEC SDR Reporting Validation Rules	94	94	94	94	94	94	94	94	94	94	94 9	
99 9			Transaction related		Indicator of whether the away transaction satisfies the definition of "mirror away" or "trigger away" in § 43.2(a) of the Commission's regulations.  Unique away identifier (USI) assigned to the predecessor transaction that has given rise to the		False	C if [Cleared] = 'N' or 'T'; NR if [Cleared] = 'Y'	condition	Y Y 1	YN	The state of the s	*	54	24	34	94	34	34	24		94	24 2	
	17 CFR 242.901(d)(10	0)	Transaction	Prior USI (for one-to-one	Unique swep stember (USI) assigned to the predocessor framaction that has given rise to the reported transaction dut to a lifecycle even; in on one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in cleaning or if a transaction is split into several different transactions).	Varchar(42)	Refer to: CFTC USI Data Standard C					Same as SEC SDR Reporting Validation Rules	96	95			95	95	95	95	96		95 9:	
100 9	17 CFR 242.901(d)(10		Transaction related	and one-to-many relations between transactions)	one-to-many relation between transactions (e.g., in cleaning or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations	Varchar(42)	Refer to: CFTC USI Data Standard C			Y   Y   Y	YN	N Y N N N	96	95	95	95	95	95	95	95	95	95	95 9:	
					hatween transactions (e.g., in the case of a commession)							Validation Same as SEC SDR Reporting Validation Rules												
101 0	17 CFR 242.901(d)(10	O) CDE	Transaction related	Prior UTI (for one-to-one	UII assigned to the producessor transaction that has given rise to the reported transaction due to a flexyld event, in a cree-born which believes interactions (a.g., in the case of a revolution, when transaction (e.g., in classified or a flexy control in split for several different transactions). This data dement is not applicable when reporting many-born and many-bornary relations between transactions (e.g., in the case of a compression).	Varchar(52)	ISO 23897 Unitque transaction identifier	,		v .	Y N		96	96	96	96	96	96	96	96	96	96	96 96	
	17 CFR 242.901(d)(10	0)	related	between transactions)	transactions (e.g., in cleaning or if a transaction is split into several different transactions).  This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).	1-11-(11)								_						_		-	-	
	17 CER	CFTC	Transaction					C if (Unique transaction identifier (UTI)) is not populated, else				Validation Validation Same as SEC SDR Reporting Validation Rules	97	97	97	97		97	97				97 9	
102 9	17 CFR 242.901(g)	CFTC	Transaction related	Unique swap identifier (USI)	transaction identifier.	Varchar(42)	Refer to: CFTC USI Data Standard	(UTI)) is not populated, else (black).		Y Y Y	YY		97	97	97	97	97	97	97	97	97	97	97 9	
103 9	17 CFR 242.901(g)	CFTC	Transaction related	Unique transaction identifier (UTI)	A unique identifier assigned to all swap transactions which identifies the swap uniquely throughout to lifecycle and used for all recordswaping and all swap data exporting pursuant to §4.5.5. A UTI is comprised of the LEI of the generating entity and a unique alphanumenic code.	Varchin(52)	ISO 23897 Unique transaction identifier	C if [Unique swap identifier (USI)] is not populated, else (blank)		Y Y Y	YY	Y Y Y N Same as SEC SDR Reporting Validation Rules	98	98	98	98	98	98	98	98	98	98	98 90	
					сотремно от гля сел от эм делегиелу вто в илидов временительс соок.		CFTC = Commodity Futures Trading				+	Validation Same as SEC SDR Reporting Validation Rules												
104 9	17 CFR 242.907(a)	CFTC	Transaction related	Jurisdiction	The jurisdiction(s) that is requiring the reporting of the swap transaction.	Char(4)	Commission SECH = U.S. Securities and Exchange Commission MIXX = Mixed	4		Y Y Y	Y N	N Y N N N	99	99	99	99	99	99	99	99	99	99	99 91	
							MXX = Mixed ISO 17442 Legal Entity Identifier (LEI)					N Y N N N N Some as SEC SDR Reporting Validation Rules												
105 10	17 CFR 242.907(a)	CFTC	Transfer	New SDR identifier	Identifier of the new swep data repository where the swep transaction is transferred to.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF www.gleif.org/)	C if [Event type] = 'PORT', else (blank)		Y Y Y	Y N	N Y N N N Same as SEC SDR Reporting Validation Rules	100	100	100	100	100	100	100	100	100	100	100 10	
					If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to							Validation Same as SEC SDR Reporting Validation Rules												
116 10	17 CFR 242 907(a)	CFTC	Collateral and margina	Initial mergin colleteral portfolio code	the portfolio that tracks the appropriate initial imagin of a set of open away transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if or collateral is posted or received.  The portfolio code is required for both collateral reporting and valuation reporting in order to link the	Varchar(52)	Up to 52 alphanumeric characters.	<b>a</b>		Y Y Y	Y N	N Y N N N	101	101	101	101	101	101	101	101	101	101	101 10	
	2.22.0			,	The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.																			
					If collateral is reported on a confolio basis, a unique code assigned by the reporting counterparty to						+	Validation Same as SEC SDR Reporting Validation Rules												
124 11	17 CFR 242.907(a)	CFTC	Collateral and margins	Variation margin collateral portfolio code	If collateral in reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that backs the aggregate variation margin related to a set of open name brancation. The data eliminate is on Exploitable if the collamination one approximed on a transaction level. The portfolio code is nequired for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.	,		Y Y Y	Y N	N Y N N N	102	102	102	102	102	102	102	102	102	102	102 10	
	242.907(a)		margets	porticio code	basis, or it trains in its collaboral agreement, or it no collaboral is possed or received.  The portfolio code is required for both collaboral reporting and valuation reporting in order to link the 2 data sets.																			
10	3 17 CFR 242.907(a)	SEC	Counterparty	Counterparty 1 ANE Exception	An indication of whether Counterparty 1 uses ANE exception	Boolean	-True			Y Y Y	Y N	N Y N Y N Same as SEC SDR Reporting Validation Rules	103	103	103	103	103	103	103	103	103	103	103 10	
		SEC		Exception  Counterparty 2 ANE Exception		Boolean	-True			Ų .	v 1	N Y N Y N Same as SEC SDR Reporting Validation Rules	104	104	104	104	104	104	104	104			104 10	
		SEC SEC							1	##		N T N T N Same as SEC SIJR Reporting Validation Rules N Y N Y Y Same as SEC SDR Reporting Validation Rules	104			105			105					
	5 242.901(c)(1)		Product	Classification	References the high-level type of product  The published index name or the underlying single obligor name protection is being bought or sold.	Char(100)	SINGLE NAME A			Y Y Y	YN	N Y N Y Y Same as SEC SDR Reporting Validation Rules  Validation		105	105		105	105		105			105 10	
10	242.901(c)(1)(	0	Product	runerence critity reame	on	Vacini(230)	h.	a .		Y Y Y	Y N	N Y N Y Y Validation Same as SEC SDR Reporting Validation Rules	108	106	106	106	106	106	108	106			106 10	
10	17 CFR 242.901(c)(1)(	(i) SEC	Product	Reference Entity Ticker	Short code for the Reference Entity Name. This is a defined term in the 2003 ISDA Credit Derivatives Definitions	Varchar(250)	N SMBCOD - reviews	А		YY	Y N	N Y N Y Same as SEC SDR Reporting Validation Rules	107	107	107	107	107	107	107	107	107	107	107 10	
	17 CFR 242:901(c)(1)(	SEC SEC	Product	Seniority	Indicates the level of debt referenced in the CDS contract. The specific ISIN is not referenced	Char(25)	ENREOR - contact uncounted EECDOM - contact contact ENRLAC - contact loss absorbing N	A		Y Y Y	Y N	Validation Same as SEC SDR Reporting Validation Rules	108	108	108	108	108	108	108	108	108	108	108 10	
							SUBLTO - subordinate  Its Residenting			_	+	Validation												+ + + + + + + + + + + + + + + + + + + +
10	17 CFR 242.901(c)(1)	(i) SEC	Product	Restructuring	The Restructuring style indicated in the CDS contract defines what kind of debt restructuring triggers a credit event	Char(50)	Marked Marked Restricting	А		YY	Y N	N Y N Y Y Same as SEC SDR Reporting Validation Rules	109	109	109	109	109	109	109	109	109	109	109 10	
1	17 CFR 242.901(c)(1)(	60 SEC	Product	Scheduled Termination Date	The termination date is one of the quarterly roll periods; June, December, March or September.	YYYY-MM-DD		a	Must be a valid date	Y Y Y	Y N	N Y N Y Y Same as SEC SDR Reporting Validation Bules	110	110	110	110	110	110	110	110	110	110	110 11	
1	1 10 10	SEC (6)		Contract Type	Designates the type of derivative (e.g., swep, option)	Char(25)	Option, Swaption, Swap			v v v	v N	N V N V Same as SEC SDR Reporting Validation Rules	111	111	111	111	111	111	111	111			111 11	
	242.901(c)(1)( 2 17 CFR 242.901(c)(1)(		Product	Isda Contractual Definition	ISDA Misiter agreement	Char(50)	ISDA2014CREDIT_ISDA2003CREDIT_C					Validation	112	112	112	112	112	112	112	112			112 11	
				Definition Historical Swap	ISDA Master agreement  An indication of whether or not a awap was created before the reporting period started.		-True				. N	N Y N N Same as SEC SDR Reporting Validation Rules  N Y N Y N Same as SEC SDR Reporting Validation Rules	113	113	113	113	113	113	113	113			113 11	
1	3 17 CFR 242.901(i)	_	-	Historical Swap	An institution or whither or not a swap was created before the reporting period started.	Boolean	False Trade = Open, Closed, Errored, Ported		1	Y Y '	r N	N T N Y N Same as SEC SDR Reporting Validation Rules												
	4	SEC	SBSDR		The status that SEC SBSDR assitions to a trade or message	Char(25)	Out E			NA NA N	NA NA	NIA NIA NIA N N Validation Same as SEC SDR Reporting Validation Rules	114	114	114	114	114	114	114	114	114	114	114 11	
					Hypheniated derived name from concatenation of of fields starting with "CREDIT" + "-" Classification +"-"		TOTAL TOTAL STREET			T	П													
1	5	SEC	SBSDR	Product Name	Highwaniad derived nerse from concatenation of of fields starting wth "CREDIT" + "- Classification +" Reference Entity Name +" Reference Entity Ticker +" Scheduled Terrenation Date +"	Char(1000)		,		NA NA N	NA NA	NIA NIA NIA N N Validation Same as SEC SDR Reporting Validation Rules	115	115	115	115	115	115	115	115	115	115	115 11	
	6 17 CFR 242:901	I(f) SEC	SBSDR		Contract Tune  SDR assigned date and time, expressed in UTC, when the submission is received by the SDR	YYYY-MM-	Any valid date/time based on ISO 8801 Date and time format.			NA NA N	NA NA	NIA NIA N N N Same as SEC SDR Reporting Validation Rules  Walkfallon	NA.	116	NA	NA	116	116	N/A	116	116	NA	116 11	
	_	NO SEC			A second and instruments on the first second contraction of the property of the property					NA POS		NIA	no.					*117						*117 - RT report only
1	17 CFR 242.90	MEC SEC	SBSDR	Dissemination Identifier	SDR concested unique and random identifier for each publicly disseminated measure.	Varchar (52)	Up to 52 alphanumeric characters	1		ren NA N	NA NA	NIA NIA NIA N Y Validation Same as SEC SDR Reporting Validation Rules						*117						*** report only

	18 17 CFR 2421	SE	SBSDR	Original Dissemination Identifier	For action types other than "New", this identifier will hold the Disservination identifier of the criginal, p	Varchar (52)	Up to 52 alphanumeric characters		NA NA N	NIA NIA NIA NIA NIA N Y Vilidation C if Action type = "CORR", "EROR", "TERM", or "MOD!"						*118						"118 - RT report only
	19 17 CFR 2421	SE 1902	SBSDR	Dissemination Timestamp	Date and time, to the nearest second, that an SDR publicly disseminates,	YYYY-MM- DDThh:mm:saZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.		NA NA N	NIA NIA NIA NIA N Y Validation  Validation Reporting Validation Rules						*119						*119 -RT report only
	20	SE	SBSDR	Submitter Message Id	Submitter Message I dentifier	Char (100)	o		YYY	Y Y Y Y N	NA NA	NA	NA	NA	*120	120 N/A	NA	NA	N/A	N/A	NIA	
87	17 CFR 242.901(c)	R CFTC	Tech Product	Unique product identifie	Usique product identifier. Foothote: Until the Commission designates a LIPI for the commodity asset class pursuent to part 45, continue seporting product data elements according to the internal product identifier product designation used by the swape data responsibly to which the surple is exposed. When the Commission designates a LIPI for the commodity search class pursuent to part 5, sport the LIPI.	A fat of allowable values and their format will be published by the UPI issuer.  Refer to ISO 4914 Unique product identifier	A list of allowable values and their format will be published by the UPI issuer.	Transaction M	Y Y Y	N N Y N Y Y	121	NA	121	121	121	121 121	NA	121	121	N/A	121	11.5 - added to all reports except Late Report Y
	22	CFTC	tules SBSDR	SEF or DCM Indicator	An indication of whether the swap was executed on or pursuant to the rules of a swap execution facility or designated contract market.	Boolean	False	if (Platform identifier) is populated, else (blank)	Y Y Y	N N Y N Y N	122	NA	122	122	122	122 122	N/A	122	122		122	Y
	23	CFTC	tules SBSDR	SEF or DCM Anonymous Execution Indicator	An indicator of whether the swap was executed anonymously on a SEF or DCM.	Boolean	True	If (SEF or DCM indicator) = TRUE and "True" Boolean value can only be submitted on a New Trade (NEWT) message: else (blank)	Y Y Y	N N Y N Y N	123	NA	123	123	123	123 123	NA	123	123		123	Y

							Event Type						
Act	tion Types and Events		Trade (TRDE)	Novation (NOVT)	Compression or Risk Reduction Exercise (COMP)	Early Termination (EART)	Clearing (CLRG)	Exercise (EXER)	Allocation (ALOC)	Clearing and Allocation (CLAL)	Credit Event (CRDT)	Transfer (PORT)	Upgrade (UPDT)
	New (NEWT)		RT/RPT	RT/RPT	RT/RPT		RPT	RT/RPT	RPT	RPT		RPT	
a	Modify (MODI)		RT/RPT	RT/RPT	RT/RPT			RPT	RPT		RT/RPT		RPT
Туре	Correct (CORR)	RT/RPT											
٦	Terminate (TERM)			RT/RPT	RT/RPT	RT/RPT	RT/RPT	RT/RPT	RPT	RT/RPT	RT/RPT		
Action	Error (EROR)	RT/RPT											
⋖	Revive (REVI)	RT/RPT											
	Transfer out (PRTO)											RPT	

Note:

Correct (CORR), Error (EROR), and Revive (REVI) Action types do not associate with any Event type and are allowed for both Reporting and Dissemination Compression Event will not tick but risk reduction will tick; so it's up to the submitter to determine when to send the RT message on a COMP event

Legend	Description
	Not allowed for both Reporting and Dissemination
RPT	Allowed for Reporting but not for Dissemination
RT/RPT	Allowed for Reporting and Dissemination
RT/RPT	Allowed for Reporting. Dissemination for Risk Reduction but not Compression

Allowable	ISO 20022 name	ISO 20022 definition	FIX/FIXML code value	FIX/FIXML code value description	FIX/FIXML 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.	1	30/360 (30U/360 Bond Basis)	Mainly used in the United States with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30;(3) If Date2 is 31 and Date1 is 30 or 31, then change Date2 to 30;(4) If Date1 is 31, then change Date1 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f). [Symbolic name: ThirtyThreeSixtyUS]	30/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e). The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = (360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)/J360*(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 3090
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).					
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.					
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.	6	Act/360	The actual number of days between Date1 and Date2, divided by 360. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e). [Symbolic name: ActThreeSixty]	ACT/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.	7	Act/365 (FIXED)	The actual number of days between Date1 and Date2, divided by 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d). [Symbolic name: ActThreeSixtyFiveFixed]	ACT/365.FIXED	which payment is being made divided by 365.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, i.e., the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.	9	Act/Act (ICMA)	The denominator is the actual number of days in the coupon period multiplied by the number of coupon periods in the year. Assumes that regular coupons always fall on the same day of the month where possible. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). [Symbolic name: ActActICMA]	ACT/ACT.ICMA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). This day count fraction code is applicable for transactions booked under the 2006 ISDA Definitions. Transactions under the 2000 ISDA Definitions should use the ACT/ACT.ISMA code instead. A fraction equal to "number of days accrued/number of days in year", as such terms are used in
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 ((CMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	5	30E/360 (ISDA)	Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). [Symbolic name: ThirryEThreeSixtyISDA]	30E/360.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/366 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]360. "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number 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.
800A	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	11	Act/Act (ISDA)	The denominator varies depending on whether a portion of the relevant calculation period falls within a leap year. For the portion of the calculation period falling in a leap year, the denominator is 366 and for the portion falling outside a leap year, the denominator is 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b). [Symbolic name: ActActISDA]	ACT/ACT.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 "ACT/365.ISDA" became "ACT/ACT.ISDA". The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 365 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365)
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days. The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). [Symbolic name: ActThreeSxtyFiveL]	ACT/365L	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February). See also AFB Master Agreement for Financial Transactions - Interest Rate Transactions (2004) in Section 4. Calculation of Fixed Amounts and Floating Amounts, paragraph 7 Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]	ACT/ACT.AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Définitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or more calculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.

the same as to the 30th calendar day of the same month, except for A011 IC30360ICMAor30360basicrule the Same as to the 30th calendar day of the same month, except for February. This means that the 30th and 28 Feb (or 4 30E/360 (Eurobond Basis) Society of the 30th (20) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (2) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change it to the 30th; (3) If Dates I falls on the 31st, then change	
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AU11 IC303001CMA07303000asicrule February. I nis means mat the 31st is assumed to be the 39th (or 20th) It is the most change it to the 30th. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, ISDA	00 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (
	te that the algorithm defined for this day count fraction has changed between the 2000
	DA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions
commonly used 30/360 method for non-US straight and convertible bonds paragraph (g). [cymnonic name: himsy_threeboxy] furth	ther information relating to this change.
issued before 1 January 1999.	· ·
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 requiar schedule. This means that the 31st is assumed to be the	
30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb	
when the first day of the interest period is the 20th art to 20 Esh when the first	
A012 IC30E2360orEurobondbasismodel2 when the interest period is the 29th, or u. oz. oz rewinent une inst. day or 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.	
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	
A013 C30E3360orEurobondbasismodel3 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.	
Method whereby interest is calculated based on the actual number of  The number of days in a period equal to the actual number of days, with the exception of	
A014 Actual 365NL accrued days in the interest period, excluding any leap day from the count, 15 NL365 leap days (29 February) which are ignored. The number of days in a year is 365, even in a	
and a 365-day year.	
	e Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes,
	vs, rules and recommendations of the International Securities Market Association, as
the coupon period divided by the actual number of days in the year. This The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that publ	vs, rules and recommendations of the International Securities Market Association, as blished in April 1999, as applied to straight and convertible bonds issued after 31
the coupon period divided by the actual number of days in the year. This  The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that method is a variation of the ActualActualICMA method with the exception that 10 Act/Act (ICMA Ultimo) activities of the most believe to the proof of the pro	
the coupon period divided by the actual number of days in the year. This  Actual Actual Ultimo  the sames that the coupon always falls on the last day of the month. Method it assumes that the coupon always falls on the last day of the month. (CMA) Ultimo)  Activact (ICMA Ultimo)  Activact (ICM	blished in April 1999, as applied to straight and convertible bonds issued after 31
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. [Symbolic name: Act/Act (ICMA Ultimo)]  Act/Act (ICMA Ultimo)  Act/Act (ICMA Ultimo)  Act/Act (ICMA Ultimo)  The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: Act/Act (ICMA Ultimo)]  Act/Act (ICMA Ultimo)	blished in April 1999, as applied to straight and convertible bonds issued after 31 icember 1998, as though the Fixed/Floating Amount were the interest coupon on such a nd. This day count fraction code is applicable for transactions booked under the 2000 IS
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 EIV/ERMI model.  The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: Act/Act (ICMA Ultimo) born Act/Act (ICMA Ultimo) act/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the IV/ERMI model.	blished in April 1999, as applied to straight and convertible bonds issued after 31 secember 1998, as though the Fixed/Floating Amount were the interest coupon on such a
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the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActual(IMA method with the exception that it assumes that the coupon always falls on the last day of the month. [Symbolic name:  ACT/ACT.ISMA  ACT	blished in April 1999, as applied to straight and convertible bonds issued after 31 icember 1998, as though the Fixed/Floating Amount were the interest coupon on such a nd. This day count fraction code is applicable for transactions booked under the 2000 IS ffinitions. Transactions under the 2006 ISDA Definitions should use the ACT/ACT.ICMA
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Field				Event (on	TERM)				Action	Conditions
	EART	NOVT	COMP	CLRG	EXER	ALOC	CLAL	CRDT	TERM	
Action type	M	М	M	M	M	M	М	M	M	
Clearing receipt timestamp				M			М			C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL') else NR;
Central Counterparty									0	
Clearing swap USIs				M			M		С	C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL') else NR;
Clearing swap UTIs				М			M		С	C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL) else NR;
Counterparty 1 (reporting counterparty)	М	М	М	М	M	M	M	M	M	
Counterparty 2	М	М	М	M	M	M	М	M	М	
Counterparty 2 identifier source	М	М	М	М	M	M	М	М	M	
Event identifier			М					М	С	Existing conditions will suffice
Event timestamp	М	М	М	М	M	М	М	М	М	
Event type	М	М	М	M	M	M	М	M	M	
Notional amount	M	М	М		M			М	С	C if (Action type = 'TERM' and Event type = 'EART' or 'NOVT' or 'COMP' or 'EXER' or CRDT) else NR;
Notional currency	M	M	М		M			М	С	C if (Action type = 'TERM' and Event type = 'EART' or 'NOVT' or 'COMP' or 'EXER' or CRDT) else NR;
Other payment amount	С							С	С	
Other payment currency	С							С	С	
Other payment date	С							С	С	
Other payment payer	С							С	С	
Other payment receiver	С							С	С	
Other payment type	0							0	С	
Reporting timestamp	М	М	М	M	M	M	М	M	M	
Submitter identifier	М	М	M	M	M	М	М	M	М	
Unique swap identifier (USI)	М	М	М	M	M	M	М	М	С	
Unique transaction identifier (UTI)	М	М	М	M	M	M	М	М	С	
Allocation Ind	М	М	М	M	M	M	М	М	М	

Particpant/Regulator Open Trades Report Participant/Regulator RT Messages Report Participant/Regulator Trade Messages Report Participant/Regulator Late Submission Report Cleared Cleared Cleared Cleared Central counterparty Central counterparty Central counterparty Central counterparty Clearing account origin Clearing account origin Clearing account origin Clearing account origin Clearing member Clearing member Clearing member Clearing member Clearing swap USIs Clearing swap USIs Clearing swap USIs Clearing swap USIs Clearing swap UTIs Clearing swap UTIs Clearing swap UTIs Clearing swap UTIs Original swap USI Original swap USI Original swap USI Original swap USI Original swap UTI Original swap UTI Original swap UTI Original swap UTI Original swap SDR identifier Original swap SDR identifier Original swap SDR identifier Original swap SDR identifier Clearing receipt timestamp Clearing receipt timestamp Clearing receipt timestamp Clearing receipt timestamp Clearing exceptions and exemptions - 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Other payment date Other payment date Other payment payer Other payment payer Other payment receiver Other payment receiver Payment frequency period Payment frequency period Payment frequency period multiplier Payment frequency period multiplier

Fixed rate Fixed rate

Post-priced swap indicator Post-priced swap indicator

Spread Spread

Spread currency Spread currency Spread notation Spread notation Strike price Strike price

Strike price currency/currency pair Strike price currency/currency pair

Strike price notation Strike price notation Option premium amount Option premium amount Option premium currency Option premium currency Option premium payment date Option premium payment date First exercise date First exercise date

Embedded option type Embedded option type

Final contractual settlement date Final contractual settlement date

Settlement currency Settlement currency Settlement location Settlement location Master Agreement Type Master Agreement Type Master Agreement Version Master Agreement Version Other Agreement Type Other Agreement Type Other Agreement Version Other Agreement Version Allocation indicator Allocation indicator

Non-standardized term indicator Non-standardized term indicator Block trade election indicator Block trade election indicator

Effective date Effective date Expiration date Expiration date Execution timestamp Execution timestamp Reporting timestamp Reporting timestamp Platform identifier Platform identifier

Prime brokerage transaction indicator Prime brokerage transaction indicator

Prior USI (for one-to-one and one-to-many relations between transa Prior USI (for one-to-one and one-to-many relations between transactions)

Prior UTI (for one-to-one and one-to-many relations between transa Prior UTI (for one-to-one and one-to-many relations between transactions)

Unique swap identifier (USI) Unique swap identifier (USI)

Unique transaction identifier (UTI) Unique transaction identifier (UTI)

Jurisdiction Jurisdiction New SDR identifier New SDR identifier

Initial margin collateral portfolio code Initial margin collateral portfolio code Variation margin collateral portfolio code Variation margin collateral portfolio code

Counterparty 1 ANE Exception Counterparty 1 ANE Exception Counterparty 2 ANE Exception Counterparty 2 ANE Exception

Classification Classification

Reference Entity Name Reference Entity Name Reference Entity Ticker Reference Entity Ticker

Seniority Seniority Restructuring Restructuring

Scheduled Termination Date Scheduled Termination Date

Contract Type Contract Type

Isda Contractual Definition Isda Contractual Definition

Historical Swap **Historical Swap** SBSDR Status SBSDR Status Product Name Product Name SDR Receipt timestamp SDR Receipt timestamp

Dissemination Identifier (RT Only, not on SEC reports) Unique product identifier SEF or DCM Indicator Original Dissemination Identifier (RT Only, not on SEC reports)

SEF or DCM Anonymous Execution Indicator Dissemination Timestamp (RT Only, not on SEC reports)

Submitter Message Id (not on any SEC Reports)

Unique product identifier

Other payment date Other payment payer Other payment receiver Payment frequency period Payment frequency period multiplier

Fixed rate

Post-priced swap indicator Spread

Spread currency Spread notation Strike price

Strike price currency/currency pair

Strike price notation Option premium amount Option premium currency Option premium payment date

First exercise date Embedded option type

Final contractual settlement date

Settlement currency Settlement location Master Agreement Type Master Agreement Version Other Agreement Type Other Agreement Version Allocation indicator

Non-standardized term indicator Block trade election indicator

Effective date Expiration date Execution timestamp Reporting timestamp Platform identifier

Prime brokerage transaction indicator

Prior USI (for one-to-one and one-to-many relations between transactions) Prior UTI (for one-to-one and one-to-many relations between transactions)

Unique swap identifier (USI) Unique transaction identifier (UTI)

Jurisdiction

New SDR identifier

Initial margin collateral portfolio code Variation margin collateral portfolio code

Counterparty 1 ANE Exception Counterparty 2 ANE Exception

Classification

Reference Entity Name Reference Entity Ticker

Seniority Restructuring

Scheduled Termination Date

Contract Type

Isda Contractual Definition

Historical Swap SBSDR Status Product Name SDR Receipt timestamp Unique product identifier SEF or DCM Indicator

SEF or DCM Anonymous Execution Indicator

Other payment date Other payment payer Other payment receiver Payment frequency period

Payment frequency period multiplier

Fixed rate

Post-priced swap indicator

Spread

Spread currency Spread notation Strike price

Strike price notation

Strike price currency/currency pair

Option premium amount Option premium currency Option premium payment date

First exercise date

Embedded option type

Final contractual settlement date

Settlement currency Settlement location Master Agreement Type Master Agreement Version Other Agreement Type Other Agreement Version Allocation indicator

Non-standardized term indicator Block trade election indicator

Effective date Expiration date Execution timestamp Reporting timestamp Platform identifier

Prime brokerage transaction indicator

Prior USI (for one-to-one and one-to-many relations between transactions) Prior UTI (for one-to-one and one-to-many relations between transactions)

Unique swap identifier (USI) Unique transaction identifier (UTI)

Jurisdiction

New SDR identifier

Initial margin collateral portfolio code Variation margin collateral portfolio code

Counterparty 1 ANE Exception Counterparty 2 ANE Exception

Classification

Reference Entity Name Reference Entity Ticker

Seniority Restructuring

Scheduled Termination Date

Contract Type Historical Swap

Isda Contractual Definition

SBSDR Status Product Name SDR Receipt timestamp Required Submission time Late Amount(hours:minutes)

Late Comment

SEF or DCM Indicator
SEF or DCM Anonymous Execution Indicator