













Action Types and Events		Event Type											
			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)
Action Type	New (NEWT)		RT/RPT	RT/RPT	RT/RPT		RPT	RT/RPT	RPT	RPT		RPT	
	Modify (MODI)		RT/RPT	RT/RPT	RT/RPT			RPT	RPT		RT/RPT		RPT
	Correct (CORR)	RT/RPT											
	Terminate (TERM)			RT/RPT	RT/RPT	RT/RPT	RT/RPT	RT/RPT	RPT	RT/RPT	RT/RPT		
	Error (EROR)	RT/RPT											
	Revive (REVI)	RT/RPT											
	Transfer out (PRTO)											RPT	

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

**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

Allowable value	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 = $[360 \times (Y2 - Y1) + 30 \times (M2 - M1) + (D2 - D1)] / 360$ . "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; and "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31 and D1 is greater than 29, in which case D2 will be 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 29th (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 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	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is 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 Rule 251 of the statutes, by-laws, rules and recommendations of the International Capital Markets Association (the "ICMA Rule Book"), calculated in accordance with Rule 251 of the ICMA Rule Book as applied to non-US dollar-denominated straight and convertible bonds issued after 31 December 1998, as though the interest coupon on a bond were being calculated for a coupon period corresponding to the Calculation Period or Compounding Period in respect of which payment is being made.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	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: ThirtyEThreeSixtyISDA]	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/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = $[360 \times (Y2 - Y1) + 30 \times (M2 - M1) + (D2 - D1)] / 360$ . "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31, in which case D2 will be 30.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	11	Act/Act (ISDA)	The denominator varies depending on whether a portion of the relevant calculation period falls within a leap year. For the portion of the calculation period falling in a leap year, the denominator is 366 and for the portion falling outside a leap year, the denominator is 365. See also 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 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365).
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days. The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). [Symbolic name: ActThreeSixtyFiveL]	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 Française 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.



A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.	4	30E/360 (Eurobond Basis)	Also known as 30/360.ISMA, 30S/360, or Special German. Date adjustment rules are: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to the 30th. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g). [Symbolic name: ThirtyEThreeSixty]	30E/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f). Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.					
A013	C30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.					
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.	15	NL365	The number of days in a period equal to the actual number of days, with the exception of leap days (29 February) which are ignored. The number of days in a year is 365, even in a leap year. [Symbolic name: NLThreeSixtyFive]		
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the FIX/FIXML model.	10	Act/Act (ICMA Ultimo)	The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: ActActISMAUltimo]	ACT/ACT.ISMA	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. Transactions under the 2006 ISDA Definitions should use the ACT/ACT.ICMA code instead.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (i.e., next month). Method equal to ThirtyEPlusThreeSixty in the FIX/FIXML model.	13	30E+/360	Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e., next month. [Symbolic name: ThirtyEPlusThreeSixty]		
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FIX/FIXML model.	17	Act/364	The actual number of days between Date1 and Date2, divided by 364. [Symbolic name: Act364]		
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FIX/FIXML model.	12	BUS/252	Used for Brazilian real swaps, which is based on business days instead of calendar days. The number of business days divided by 252. [Symbolic name: BusTwoFiftyTwo]	US/252	The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.	16	NL360	This is the same as Act/360, with the exception of leap days (29 February) which are ignored. [Symbolic name: NLThreeSixty]		
A020		If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).	0	1-Jan	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a). [Symbolic name: OneOne]	1-Jan	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).
NARR	Narrative	Other method.			Other FIX/FIXML code values not listed above and FIX/FIXML code values that are reserved for user extensions, in the range of integer values of 100 and higher.		

Field	Event (on TERM)								Action	Conditions
	EART	NOVT	COMP	CLRG	EXER	ALOC	CLAL	CRDT		
Action type	M	M	M	M	M	M	M	M	M	
Clearing receipt timestamp				M				M		C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL') else NR;
Central Counterparty										Ø
Clearing swap USIs				M				M		C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL') else NR;
Clearing swap UTIs				M				M		C if (Action type = 'TERM' and Event type = 'CLRG' or 'CLAL') else NR;
Counterparty 1 (reporting counterparty)	M	M	M	M	M	M	M	M	M	
Counterparty 2	M	M	M	M	M	M	M	M	M	
Counterparty 2 identifier source	M	M	M	M	M	M	M	M	M	
Event identifier			M						M	C Existing conditions will suffice
Event timestamp	M	M	M	M	M	M	M	M	M	
Event type	M	M	M	M	M	M	M	M	M	
Notional amount	M	M	M		M				M	C if (Action type = 'TERM' and Event type = 'EART' or 'NOVT' or 'COMP' or 'EXER' or CRDT) else NR;
Notional currency	M	M	M		M				M	C if (Action type = 'TERM' and Event type = 'EART' or 'NOVT' or 'COMP' or 'EXER' or CRDT) else NR;
Other payment amount	C								C	C
Other payment currency	C								C	C
Other payment date	C								C	C
Other payment payer	C								C	C
Other payment receiver	C								C	C
Other payment type	O								O	C
Reporting timestamp	M	M	M	M	M	M	M	M	M	
Submitter identifier	M	M	M	M	M	M	M	M	M	
Unique swap identifier (USI)	M	M	M	M	M	M	M	M	M	C
Unique transaction identifier (UTI)	M	M	M	M	M	M	M	M	M	C
Allocation Ind	M	M	M	M	M	M	M	M	M	



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 transa  
Prior UTI (for one-to-one and one-to-many relations between transa  
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 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  
Dissemination Identifier (RT Only, not on SEC reports)  
Original Dissemination Identifier (RT Only, not on SEC reports)  
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 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  
Required Submission time  
Late Amount(hours:minutes)  
Late Comment

SEF or DCM Indicator  
SEF or DCM Anonymous Execution Indicator