

REGULATION TO AMEND REGULATION 91-507 RESPECTING TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING

Derivatives Act

(chapter I-14.01, s. 175, par. 1, subpar. 2°, 3°, 9°, 11°, 12° et 29°)

1. Section 1 of Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting (chapter I-14.01, r. 0.01) is amended:

(1) in paragraph (1):

(a) by inserting, after the definition of the expression “board of directors”, the following:

““collateral and margin data” means data that reflects the current amount of collateral and margin posted or collected as set out in the elements listed in Appendix A under the heading “Data Elements Related to Collateral and Margin;”;

(b) in the definition of the expression “creation data”, by replacing the word “fields” with the word “elements” and adding, after the words “Appendix A”, the words “, other than collateral and margin data and valuation data”;

(c) by inserting, after the definition of the expression “derivatives data”, the following:

““derivatives data validation procedures” means the written rules, policies and procedures established, implemented, maintained and enforced by a recognized trade repository pursuant to section 22.2;

““Derivatives Service Bureau” means the subsidiary of the Association of National Numbering Agencies incorporated as The Derivatives Service Bureau (DSB) Limited and recognized by the Financial Stability Board as both the service provider for the unique product identifier system assigned to a derivative and the operator of the unique product identifier reference data library, or any successor thereto;”;

(d) by inserting, after the definition of the expression “Global Legal Entity Identifier System”, the following:

““indirect participant” means a person that accesses the services of a recognized trade repository under an agreement with a participant;

““investment fund” has the meaning ascribed to it in in Regulation 81-106 respecting Investment Fund Continuous Disclosure (chapter V-1.1, r. 42);”;

(e) by replacing, wherever it appears in the definition of the expressions “life-cycle event” and “life-cycle event data”, the word “life-cycle” with the word “lifecycle”;

(f) by inserting, after the definition of the expression “life-cycle event data”, the following:

““link” means a contractual and operational arrangement that, directly or indirectly through an intermediary, connects a system of a recognized trade repository with at least a system operated by another person for the acceptance, retention, use, disclosure or provision of access to derivatives data;”;

(g) by replacing, in the definition of the expression “local counterparty”, subparagraphs (b) and (c) with the following:

“(b) the counterparty is an individual who is a resident of Québec or an estate of a decedent who was a resident of Québec at the time of death;

“(c) the counterparty is an affiliated entity of a person described in subparagraph (a), and such person is responsible for all or substantially all of the liabilities of the counterparty;”;

(h) by inserting, after the definition of the expression “participant”, the following:

““position level data” means aggregated lifecycle event data as determined under section 32.1;”;

(j) by deleting, in the definition of the expression “user”, the word “and”;

(k) by replacing, in the definition of the expression “valuation data”, the words “applicable fields” with the word “elements” and the words “Valuation Data” with the words “Data Elements Related to Valuation”;

(2) in paragraph (3), by replacing the words “considered to be an affiliate” with the words “an affiliated entity” and deleting, after the word “, or”, the word “if”;

(3) by replacing subparagraphs (c) and (d) of paragraph (4) with the following:

“(c) all of the following apply:

(i) the second party is a limited partnership;

(ii) the first party is a general partner of the limited partnership referred to in subparagraph (i);

(iii) the first party has the power to direct the management and policies of the second party by virtue of being a general partner of the second party;

“(d) all of the following apply:

(i) the second party is a trust;

(ii) the first party is a trustee of the trust referred to in subparagraph (i);

(iii) the first party has the power to direct the management and policies of the second party by virtue of being a trustee of the second party.”;

(4) by inserting, after paragraph (5), the following:

“(5.1) Despite subsections (3) and (4), an investment fund is not an affiliated entity of another person for the purposes of this Regulation.”.

2. Section 7 of the Regulation is amended, in paragraph (2):

(1) by replacing, in subparagraph (a), the word “such” with the word “the” and the words “the contractual” with the word “its contractual”;

(2) by inserting, after subparagraph (a), the following:

“(a.1) the rules, policies and procedures identify and mitigate any risks arising from any potential conflict of laws across jurisdictions,

“(a.2) the rules, policies, and procedures and its contractual arrangements allow it to collect basic information relating to the risks created by indirect participant arrangements, in order to identify, measure, monitor, and manage any material risks to the recognized trade repository arising from indirect participant arrangements,”;

(3) by deleting, in subparagraph (c) and after the words “operational reliability,”, the word “and”;

(4) by replacing, in subparagraph (d), “established.” with the words “established, and”;

(5) by adding, after subparagraph (d), the following:

“(e) any links comply with applicable securities legislation.”.

3. Section 8 of the Regulation is amended, in paragraph (1):

(1) by adding, in subparagraph (a) and after the word “responsibility”, the words “and accountability, including roles and responsibilities in relation to the identification, measurement, monitoring and management of risks”;

(2) by inserting, after subparagraph (b), the following:

“(b.1) the rules, policies and procedures identify and mitigate any risks arising from any potential conflict of laws across jurisdictions,

“(b.2) the rules, policies and procedures and its contractual arrangements allow it to collect basic information relating to the risks created by indirect participant arrangements, in order to identify, measure, monitor, and manage any material risks to the recognized trade repository arising from indirect participant arrangements,”;

(3) by inserting, in subparagraph (d) and after the word “repository”, the words “and the efficiency of the recognized trade repository in meeting the needs of its participants”.

4. Section 9 is amended by adding, after paragraph (4), the following:

“(5) A recognized trade repository must have policies and procedures to review the overall performance of the board of directors and the performance of its individual board members on a regular basis.”.

5. Section 12 is amended:

(1) by deleting, in paragraph (a) and after the word “participants,”, the word “and”;

(2) by replacing, in paragraph (b), “data.” with the words “data, and”;

(3) by adding, after paragraph (b), the following:

“(c) reviewed on a regular basis.”.

6. Section 14 of the Regulation is replaced with the following:

“Acceptance of reporting

“14. (1) A recognized trade repository must accept derivatives data from a participant for a transaction in a derivative of the asset class or classes set out in the recognized trade repository’s recognition order.

(2) For all transactions required to be reported under this Regulation, including transactions that have expired or were otherwise terminated, and subject to subsection 18(2), a recognized trade repository must accept a correction to an error or omission in derivatives data from a participant and record the correction as soon as technologically practicable after acceptance.

(3) For the purposes of subsections (1) and (2), a recognized trade repository must accept derivatives data that satisfies the derivatives data elements listed in Appendix A.”.

7. The Regulation is amended by inserting, after section 14, the following:

“Operational efficiency and effectiveness

“14.1. (1) A recognized trade repository must ensure that its services are

(a) designed to meet the needs of the participants and markets it serves, and

(b) provided in a secure, efficient and effective manner.

(2) A recognized trade repository must establish, implement, maintain and enforce written rules, policies and procedures to, on a regular basis, review its

(a) efficiency and effectiveness in meeting the requirements of its participants and the markets it serves, and

(b) cost and pricing structures.

(3) A recognized trade repository must have policies and procedures that define measurable goals and objectives for all aspects of its business as a recognized trade repository.”.

8. Section 20 of the Regulation is amended by adding, after paragraph (6), the following:

“(7) A recognized trade repository must maintain a plan, approved by the board of directors and updated on a regular basis, for raising additional equity should its equity fall close to or below the amount required by subsection (3).”.

9. Section 21 of the Regulation is amended:

(1) by replacing, in the heading, the words **“risk requirements”** with the word **“risks”**;

(2) by replacing, in subparagraph (c) of paragraph (3), the words “provide a” with the words “provide as soon as practicable a written” and the words “as soon as practicable” with the words “and any remedial action that has been or will be taken by the recognized trade repository”.

10. The Regulation is amended by inserting, after section 22, the following:

“Transactions executed anonymously on a derivatives trading facility

“22.1. A recognized trade repository must not disclose the identity or legal entity identifier of a counterparty to another counterparty in respect of a transaction involving a local counterparty that is executed anonymously on a derivatives trading facility and cleared through a reporting clearing house.

“Validation of data

“**22.2.** (1) A recognized trade repository must establish, implement, maintain and enforce written rules, policies and procedures reasonably designed to validate that the derivatives data reported under this Regulation satisfies the derivatives data elements listed in Appendix A.

(2) A recognized trade repository must, as soon as technologically practicable after receiving the derivatives data, notify a reporting counterparty, or agent acting on behalf of the reporting counterparty, whether or not the derivatives data received by the recognized trade repository from the reporting counterparty, or from a party to whom a reporting counterparty has delegated its reporting obligation under this Regulation, satisfies the derivatives data validation procedures of the recognized trade repository.

(3) Subject to subsection 18(2), a recognized trade repository must create and maintain records of all the derivatives data reported that failed to satisfy the derivatives data validation procedures of the recognized trade repository.”.

11. Section 23 of the Regulation is replaced with the following:

“Confirmation of data and information

“**23.** A recognized trade repository must establish, implement, maintain and enforce written rules, policies and procedures reasonably designed to allow and enable the reporting counterparty to a transaction to carry out its data verification obligations under paragraph 26.1(1)(b).”.

12. The Regulation is amended by inserting, after section 24, the following:

“Links and Tiered Participation Arrangements

“**24.1.** (1) A recognized trade repository must establish, implement and maintain appropriate controls and procedures to

(a) identify, assess, monitor, measure and manage all potential sources of risk arising from links and other arrangements with indirect participants, and

(b) identify material dependencies between participants and indirect participants that might affect the recognized trade repository.

(2) A recognized trade repository must regularly review risks arising from tiered participation arrangements.”.

13. Section 25 of the Regulation is amended by adding, after paragraph (4), the following:

“(5) A local counterparty to a transaction to which subsection (3) applies must

(a) keep a record of the written agreement referred to in that paragraph for 7 years after the date on which the transaction expires or terminates, and

(b) keep the record referred to in subparagraph (a) in a safe location and in a durable form.

“(6) Despite section 40, a local counterparty that agrees under subsection (3) to be the reporting counterparty for a transaction to which section 40 applies must report derivatives data in accordance with this Regulation.”.

14. Section 26 of the Regulation is amended:

(1) by replacing, in paragraph (1), the words “to a transaction” with the words “in respect of a transaction”;

(2) in paragraph (5):

(a) by deleting, in subparagraph (a), “(b) or”;

(b) in subparagraph (b):

(i) by replacing, in the text preceding subparagraph (i), the words “pursuant to” with the word “under”;

(ii) by inserting, in subparagraph (i) and after the word “province”, the words “or territory”;

(3) by replacing paragraphs (6) and (7) with the following:

“(6) A reporting counterparty must ensure that all reported derivatives data relating to a transaction satisfies the derivatives data validation procedures of the recognized trade repository to which the transaction is reported.

“(7) A reporting counterparty must ensure that all reported derivatives data relating to a transaction is reported to the same recognized trade repository or, if reported to the Authority under subsection (4), to the Authority.”;

(4) by repealing paragraph (8).

15. The Regulation is amended by inserting, after section 26, the following:

“Verification of data accuracy, and reporting of errors and omissions

“26.1. (1) A reporting counterparty must ensure that all reported derivatives data relating to a transaction

(a) is accurate and contains no misrepresentation, and

(b) in the case of a reporting counterparty that is a person subject to the registration requirement as a dealer under the Act, a reporting clearing house or a Canadian financial institution, is verified to be accurate and contain no misrepresentation, at least every 30 days.

(2) A reporting counterparty must report an error or omission in the derivatives data to the recognized trade repository or, if the derivatives data was reported to the Authority under subsection 26(4), to the Authority, as soon as technologically practicable upon discovery of the error or omission, and in no event later than the end of the business day following the day of discovery of the error or omission.

(3) A local counterparty, other than the reporting counterparty, must notify the reporting counterparty of an error or omission with respect to derivatives data relating to a transaction to which it is a counterparty as soon as technologically practicable upon discovery of the error or omission, and in no event later than the end of the business day following the day of discovery of the error or omission.

(4) A reporting counterparty must notify the Authority of a significant error or omission that has occurred as soon as practicable upon discovery of the error or omission.”.

16. Section 28 of the Regulation is amended by replacing, in paragraph (4), the word “an” with the words “a single unique”.

17. Section 28.1 of the Regulation is amended:

- (1) by inserting the following heading:
“Maintenance and renewal of legal entity identifiers”;
- (2) by deleting, after the word “Each”, the word “local”;
- (3) by adding, after the words “set by the Global Legal Entity Identifier System”, the following:
“if the counterparty is one of the following:
 - (a) a reporting counterparty;
 - (b) a non-reporting counterparty that is a local counterparty.”.

18. Section 29 of the Regulation is replaced with the following:

“Unique transaction identifiers

“29. (1) Each transaction that is required to be reported under this Regulation must be identified by means of one unique transaction identifier that is assigned by

(a) if the transaction is cleared through a reporting clearing house, the reporting clearing house;

(b) if the transaction is not cleared through a reporting clearing house, and the transaction is executed on a derivatives trading facility that has assigned a unique transaction identifier to the transaction, that derivatives trading facility;

(c) if paragraphs (a) and (b) do not apply to the transaction, and the transaction is also required to be reported under the securities legislation of a province or territory of Canada other than Québec or the laws of a foreign jurisdiction with a reporting deadline earlier than under this Regulation, the person required to assign the unique transaction identifier under the securities legislation of that province or territory, or under the laws of that foreign jurisdiction;

(d) if paragraphs (a) to (c) do not apply to the transaction and both counterparties to the transaction are persons subject to the registration requirement as a dealer under the Act, the reporting counterparty as determined under paragraph 25(3) or a party that has been delegated a reporting obligation under subsection 26(3);

(e) if paragraphs (a) to (d) do not apply to the transaction and both counterparties to the transaction are persons subject to the registration requirement as a dealer under the Act, the person with the first legal entity identifier based on sorting the legal entity identifiers alphanumerically with the characters of the legal entity identifiers reversed;

(f) if paragraphs (a) to (e) do not apply to the transaction and only one counterparty to the transaction is a person subject to the registration requirement as a dealer under the Act, the person subject to the registration requirement;

(g) if paragraphs (a) to (f) do not apply to the transaction and neither counterparty to the transaction is a person subject to the registration requirement as a dealer under the Act, and only one counterparty to the transaction is a Canadian financial institution, the Canadian financial institution; and

(h) in any other case, the recognized trade repository.

(2) The unique transaction identifier must be assigned as soon as technologically practicable after execution of the transaction and in no event later than the time that the transaction is required to be reported to a recognized trade repository under this Regulation.”.

19. Section 30 of the Regulation is amended:

(1) by replacing, in paragraph (1), the words “in accordance with international or industry standards” with the words “by the Derivatives Service Bureau”;

(2) in paragraph (2), by inserting, after the word “each”, the words “derivative in a” and replacing the word “a” with the words “only one”;

(3) by repealing paragraphs (3) and (4).

20. Section 32 of the Regulation is amended:

(1) by replacing, in the heading, the word “**Life-cycle**” with the word “**Lifecycle**”;

(2) by replacing, wherever it appears in paragraph (1), the word “life-cycle” with the word “lifecycle”;

(3) by replacing paragraph (2) with the following:

“(2) Despite subsection (1), if it is not technologically practicable to report lifecycle event data by the end of the business day on which the lifecycle event occurs, lifecycle event data must be reported no later than the end of the business day following the day on which the lifecycle event occurs.”;

(4) by adding, after paragraph (2), the following:

“(3) Despite subsections (1) and (2), the reporting clearing house through which a transaction is cleared must report the termination of the original transaction to the recognized trade repository to which derivatives data in respect of that original transaction was reported by the end of the business day on which the original transaction is terminated.”.

21. The Regulation is amended by inserting, after section 32, the following:

“Position level data

“**32.1.** Despite section 32, the reporting counterparty may, at its option, report position level data in respect of transactions that are required to be reported under this Regulation, where each transaction for which position level data is aggregated and reported

(a) has no fixed expiration date, and

(b) is in a class of derivatives in which each transaction is fungible.”.

22. Section 33 of the Regulation is replaced with the following:

“Valuation data and collateral and margin data

“**33.** (1) For a transaction that is required to be reported under this Regulation, a reporting counterparty that is a person subject to the registration requirement as a dealer under the Act, a reporting clearing house or a Canadian financial institution must report to a recognized trade repository each business day

(a) valuation data, and

(b) collateral and margin data.

(2) If position level data in respect of transactions have been reported pursuant to section 32.1, the valuation data and collateral and margin data must be calculated and reported on the net amount of all purchases and sales reported as position level data for the transactions.”.

23. Section 35 of the Regulation is amended by inserting, after the word “Despite”, “subsection 26(7) and”.

24. The Regulation is amended by inserting, after section 36, the following:

“Derivatives Trading Facility

“36.1. Despite section 25, with respect to a transaction involving a local counterparty that is not cleared through a reporting clearing house, is executed anonymously on a derivatives trading facility, and is intended to be cleared,

(a) the derivatives trading facility has the obligations of a reporting counterparty under sections 26, 27, 30, 31, 35, 36 and 37 and under subsections 26.1(1), 26.1(2), 26.1(4) and 28(4) instead of the reporting counterparty under section 25,

(b) all references to “reporting counterparty” in sections 23 and in subsections 22.2(2), 26(3), 26.1(3) and 28(5) are deemed to refer to the derivatives trading facility instead of the reporting counterparty under section 25.”.

25. Section 37 of the Regulation is amended, in paragraph (1):

(1) by deleting, in subparagraph (b) and after the words “the Authority’s mandate,”, the word “and”;

(2) by replacing, in subparagraph (c), the word “aggregated.” with the words “aggregated, and,”;

(3) by adding, after paragraph (c), the following:

“(d) provide to the Authority any corrections to data under paragraphs (a) to (c) as soon as technologically practicable after recording a correction to an error or omission in the derivatives data from a participant.”.

26. Section 38 of the Regulation is amended:

(1) by replacing, in paragraph (1), the words “A recognized” with “Subject to section 22.1, a recognized”;

(2) by deleting, in paragraph (2), the words “verification and” and replacing the words “deal with” with the word “enable”;

(3) by replacing, in paragraph (3), the word “Each” with “Subject to section 22.1, each”.

27. Section 39 of the Regulation is amended:

(1) by replacing paragraph (1) with the following:

“(1) A recognized trade repository must create and make available to the public at no cost

(a) aggregate data on open transactions, volume, number and, where applicable, price, relating to the transactions reported to it pursuant to this Regulation on a periodic basis, and

(b) any corrections to data under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it pursuant to this Regulation as soon as technologically practicable after recording a correction to an error or omission in the derivatives data from a participant and in no event later than the time when periodic aggregate data is next made available to the public.”;

(2) by replacing, in paragraph (2), the word “maturity” with the word “expiration”;

(3) by replacing paragraph (3) with the following:

“(3) For each transaction reported pursuant to this Regulation, a recognized trade repository must make available to the public at no cost

(a) transaction level reports, in accordance with the requirements in Appendix C, and

(b) as soon as technologically practicable, any corrections to a report under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it pursuant to this Regulation, subject to the requirements in Appendix C.”.

(4) by replacing, in paragraph (6), the word “persons” with the word “entities”.

28. Section 40 of the Regulation is amended:

(1) by replacing the heading with the following:

“Commodity transactions”;

(2) in the text preceding paragraph (a), by replacing the word “section” with the word “provision” and by inserting, after the word “Regulation”, “other than subsection 25(5)”;

(3) by replacing, in the French text of paragraph (a), the words “des liquidités” with the words “de la trésorerie”;

(4) by replacing paragraph (b) with the following:

“(b) the local counterparty is neither of the following:

(i) a reporting clearing house;

(ii) a person subject to the registration requirement as a dealer under the Act;

(iii) a Canadian financial institution;

(iv) an affiliated entity of a person referred to in subparagraph (i) or (ii), and”

(5) by replacing paragraph (c) with the following:

“(c) the aggregate month-end gross notional amount under all outstanding transactions, the asset class of which is a commodity, other than cash or currency, and of each affiliated entity of the local counterparty that is a local counterparty in a jurisdiction of Canada, excluding transactions with an affiliated entity, did not, in any calendar month in the preceding 12 calendar months, exceed \$250 000 000.”.

29. The Regulation is amended by inserting, after section 41, the following:

“Individuals

“41.1. Despite any other section of this Regulation, a counterparty that is a local counterparty pursuant to paragraph (b) of the definition of “local counterparty” is under no obligation to report derivatives data for a transaction.”.

30. The Regulation is amended by replacing Appendix A with the following:

**“Appendix A
Minimum Data Fields Required to be Reported to a Recognized Trade Repository**

In accordance with chapter 3 of this Regulation, the reporting counterparty is required to provide a response for each of the fields unless the field is not applicable to the transaction.

This Appendix provides the data elements and their descriptions for purposes of chapter 3 of this Regulation, and any public dissemination of transaction level data required in accordance with each of chapter 4 and Appendix C of the Regulation.

The “Data Element Description” column includes globally standard descriptions. For the purpose of this Appendix, the following terms used in the “Data Element Description” column have the following meaning:

Term used in “Data Element Description” column	Meaning for the purpose of Appendix A
derivative transaction	transaction
Fx	foreign exchange
instrument	derivative
original derivative	original transaction
OTC derivative (<i>only in respect of Data Element Number 115</i>)	derivative
OTC derivative transaction	transaction
product	derivative
trade	transaction
trading facility	derivatives trading facility

Data Elements Related to Counterparties

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
1	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. If a trading facility is fulfilling the reporting obligation, the identifier of Counterparty 1 identifies one of the counterparties to the transaction.	N

2	Counterparty 2	Identifier of the second counterparty to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.	N
3	Counterparty 2 identifier source	Source used to identify the Counterparty 2.	N
4	Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction.	N
5	Seller identifier	Identifier of the counterparty that is the seller as determined at the time of the transaction.	N
6	Payer identifier	Identifier of the counterparty of the payer leg as determined at the time of the transaction.	N
7	Receiver identifier	Identifier of the counterparty of the receiver leg as determined at the time of the transaction.	N
8	Broker ID	In the case where a broker acts as intermediary for the counterparty 1 without becoming a counterparty itself, the broker shall be identified by legal entity identifier.	N
9	Country and Province or Territory of Individual	In the case of a counterparty that is an individual, include the individual's country of residence. If the individual's residence is in Canada, include the province or territory.	N
10	Jurisdiction of Counterparty 1	If Counterparty 1 is a local counterparty under this Regulation or the derivatives data reporting regulations of Manitoba or Ontario, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting regulations of any other jurisdiction of Canada, indicate all such jurisdictions.	N
11	Jurisdiction of Counterparty 2	If Counterparty 2 is a local counterparty under this Regulation or the derivatives data reporting regulations of Manitoba or Ontario, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting regulations of any other jurisdiction of Canada, indicate all such jurisdictions.	N

Data Elements Related to Transactions

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
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12	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	Y
13	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.	Y
14	Execution timestamp	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.	Y
15	Reporting timestamp	Date and time of the submission of the report to the trade repository.	N
16	Unique transaction identifier (UTI)	A unique identifier assigned at the transaction or position level which identifies them uniquely throughout their lifecycle and used for all recordkeeping and reporting.	N
17	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (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 clearing or if a transaction is split into several different transactions).	N
18	Subsequent position UTI	The UTI of the position in which a transaction is included. This field is applicable only for the reports related to the termination of a transaction due to its inclusion in a position.	N
19	Prior USI (for one-to-one and one-to-many relations between transactions)	Unique swap identifier (USI) assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (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 clearing or if a transaction is split into several different transactions).	N
20	Inter-affiliate	Indicate whether the transaction is between two affiliated entities.	N
21	Submitter identifier	Identifier of the entity submitting the derivatives data to the trade repository, if reporting of the transaction has been delegated by the reporting counterparty to a third-party service provider, or if a trading facility is reporting the data.	N
22	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility,	Y

		swap execution facility) on which the transaction was executed.	
23	Master agreement type	The type of master agreement, if used for the reported transaction.	N
24	Master agreement version	Date of the master agreement version (e.g., 1992, 2002).	N

Data Elements Related to Notional Amounts and Quantities

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
25	Notional amount	<p>For each leg of the transaction, where applicable:</p> <ul style="list-style-type: none"> - for OTC derivative transactions negotiated in monetary amounts, the amount specified in the contract. - for OTC derivative transactions negotiated in non-monetary amounts, a converted notional amount. <p>In addition:</p> <ul style="list-style-type: none"> • For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. • For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. • For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events). • Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available. 	Y
26	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Y
27	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	N
28	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	N
29	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	N
30	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	N
31	Notional quantity	For each leg of the transaction, where applicable, for derivative transactions	N

		negotiated in non-monetary amounts with fixed notional quantity for each schedule period (e.g., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.	
32	Quantity frequency	The rate at which the quantity is quoted on the transaction e.g., hourly, daily, weekly, monthly.	N
33	Quantity frequency multiplier	The number of time units for the Quantity frequency.	N
34	Quantity unit of measure	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.	N
35	Total notional quantity	<ul style="list-style-type: none"> • For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. • Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available. 	N
36	Notional amount in effect on associated effective date	For each leg of the transaction, where applicable. For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.	N
37	Effective date of notional quantity	Unadjusted date on which the associated notional quantity of leg 1 becomes effective.	N
38	End date of notional quantity	Unadjusted end date of the notional quantity of each leg.	N
39	Notional quantity in effect on associated effective date	Notional quantity of each leg which becomes effective on the associated unadjusted effective date.	N
40	Notional amount schedule – notional amount in effect on associated effective date	<ul style="list-style-type: none"> • For each leg of the transaction, where applicable. • For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule. • Notional amount which becomes effective on the associated unadjusted effective date. • The initial notional amount and associated unadjusted effective and end dates are reported as the first values of the schedule. 	N
41	Notional amount schedule – unadjusted effective date of the notional amount	<ul style="list-style-type: none"> • For each leg of the transaction, where applicable. • For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule. • Unadjusted date on which the associated notional amount becomes effective. 	N

42	Notional amount schedule – unadjusted end date of the notional amount	<ul style="list-style-type: none"> • For each leg of the transaction, where applicable. • For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule. • Unadjusted end date of the notional amount. 	N
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Data Elements Related to Prices

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
43	Exchange rate	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.	N
44	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency.	N
45	Fixed rate	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).	Y
46	Price	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.	Y
47	Price currency	Currency in which the price is denominated.	Y
48	Price notation	Manner in which the price is expressed.	Y
49	Price unit of measure	Unit of measure in which the price is expressed.	N
50	Spread	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps).	Y
51	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is denominated.	Y
52	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Y
53	Strike price	<ul style="list-style-type: none"> • For options other than FX options, swaptions and similar products, the price at which the owner of an option can buy or sell the underlying asset of the option. • For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. 	Y

		Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. • For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.	
54	Strike price currency/currency pair	• For equity options, commodity options, and similar products, currency in which the strike price is denominated. • For foreign exchange options, currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency.	N
55	Strike price notation	Manner in which the strike price is expressed.	Y
56	Unadjusted effective date of the price	Unadjusted effective date of the price.	N
57	Unadjusted end date of the price	Unadjusted end date of the price.	N
58	Price in effect between the unadjusted effective and end dates	Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.	N
59	Effective date of the strike price	Unadjusted effective date of the strike price.	N
60	End date of the strike price	Unadjusted end date of the strike price.	N
61	Strike price in effect on associated effective date	Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.	N
62	Non-standardized term indicator	Indicator of whether the transaction has one or more additional term(s) or provision(s), other than those disseminated to the public, that materially affect(s) the price of the transaction.	Y
63	Day count convention	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.	Y
64	Floating rate reset frequency period	For each floating leg of the transaction, where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.	Y

65	Floating rate reset frequency period multiplier	For each floating leg of the transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur.	Y
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Data Elements Related to Clearing

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
66	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a clearing house.	Y
67	Central counterparty	Identifier of the clearing house that cleared the transaction.	N
68	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	N
69	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a clearing house.	N
70	Clearing receipt timestamp	The date and time, expressed in Coordinated Universal Time (UTC), the original derivative was received by the clearing house for clearing and recorded by the clearing house's system.	N
71	Clearing exceptions and exemptions – Counterparty 1	<ul style="list-style-type: none"> Identifies the type of clearing exception or exemption that Counterparty 1 has elected or otherwise falls under. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable. 	N
72	Clearing exceptions and exemptions – Counterparty 2	<ul style="list-style-type: none"> Identifies the type of the clearing exception or exemption that Counterparty 2 has elected or otherwise falls under. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable. 	N

Data Elements Related to Collateral and Margin

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
73	Collateralisation category	Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending	N

		on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.	
74	Portfolio containing non-reportable component indicator	If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes transactions exempt from reporting.	N
75	Initial margin posted by the reporting counterparty (post-haircut)	<ul style="list-style-type: none"> • Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement. • If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transactions. • This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. • The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing house, i.e., committed credit lines. • If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value. 	N
76	Initial margin posted by the reporting counterparty (pre-haircut)	<ul style="list-style-type: none"> • Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement. • If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transactions. • This refers to the total current value of the initial margin, rather than to its daily change. • The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing house, i.e., committed credit lines. • If the initial margin posted is denominated in more than one currency, those amounts are converted into a 	N

		single currency chosen by the reporting counterparty and reported as one total value.	
77	Currency of initial margin posted	<ul style="list-style-type: none"> • Currency in which the initial margin posted is denominated. • If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins. 	N
78	Initial margin collected by the reporting counterparty (post-haircut)	<ul style="list-style-type: none"> • Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement. • If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transactions. • This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. • The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing house as part of its investment activity. • If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value. 	N
79	Initial margin collected by the reporting counterparty (pre-haircut)	<ul style="list-style-type: none"> • Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement. • If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transactions. • This refers to the total current value of the initial margin, rather than to its daily change. • The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing house as part of its investment activity. 	N

		<ul style="list-style-type: none"> • If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value. 	
80	Currency of initial margin collected	<ul style="list-style-type: none"> • Currency in which the initial margin collected is denominated. • If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins. 	N
81	Variation margin posted by the reporting counterparty (post-haircut)	<ul style="list-style-type: none"> • Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. • If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transactions. • This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. • If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value. 	N
82	Variation margin posted by the reporting counterparty (pre-haircut)	<ul style="list-style-type: none"> • Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. • If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transactions. • This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction • If the variation margin posted is denominated in more than one currency, 	N

		those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	
83	Currency of variation margin posted	<ul style="list-style-type: none"> • Currency in which the variation margin posted is denominated. • If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins. 	N
84	Variation margin collected by the reporting counterparty (post-haircut)	<ul style="list-style-type: none"> • Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transactions. • This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio/transaction. • If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value. 	N
85	Variation margin collected by the reporting counterparty (pre-haircut)	<ul style="list-style-type: none"> • Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. • If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transactions. • This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction. • If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting 	N

		counterparty and reported as one total value.	
86	Currency of variation margin collected	<ul style="list-style-type: none"> • Currency in which the variation margin collected is denominated. • If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins. 	N
87	Variation margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open transactions.	N
88	Initial margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open transactions.	N
89	Excess collateral posted by the counterparty 1	<ul style="list-style-type: none"> • Monetary value of any additional collateral posted by the counterparty 1 separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. • Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction. 	N
90	Currency of the excess collateral posted	<ul style="list-style-type: none"> • Currency in which the excess collateral posted is denominated. • If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral. 	N
91	Excess collateral collected by the counterparty 1	<ul style="list-style-type: none"> • Monetary value of any additional collateral collected by the counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. • Any initial or variation margin amount collected that exceeds the required initial margin or required variation 	N

		margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.	
92	Currency of excess collateral collected	<ul style="list-style-type: none"> • Currency in which the excess collateral collected is denominated. • If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral. 	N

Data Elements Related to Events

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
93	Event timestamp	<ul style="list-style-type: none"> • Date and time of occurrence of the event as determined by the reporting counterparty or a service provider. • In the case of a clearing event, date and time when the original derivative is accepted by the clearing house for clearing and recorded by the clearing house's system should be reported in this data element. • The time element is as specific as technologically practicable. 	Y
94	Level	Indication whether the reporting is done at transaction or position level. Position level report can be used only as a supplement to transaction level reporting to report post-trade lifecycle events and only if individual trades in fungible products have been replaced by the position.	N
95	Event identifier	Unique identifier to link derivative transactions resulting from an event that 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.	N
96	Event type	Explanation or reason for the action being taken on the derivative transaction.	Y
97	Action type	Type of action taken on the derivative transaction or type of end-of-day reporting.	Y
98	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.	Y

Data Elements Related to Valuation

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
99	Valuation amount	<ul style="list-style-type: none"> • Current value of the outstanding contract. • Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date). 	N
100	Valuation currency	Currency in which the valuation amount is denominated.	N
101	Valuation method	<ul style="list-style-type: none"> • Source and method used for the valuation of the transaction by the reporting counterparty. • If at least one valuation input is used that is classified as mark-to-model, then the whole valuation is classified as mark-to-model. • If only inputs are used that are classified as mark-to-market, then the whole valuation is classified as mark-to-market. 	N
102	Valuation timestamp	<ul style="list-style-type: none"> • Date and time of the last valuation marked to market, provided by the clearing house or calculated using the current or last available market price of the inputs. • If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current. 	N
103	Next floating reference reset date	The nearest date in the future that the floating reference resets on.	N
104	Last floating reference value	The most recent sampling of the value of the floating reference for the purposes of determining cash flow. Ties to Last floating reference reset date data element.	N
105	Last floating reference reset date	The date of the most recent sampling of the floating reference for the purposes of determining cash flow. Ties to Last floating reference value data element.	N
106	Delta	The ratio of the change in price of an OTC derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.	N

Data Elements Related to Packages

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
107	Package identifier	<p>Identifier (determined by the reporting counterparty) in order to connect</p> <ul style="list-style-type: none"> • two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement, • two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to trade repositories. <p>A package may include reportable and non-reportable transactions. Where the Package identifier is not known when a new transaction is reported, the Package identifier is updated as it becomes available.</p>	N
108	Package transaction price	<ul style="list-style-type: none"> • Traded price of the entire package in which the reported derivative transaction is a component. • Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available. • The Package transaction price may not be known when a new transaction is reported but may be updated later. 	N
109	Package transaction price currency	Currency in which the Package transaction price is denominated.	N
110	Package transaction spread	<ul style="list-style-type: none"> • Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. • Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. • Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available. • Package transaction spread may not be known when a new transaction is reported but may be updated later. 	N
111	Package transaction spread currency	Currency in which the Package transaction spread is denominated.	N
112	Package transaction spread notation	Manner in which the Package transaction spread is expressed.	N

113	Package transaction price notation	Manner in which the Package transaction price is expressed.	N
114	Package indicator	Indicator of whether the swap transaction is part of a package transaction.	Y

Data Elements Related to Product

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
115	Unique product identifier	A unique set of characters that represents a particular OTC derivative.	Y
116	CDS index attachment point	Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche.	N
117	CDS index detachment point	Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche.	N
118	Index factor	The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap.	Y
119	Derivative based on cryptoasset	Indicator whether the derivative is based on cryptoassets.	N
120	Custom basket code	If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.	N
121	Custom basket indicator	Indicator that the derivative is based on a custom basket.	N
122	Source of the identifier of the basket constituents	Source of the underliers' identifiers that represent the constituents of a custom basket.	N
123	Identifier of the basket's constituents	Underliers that represent the constituents of a custom basket.	N
124	Embedded option type	Type of option or optional provision embedded in a contract.	Y

Data Elements Related to Payments and Settlement

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
125	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract.	N
126	Settlement location	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not	N

		included in the ISO 4217 currency list, for example CNH).	
127	Settlement currency	<ul style="list-style-type: none"> • Currency for the cash settlement of the transaction when applicable. • For multi-currency products that do not net, the settlement currency of each leg. 	Y
128	Other payment payer	Identifier of the payer of Other payment amount.	N
129	Other payment receiver	Identifier of the receiver of Other payment amount.	N
130	Other payment type	<ul style="list-style-type: none"> • Type of Other payment amount. • Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element. 	Y
131	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Y
132	Other payment currency	Currency in which Other payment amount is denominated.	Y
133	Other payment date	Unadjusted date on which the Other payment amount is paid.	N
134	Payment frequency period	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.	Y
135	Payment frequency period multiplier	For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur.	Y
136	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer.	Y
137	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated.	Y
138	Option premium payment date	Unadjusted date on which the option premium is paid.	N
139	First exercise date	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available.	Y
140	Fixing date	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options will fix against a	N

		particular exchange rate, which will be used to compute the ultimate cash settlement.	
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31. Appendix C of the Regulation is amended:

(1) by deleting the heading “**Instructions:**”;

(2) in item 1:

(a) by inserting, in the text preceding paragraph (a) and after the words “contained in”, the words “Appendix A marked as “Y” under the “Publicly Disseminated” column together with the data elements contained in”;

(b) by replacing, in paragraph (a), the words “a transaction” with the words “each transaction”;

(c) by replacing, in paragraph (b), the words “a life-cycle event” with the words “each life-cycle event”;

(d) by replacing, in paragraph (c), the words “a cancellation” with the words “each cancellation”;

(e) by replacing Table 1 and Table 2 with the following:

“Table 1

#	Data Element Name	Definition for Data Element	Format	Allowable Values
D1	Dissemination identifier	TR generated unique and random identifier for each publicly disseminated message.	Varchar(52)	Up to 52 alphanumeric characters
D2	Original dissemination identifier	For action types other than “New”, this identifier will hold the Dissemination identifier of the original, publicly-disseminated transaction and pricing data.	Varchar(52)	Up to 52 alphanumeric characters
D3	Dissemination timestamp	Date and time, to the nearest second, that a TR publicly disseminates.	YYYY-MM-DDThh:mm:ssZ, based on Coordinated Universal Time (UTC)	Any valid date/time based on ISO 8601 Date and time format.
D4	Unique product identifier shown name	A humanly readable description made available by the UPI issuer corresponding to the UPI.	A list of allowable values and their format will be published by the UPI issuer.	A list of allowable values and their format will be published by the UPI issuer.

“Table 2

Asset Class	Underlying Asset Identifier
Interest Rate	CAD-BA-CDOR
Interest Rate	USD-LIBOR-BBA
Interest Rate	EUR-EURIBOR-Reuters
Interest Rate	GBP-LIBOR-BBA
Credit	All Indexes
Equity	All Indexes

”;

(3) by replacing, in Table 4, the word “**Maturity**” with the word “**Expiration**”;

(4) by inserting, in item 7 and after the words “disseminate the”, the word “required” and deleting “contained in Table 1,”;

(5) by adding, after item 7, the following:

“**8.** If it is not technologically practicable to disseminate the required information 48 hours after the time and date represented by the execution timestamp field of the transaction due to periods of downtime required for operational maintenance, system upgrades, system repairs, disaster recovery exercises or any other exercises related to operating the recognized trade repository in accordance with this Regulation and its recognition order, the recognized trade repository must disseminate the required information as soon as technologically practicable following the conclusion of the period of downtime.”.

32. Form 91-507F1 of the Regulation is amended by replacing, wherever they appear in the French text, the words “livres et dossiers” with the word “dossiers”.

33. Form 91-507F2 of the Regulation is amended, in the French text:

(1) by replacing, in the heading, the word “**RECONNAISSANCE**” with the words “**DE DÉSIGNATION**”;

(2) by replacing, in items 8, 9 et 10, the words “et de reconnaissance” with the words “et de désignation”;

(3) by replacing, wherever it appears in the paragraph under the heading “**AGENT CONSENT TO ACT AS AGENT FOR SERVICE**”, the word “reconnaissance” with the word “designation”.

34. This Regulation comes into force on *(insert here the date of coming into force of this Regulation)*.