



ICE Trade Vault Rulebook

Canada Annex

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Canada Annex

This Canada Annex and the Relevant Provincial Schedules will only apply to Participants and Trusted Sources that have entered into the Canadian Supplement to the ICE Trade Vault Participant Agreement or the Canadian Supplement to the ICE Trade Vault Trusted Sources Agreement, as applicable. This Canada Annex and the Relevant Provincial Schedules DO NOT apply to and do not form part of the Rulebook applicable to any other Participant or Trusted Source.

ICE Trade Vault has been designated/recognized as a trade repository in each of the Provinces for which a Provincial Schedule has been attached to this Canada Annex. Data with respect to Derivative Transactions (as defined below) can be reported to ICE Trade Vault for purposes of compliance with the reporting requirements established in those Provinces.

The terms of this Canada Annex and the Relevant Provincial Schedules shall amend, supplement and form part of the Rulebook solely with respect to a Participant or Trusted Sources that has entered into the Canada Supplement to the ICE Trade Vault Participant Agreement or the Canada Supplement to the ICE Trade Vault Trusted Sources Agreement, as applicable, and solely with respect to such Participant's or Trusted Source's reporting of data with respect to Derivative Transactions. Notwithstanding anything to the contrary in the Rulebook, in the event of any inconsistency between the terms of the Rulebook and the terms of this Canada Annex, this Canada Annex shall prevail with respect to Derivative Transaction data and the rights and obligations of the parties in respect thereof.

Unless otherwise specified in this Canada Annex, all capitalized terms used herein shall have the meanings defined in the Rulebook.

The following amends, supplements and forms part of the Rulebook as specified above.

- 1. Key Terms and Definitions in the Rulebook shall be amended and supplemented as follows:**

Key Terms & Definitions

Act: The provincial legislation pursuant to which the Applicable Provincial Rules and Policies are promulgated, as specified in the Relevant Provincial Schedule.

Applicable Provincial Rules and Policies: Rules and policies promulgated by the Province that are applicable to the ICE TR Service as specified in the Relevant Provincial Schedule.

Applicable Law: Any and all applicable federal, provincial, and foreign governmental statute, law, ordinance, regulation, rule, directive, technical standard (including but not limited to Applicable Provincial Rules and Policies), code, guidance, published practice, judicial order or decision, concession, interpretation and protocol, as amended from time to time.

Appointed Reporting Entity: A third party to which a Reporting Counterparty has delegated the reporting of Derivative Transactions pursuant to Applicable Provincial Rules and Policies, including a Trusted Source.

Clearing Agency: A recognized or exempt clearing agency or clearing house, howsoever described under the Applicable Provincial Rules and Policies.

Commission: The independent agency of the Province that is responsible for regulating the Trade Repository.

Derivative Transaction: A derivatives contract or instrument as defined in the relevant Act or Applicable Provincial Rules and Policies and that is not excluded from the definition by reason of any other rule or order of the Commission.

ICE Public Data Aggregation Service: An architectural component of the ICE TR Service which aggregates and publicly disseminates data related to Derivative Transactions reported to the ICE TR Service as prescribed by the Applicable Provincial Rules and Policies.

ICE TR Service: The regulated trade repository service offered by ICE Trade Vault in the Provinces utilized for the collection, storage and regulatory reporting of a comprehensive range of Derivative Transaction data.

Internal Policies and Procedures: The internal policies and procedures in place from time to time of ICE Trade Vault, including but not limited to those relating to compliance, risk management, conflicts of interest, internal and external audits, information security, business continuity and disaster recovery, business conduct and ethics, access to ICE TR Service and TR Information and internal and external reporting, reasonably designed to prevent violations of Applicable Provincial Rules and Policies by ICE Trade Vault, its managers or employees.

Legal Entity Identifier (“LEI”): A unique identification code assigned to a counterparty in accordance with the standards set by the Global LEI System used for unique identification of a counterparty to any Derivative Transaction.

Non-Public Information: The information required to be provided under Applicable Provincial Rules and Policies but that is not subject to public dissemination.

Non-Reporting Counterparty: A counterparty to a Derivative Transaction that is not the Reporting Entity.

Participant: An entity that has validly enrolled in the ICE TR Service with ICE Trade Vault through a duly executed participant agreement in effect with ICE Trade Vault.

Pre-Existing Transaction Date: For each Province, the date specified in the Relevant Provincial Schedule.

Pre-existing Transactions: A Derivative Transaction that is required to be reported pursuant to a Relevant Rule that was entered into before the Applicable Provincial Rules and Policies took effect and that remained in force after the Pre-Existing Transaction Date.

Province: The province or territories of Canada where ICE Trade Vault has been approved as a Trade Repository and to whose Commission a user wants to report Derivative Transaction data.

Provincial Schedule: Each schedule to this Rulebook setting out the rules specific to a Province that governs the ICE TR Service and its users.

Regulator: A national or provincial regulator in Canada or a foreign regulator, acting within the scope of its jurisdiction.

Relevant Provincial Schedule: As determined by the Participant or Trusted Source, the Provincial Schedule which is applicable to the reporting of Derivative Transaction data by such users.

Relevant Rule: For any given obligation or right stated herein, the Applicable Provincial Rules and Policies specified in the Relevant Provincial Schedule where such obligation or right can be found.

Reporting Counterparty: With respect to a Derivative Transaction involving a local counterparty, the Party or Parties specified in the Relevant Provincial Schedule.

Reporting Entity: The Reporting Counterparty when only one entity has the duty to report, or when both counterparties to the Derivative Transaction ultimately have the reporting obligation, the counterparty or Appointed Reporting Entity to which they agree to delegate the reporting function.

TR or Trade Repository: An entity which has been approved to carry on business as a trade repository in accordance with Applicable Provincial Rules and Policies.

Trusted Source: A Clearing Agency or trading venue that has a duly executed Trusted Sources Agreement in effect with ICE Trade Vault.

TR Information: As provided in the Applicable Provincial Rules and Policies, any information that the ICE Trade Vault TR receives from Participants or Trusted Sources or maintains on their behalf.

TR Rulebook: This ICE Trade Vault Trade Repository Rulebook together with the Relevant Provincial Schedule.

Unique Product Identifier (“UPI”): A code that uniquely identifies a Derivative and is assigned in accordance with international or industry standards.

Unique Transaction Identifier (“UTI”): A unique transaction identifier created and assigned to a Derivative Transaction and used to identify that particular Derivative Transaction throughout its existence.

The terms “Appropriate Domestic Regulator”, “Appropriate Foreign Regulator”, “CEA”, “Designated Contract Market”, “DCM”, “Eligible Contract Participant”, “ECP”, “ICE eConfirm Service”, “ICE Real-Time Ticker”, “Non-Swap Dealer/Major Swap Participant”, “Non-SD/MSP”, “Open Swap” “Section 8 Material”, “Swap Execution Facility” or “SEF” are not applicable to the ICE TR Service and shall be deemed deleted for the purposes of the Rulebook as amended by this Canada Annex.

Each reference in the Rulebook to the term listed in column “A” below shall be deleted and replaced by the term in column “B”:

A	B
Rulebook reference	Canada Annex Reference
Applicable CFTC Regulations	Applicable Law
CFTC	Commission
Derivatives Clearing Organization or DCO	Clearing Agency
ICE SDR Service/ ICE Trade Vault Service	ICE TR Service
SDR Data	Derivative Transaction data
SDR Information	TR Information
SDR Rulebook	TR Rulebook
trade/swap trade/swap transaction	Derivative Transaction

2. Rule 2.1.1 shall be deleted in its entirety and restated as follows:

2.1.1 Chief Compliance Officer

The Chief Compliance Officer (“CCO”) of ICE Trade Vault is appointed by the Board of Directors, and reports directly to, the President of ICE Trade Vault. The Board of Directors approves the compensation of the CCO and meets with the CCO on a semi-annual basis. The

CCO also works directly with the Board of Directors in certain instances, for example, when resolving conflicts of interest. The CCO has supervisory authority over all staff acting at the direction of the CCO and his or her responsibilities include, but are not limited to: (i) in conjunction with the General Counsel, establishing, implementing, maintaining and enforcing written rules, policies and procedures to identify and resolve conflicts of interest, (ii) in conjunction with the General Counsel, establishing, implementing, maintaining and enforcing written rules, policies and procedures to ensure that ICE Trade Vault complies with applicable securities legislation, (iii) monitoring compliance with the policies and procedures established to implement (i) and (ii) above and reporting any material non-compliance to the Board of Directors as required under the Relevant Rule, and (iv) preparing and certifying an annual report assessing compliance by ICE Trade Vault, and individuals acting on its behalf, with securities legislation and submitting the report to the Board of Directors and to the Commission, as required.

Pursuant to the Relevant Rule, removal of the CCO requires notice to the Commission within five business days of such removal. ICE Trade Vault shall further notify the Commission within five business days of the appointment any new CCO, whether interim or permanent.

Any compliance questions and concerns regarding the ICE TR Service may be submitted to TradeVaultChiefComplianceOfficer@theice.com.

3. Rules 2.2 shall be deleted in its entirety and restated as follows:

2.2 Overview of Regulatory Requirements

Applicable Provincial Rules and Policies require that all Derivative Transaction data be reported to a TR with certain exclusions, if any, found in the Relevant Rule.

A TR is required to register with the Commission, comply with the Applicable Provincial Rules and Policies and other Applicable Law, and meet compliance requirements by fulfilling the following core duties: (i) acceptance and confirmation of data related to the economic terms of Derivative Transactions and lifecycle events related to such transactions; (ii) recordkeeping of reported data; (iii) public dissemination of such data in accordance with Applicable Provincial Rules and Policies; (iv) monitoring, screening and analyzing data; (v) maintaining data privacy and integrity; and (vi) permitting access to Regulators.

4. Rule 2.4 shall be amended as follows:

a) by replacing each reference below

“in accordance with CFTC Regulation § 49.28(a)(1)”

“in accordance with CFTC Regulation § 49.28(a)(2)”

And replacing them with:

“in accordance with the Relevant Rule”.

b) by deleting the last sentence thereof and replacing it with the following:

All data submitted during system downtime is stored and required information will be publicly disseminated as soon as technologically practicable following the conclusion of the period of downtime.

5. **Rule 2.5 shall be deleted in its entirety and restated as follows:**

2.5 Service, Commitment and Continuity

ICE Trade Vault shall notify the Commission as well as all Participants and Trusted Sources using the ICE TR Service of its intention to cease operation of the ICE TR Service for any reason at least 180 days in advance or, if ICE Trade Vault involuntarily ceases operations, as soon as practicable.

6. **Rule 2.7 shall be amended by deleting the first reference below and replacing it with the second reference below and adding the final sentence at the end thereof:**

“In accordance with CFTC Regulation § 49.27(b),”

“In accordance with the Relevant Rule,”

“In accordance with the Relevant Rule, ICE Trade Vault will publicly disclose fees on its website and regularly review its fees at least once every two calendar years.”

7. **Rule 2.8.3 shall be amended by deleting the reference below and replacing it with the second reference below:**

“in accordance with CFTC Regulation § 49.23(e)”

“in accordance with Relevant Rule”

8. **Rule 3.1.2 shall be amended by deleting the first reference below and replacing it with the second reference below:**

“in accordance with Part 43 of Applicable CFTC Regulations”

“In accordance with the Relevant Rule”

9. **Rules 3.1.3 shall be deleted in its entirety and restated as follows:**

Any Regulator requiring or requesting access to the ICE TR Service should contact the CCO (via email: TradeVaultChiefComplianceOfficer@theice.com) to request access and the necessary documentation and certify that it is acting within the scope of its jurisdiction.

ICE Trade Vault shall provide access to the requested Derivative Transaction data consistent with Applicable Law. Each Regulator’s designated master user (“Regulator Administrator”) will manage the Regulator’s user access to the ICE TR Service. Such access may include, where applicable, proper tools for the monitoring, screening and analyzing of Derivative Transaction data, including, but not limited to, web-based services and services that provide downloadable data to Regulators. The ICE TR Service shall provide Regulators the ability to view individual Participants’ and Trusted Sources’ data.

The Commission shall have access to TR Information as required under the Relevant Rule.

10. **Rule 3.5 shall be amended by deleting the first sentence below and replacing it with the second sentence below:**

“Pursuant to Applicable CFTC Regulations, ICE Trade Vault and its affiliates are prohibited from using, for commercial or business purposes, SDR Data accepted and maintained by the ICE SDR Service without the express written consent of the Participant or Trusted Source submitting that data.”

“Pursuant to the Relevant Rule, ICE Trade Vault and its affiliates are prohibited from using, for commercial or business purposes, Derivative Transaction data accepted and maintained by the ICE TR Service unless the Derivative Transaction has been disclosed under the Relevant Rule or the counterparties to the Derivative Transaction have provided their express written consent to such commercial or business use.”

11. The following paragraph is added as Rule 3.6:

3.6 Status of Derivative Transaction Data

Derivative Transaction data reported to the ICE TR Service does not represent the legal contract of record.

12. Rule 4.1 shall be deleted in its entirety and replaced with the following:

The ICE TR Service accepts data in respect of all Derivative Transactions in the credit, commodities, interest rates and foreign exchange asset classes at this time.

13. Rules 4.2 shall be deleted in its entirety and replaced with the following:

4.2 Derivative Transaction Data and Data Processing

4.2.1 General

Participants and Trusted Sources reporting Derivative Transaction data to the ICE TR Service will be required to comply with the Relevant Rule and any other applicable reporting requirements promulgated from time to time by the Commission.

4.2.2 Reporting Entities

The Relevant Rule will require each Derivative Transaction to designate a Reporting Entity for Creation Data, Lifecycle Event, Valuation Data and Collateral and Margin Data (each as defined below) as determined by the hierarchy specified in such Relevant Rule.

4.2.3 Required Submissions

4.2.3.1 Creation Data

Reporting Entities must report all Creation Data. The timing of the reporting of Creation Data will vary depending on the Reporting Entity and is set out in the Relevant Rule. Creation Data is the data required in the fields listed in the Appendix A to the Applicable Provincial Rules and Policies specified in the Relevant Provincial Schedule (the “**Relevant Appendix**”) (“**Creation Data**”).

ICE Trade Vault recognizes that Reporting Entities may need to update data submissions or correct data submissions that contain errors. ICE Trade Vault Derivative Transaction data submissions may be corrected by Reporting Entities as soon as technologically practicable upon discovery of the error or omission and in no event no later than the end of the business day following the day of discovery of the error or omission. In all cases such corrections are required to conform to the applicable LEI, UPI and UTI requirements and any other requirements under Applicable Law. Disciplinary actions will be considered for excessive message updates not made in good faith by a Reporting Entity.

4.2.3.2 Lifecycle Event Data

Reporting Entities must report all Lifecycle Event Data (as defined below) for Derivative Transactions previously reported to the ICE TR Service. The timing of the reporting of Lifecycle Event Data will vary depending on the Reporting Entity and is set out in the Relevant Rule. Lifecycle Event Data is the set of data generated in connection with lifecycle events that

occur prior to the date on which a Derivative Transaction expires or terminates, including elements listed in Appendix A to the Relevant Rule (“**Lifecycle Event Data**”).

4.2.3.3 Valuation Data and Collateral Margin Data

A Reporting Entity that is a Derivative Dealer or a Clearing Agency must report the data elements necessary to determine the current market value of a position (“**Valuation Data**”) and data relating to collateral or margin posted or collected as of the date of reporting (“**Collateral and Margin Data**”). The timing of the reporting of Valuation Data and Collateral and Margin Data will vary depending on the Reporting Entity and is set out in the Relevant Rule.

4.2.3.4 Pre-existing Derivative Transactions

Reporting Entities must report all Creation Data indicated in the column entitled “Required for Pre-existing Transactions” in the Relevant Appendix with respect to Pre-existing Transactions. The timing of the reporting of Creation Data for Pre-existing Transactions is set out in the Relevant Rule. Once Creation Data has been reported for Pre-existing Transactions, Reporting Entities must report Lifecycle Event Data and Valuation Data in accordance with Rule 4.2.3.2 and Rule 4.2.3.3, respectively.

14. **Rule 4.3 shall be amended by deleting the first reference below wherever it appears in the Rule and replacing it with the second reference below:**

“under CFTC Regulation § 45.14”

“under the Relevant Rule”

15. **Rule 4.5 through Rule 4.10 shall be deleted in their entirety and replaced with the following:**

4.5 Duty to Validate TR Data

ICE TR Service is required to record Derivative Transaction data without error or omission. In accordance with the Relevant Rule, ICE TR Service will, as soon as technologically practicable, validate Derivative Transaction data that is provided in accordance with validation conditions approved by the Commission. Validation will be done by providing a data validation acceptance message or a data validation error message. ICE TR Service will make available the acceptance message or error message to the Reporting Entity submitting the report as soon as technologically practicable. An error message will identify the specific data validation error(s) in the relevant data submitted. ICE TR Service will create and maintain records of all Derivative Transaction data reported that failed to satisfy its validation procedure.

Transaction Status

4.6 No Invalidation or Modification of Valid Transaction Data

ICE Trade Vault has policies and procedures in place to ensure that the production environment in which the recording process of the ICE TR Service operates does not invalidate or modify the terms of a valid Derivative Transaction. These controls are regularly audited and prevent any unauthorized, unsolicited changes to Derivative Transaction data submitted to ICE Trade Vault through system-wide protections related to the processing of data associated with the ICE TR Service and ICE Trade Vault platform.

4.7 Correction of Errors in Trade Records

Counterparties to Derivative Transactions are responsible for the timely resolution of Derivative Transaction record errors and disputes. ICE Trade Vault provides counterparties

who are Participants electronic methods to extract data for Derivative Transaction data reconciliation.

A Reporting Entity that is a notional amount threshold Derivative Dealer must verify that reported Derivative Transaction data does not contain errors or omissions as least once a quarter, subject to a two-calendar month period between each verification. A Reporting Entity that is not a notional amount threshold Derivative Dealer or that is a Clearing Agency must verify that reported Derivative Transaction data does not contain errors or omissions as least every 30 days.

For discrepancies with Derivative Transaction data for cleared trades, Participants must report any errors to the relevant Clearing Agency as soon as practicable, and Derivative Transaction records at ICE Trade Vault will only be adjusted when the Clearing Agency or its Appointed Reporting Entity submits corrected Derivative Transaction data to the ICE TR Service.

For discrepancies with Derivative Transaction data for bilateral/non-cleared trades where the Non-Reporting Counterparty is not electronically matching with the Reporting Entity, the Non-Reporting Counterparty must report any errors to the Reporting Entity as soon as practicable, and in no event later than the end of the business day following the day of discovery of the error or omission, and Derivative Transaction records at ICE Trade Vault will only be adjusted when the Reporting Entity submits corrected Derivative Transaction data to the ICE TR Service.

ICE TR Service will accept corrections to errors or omission in Derivative Transaction data, both before and after the expiration or termination of the Derivative Transaction (subject to the record retention requirement), if the corrected Derivative Transaction data satisfies its validation procedure. The Reporting Entity must notify the Commission of any significant error or omission with respect to Derivative Transaction data as soon as practicable after discovery of the error or omission.

4.8 Derivative Transaction Reported in Error

A Reporting Entity that reports a Derivative Transaction in error must report the error to the ICE TR Service as soon as practicable after discovery of the error, and in no event no later than the end of the business day following the day of discovery of the error.

4.9 Change of Trade Repository for Derivative Transaction Data Reporting

If a Reporting Entity chooses to switch Trade Repositories for the purposes of reporting Derivative Transaction data, it must provide the ICE TR Service, its counterparty and its new Trade Repository with a minimum of five business days' notice which notice will include the UTI of the Derivative Transaction and date on which such Derivative Transaction's data will begin being reported to the other Trade Repository. In addition, the Reporting Entity must report the change of Trade Repository as a lifecycle event to ICE TR Service and the other Trade Repository on the same day and must use the same UTI to identify the Derivative Transaction in the report to ICE TR Service and the other Trade Repository.

4.10 [RESERVED]

16. **Rule 5 and each subsection thereto shall be deleted in their entirety and restated as follows:**

Public Reporting

5.1 Public Data Aggregation

ICE Trade Vault provides, on a periodic basis, aggregate data relating to the Derivative Transactions reported to the ICE TR Service pursuant to Applicable Provincial Rules and Policies. The architecture and functioning of the ICE Public Data Aggregation Service is based on the requirements of Applicable Provincial Rules and Policies. The ICE Public Data Aggregation Service provides certain aggregate data for all Derivative Transactions reported to it under the Rule, including open positions, volume, and number of Derivative Transactions. The data shall be published on the ICE Trade Vault website at <https://tradevault.ice.com/tvca-reports/>.

5.2 Derivative Transaction Level Reports

In accordance with Relevant Rule, ICE Trade Vault provides Derivative Transaction level reports of the data indicated in the table in the Relevant Appendix for each eligible Derivative Transaction reported 48 hours after execution. Data relating to Derivative Transactions between affiliated entities will not be made public unless required by law.

The Derivative Transaction level reports shall be published on the ICE Trade Vault website at <https://tradevault.ice.com/tvca-ticker/> and remain available for at least one year after initial public dissemination.

17. Rule 6.1 and Rule 6.2 shall be deleted in their entirety and restated as follows:

6.1 Unique Transaction Identifiers (UTIs)

Applicable Provincial Rules and Policies state that UTIs shall be assigned to each Derivative Transaction that is required to be reported. The entity responsible for assigning the UTI will be as established in the Relevant Rule, provided that the responsible entity can request that ICE TR Service assign a UTI to a Derivative Transaction, using its own methodology or incorporating a UTI previously assigned to the Derivative Transaction. If such a request is made, the ICE TR Service will assign a UTI as soon as technologically practicable and provide the UTI to counterparties enrolled in the ICE TR Service.

If a Derivative Transaction is also reportable to one or more other jurisdictions with a regulatory reporting deadline that is earlier than the deadline in the Relevant Rule, the UTI generated according to the rules of the jurisdiction with the earliest regulatory reporting deadline will be used for reporting to ICE TR Service.

6.2 Legal Entity Identifiers (LEIs)

ICE Trade Vault and each Reporting Counterparty must identify each counterparty to a derivative by a single LEI. Each counterparty eligible to receive an LEI is required to obtain, maintain and renew its LEI. Where a counterparty to a derivative transaction is an individual or otherwise is not eligible to receive an LEI, ICE Trade Vault and the Reporting Counterparty will identify such counterparty with a single unique alternate identifier.

18. Rule 7.1 shall be deleted in its entirety and restated as follows:

7.1 Data Retention, Access and Recordkeeping

In accordance with Internal Policies and Procedures, ICE TR Service data is saved to a redundant, local database and a remote disaster recovery database in near real-time. The ICE TR Service database is backed-up to tape daily with tapes moved offsite weekly.

Participants' individual Derivative Transaction data records remain available to Participants and Regulators at no charge for online access through the ICE TR Service from the date of submission until seven years after the date on which the Derivative Transaction expires or terminates. During this time period, ICE TR Service data will provide to the Commission direct,

continuous and timely electronic access to such data in the ICE TR Service as is required by the Commission in order to carry out its mandate.

Regulators will be granted access to relevant data by ICE Trade Vault at no cost in accordance with Rule 3.1.3. In addition, ICE Trade Vault shall co-operate with Regulators in accordance with Applicable Law, including, where required by and in accordance with Applicable Law, taking such action as may be necessary to enable such Regulator to carry out investigations.

Nothing in this Rule 7.1 will require a Participant to pay fees associated with ICE Trade Vault's standard regulatory reporting and access obligations. A counterparty to a Derivative Transaction that is the Non-Reporting Counterparty will obtain access to its TR Information by becoming a Participant. However, if a Participant or its Regulator requests or requires archived Derivative Transaction data from ICE Trade Vault to be delivered other than via the web-based front-end or the API or in a non-standard format, ICE Trade Vault reserves the right to require Participant to reimburse ICE Trade Vault for its reasonable expenses in producing data in response to such request or requirement as such expenses are incurred. Similarly, ICE Trade Vault may require a Participant to pay all reasonable expenses associated with producing records relating to its Derivative Transactions pursuant to a court order or other legal process, as those expenses are incurred by ICE Trade Vault, whether such production is required at the instance of such Participant or at the instance of another party in relation to a Participant's data.

ICE Trade Vault may retain copies of communications between officers, employees or agents of ICE Trade Vault, on one hand, and Participants and Trusted Sources (including related parties), on the other hand, in such manner and for such periods of time as ICE Trade Vault may deem necessary and appropriate to comply with Applicable Law.

Further, in accordance with Applicable Provincial Rules and Policies, ICE Trade Vault will maintain (i) a copy of its Internal Policies and Procedures; (ii) copies of all materials, including written reports provided to the Board of Directors or senior officers in connection with the review of the annual compliance report, Applicable Provincial Rules and Policies and the Board of Directors minutes or similar written record of such review, that record the submission of the annual compliance report to the Board of Directors or senior officer.

19. Rule 8 shall be amended by deleting the first reference below and replacing it with the second reference below:

“CFTC regulation § 43”

“the Relevant Rule”

Manitoba Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Manitoba Schedule, the terms of this Manitoba Schedule shall prevail with respect to any Derivative Transaction data to be reported or reported to the Manitoba Securities Commission (the “**MSC**”).

1. Definitions:

- Act: Manitoba Securities Act.
- Applicable Provincial Rules and Policies: Shall mean the rules and policies promulgated by the MSC that are applicable to the ICE TR Service, including but not limited to: MSC Rule 91-506 *Derivatives: Product Determination*, Companion Policy 91-506CP and MSC Rule 91-507 *Derivatives: Data Reporting*, Companion Policy 91- 507CP.
- Derivatives Dealer: Defined in Section 1(1) of MSC Rule 91-507, as amended from time to time.
- Local Counterparty: Defined in Section 1(1) of MSC Rule 91-507, as amended from time to time.
- Pre-existing Transaction Date: Shall mean October 31, 2014.
- Pre-existing Transactions Defined in Section 34 of MSC Rule 91-507, as amended from time to time.
- Reporting Counterparty: Defined in Section 25 of MSC Rule 91-507, as amended from time to time.

2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Rulebook referenced below in column “A”, shall refer to the corresponding MSC Rule Citation listed below in column “B”.

A	B
Rulebook Section Reference	MSC Rule Citation
2.1.1 - Chief Compliance Officer	Sections 11(3)(d) and 10(2) of MSC Rule 91-507
2.2 - Overview of Regulatory Requirements	Part 5 of MSC Rule 91-507
2.4 - System Availability and Support; hours of Operation	Item 8 of Appendix C of MSC Rule 91-507
2.7 - ICE TR Service Pricing	Section 12 of MSC Rule 91-507
2.8.3- Emergency Authority Procedures	Section 21 of MSC Rule 91-507
3.1.2 - Public Access	Section 39 of MSC Rule 91-507
3.1.3 - Regulator Access	Section 37 of MSC Rule 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of MSC Rule 91-507
4.2.1 - Derivative Transaction Data and Processing - General	Part 3 of MSC Rule 91-507
4.2.2 - Reporting Entities	Section 25 of MSC Rule 91-507
4.2.3.1 - Creation Data	Section 31 of MSC Rule 91-507
4.2.3.2 - Lifecycle Event Data	Section 32 of MSC Rule 91-507
4.2.3.3 - Valuation Data and Collateral and Margin Data	Section 33 of MSC Rule 91-507
4.2.3.4 - Pre-existing Transactions	Section 34 of MSC Rule 91-507

A	B
Rulebook Section Reference	MSC Rule Citation
4.3 - Verification of Derivative Transaction Data accuracy	Section 26.1 of MSC Rule 91-507
4.5 - Duty to Validate TR Data	Section 22.2 of MSC Rule 91-507
5.2 – Derivative Transaction Level Reports	Section 39(3) of MSC Rule 91-507
6.1 – Unique Transaction Identifiers (UTIs)	Section 29 of MSC Rule 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 22 of MSC Rule 91-507

3. Relevant Schedule

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of MSC Rule 91-507.

Multilateral Instrument 96-101 Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Multilateral Instrument 96-101 Schedule (“MI Schedule”), the terms of this MI Schedule shall prevail with respect to any Derivative Transaction data to be reported or reported to the Regulators in the Provinces where Multilateral Instrument 96-101 –*Derivatives; Trade Reporting* (“MI 96-101”) applies.

1. Definitions

- Act: Shall mean, in the Provinces where MI 96-101 applies, the provincial legislation under which MI 96-101 was promulgated, as applicable.
- Applicable Provincial Rules and Policies: Shall mean the rules and policies promulgated in the Provinces where MI 96-101 applies that are applicable to the ICE TR Service, including but not limited to: Multilateral Instrument - 91-101 *Derivatives: Product Determination*, Companion Policy 91-101CP, MI 96-101 and Companion Policy 96-101CP.
- Derivatives Dealer: Defined in Section 1(1) of MI 96-101, as amended from time to time.
- Local Counterparty: Defined in Section 1(1) of MI 96-101, as amended from time to time.
- Pre-existing Transaction Date: Not Applicable.
- Pre-existing Transactions Not Applicable.
- Reporting Counterparty: Defined in Section 25 of MI 96-101, as amended from time to time.

2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Canada Annex referenced below in column “A”, shall refer to the corresponding OSC Rule Citation listed below in column “B”.

A	B
Rulebook Section Reference	MI 96-101 Citation
2.1.1 - Chief Compliance Officer	Section 11(3)(d) and 10(2) of MI 96-101
2.2 - Overview of Regulatory Requirements	Part 5 of MI 96-101
2.4 - System Availability and Support; hours of Operation	Item 8 of Appendix C of MI 96-101
2.7 – ICE TR Service Pricing	Section 12 of MI 96-101
2.8.3- Emergency Authority Procedures	Section 21 of MI 96-101
3.1.2 – Public Access	Section 39 of MI 96-101
3.1.3 - Regulator Access	Section 37 of MI 96-101
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of MI 96-101
4.2.1 - Derivative Transaction Data and Processing - General	Part 3 of MI 96-101
4.2.2 - Reporting Entities	Section 25 of MI 96-101
4.2.3.1-Creation Data	Section 31 of MI 96-101
4.2.3.2 - Lifecycle Event Data	Section 32 of MI 96-101
4.2.3.3 - Valuation Data and Collateral and Margin Data	Section 33 of MI 96-101
4.2.3.4 - Pre-existing Transactions	Not Applicable

A	B
Rulebook Section Reference	MI 96-101 Citation
4.3 - Verification of Derivative Transaction Data accuracy	Section 26.1 of MI 96-101
4.5 - Duty to Validate TR Data	Section 22.2 of MI 96-101
5.2 – Derivative Transaction Level Reports	Section 39(3) of MI 96-101
6.1 – Unique Transaction Identifiers (UTIs)	Section 29 of MI 96-101
8 – Data Confidentiality; Sensitive Information and Security	Section 22 of MI 96-101

3. Relevant Appendix

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of MI 96-101.

Ontario Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Ontario Schedule, the terms of this Ontario Schedule shall prevail with respect to any Derivative Transaction data to be reported or reported to the Ontario Securities Commission (the “OSC”).

1. Definitions

- Act: Ontario Securities Act.
- Applicable Provincial Rules and Policies: Shall mean the rules and policies promulgated by the OSC that are applicable to the ICE TR Service, including but not limited to: OSC Rule 91-506 *Derivatives: Product Determination*, Companion Policy 91-506CP and OSC Rule 91-507 *Derivatives: Trade Reporting*, Companion Policy 91-507CP.
- Derivatives Dealer: Defined in Section 1(1) of OSC Rule 91-507, as amended from time to time
- Local Counterparty: Defined in Section 1(1) of OSC Rule 91-507, as amended from time to time
- Pre-existing Transaction Date: Shall mean Not Applicable.
- Pre-existing Transactions: Not Applicable,
- Reporting Counterparty: Defined in Section 25 of OSC Rule 91-507, as amended from time to time.

2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Canada Annex referenced below in column “A”, shall refer to the corresponding OSC Rule Citation listed below in column “B”.

A	B
Rulebook Section Reference	OSC Rule Citation
2.1.1 - Chief Compliance Officer	Section 11(3)(d) and 10(2) of OSC Rule 91-507
2.2 - Overview of Regulatory Requirements	Part 5 of OSC Rule 91-507
2.4 - System Availability and Support; hours of Operation	Item 8 of Appendix C of OSC Rule 91-507
2.7 – ICE TR Service Pricing	Section 12 of OSC Rule 91-507
2.8.3- Emergency Authority Procedures	Section 21 of OSC Rule 91-507
3.1.2 – Public Access	Section 39 of OSC Rule 91-507
3.1.3 - Regulator Access	Section 37 of OSC Rule 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of OSC Rule 91-507
4.2.1 - Derivative Transaction Data and Data Processing -General	Part 3 of OSC Rule 91-507
4.2.2 - Reporting Entities	Section 25 of OSC Rule 91-507
4.2.3.1-Creation Data	Section 31 of OSC Rule 91-507
4.2.3.2 - Lifecycle Event Data	Section 32 of OSC Rule 91-507
4.2.3.3 - Valuation Data and Collateral and Margin data	Section 33 of OSC Rule 91-507
4.2.3.4- Pre-existing Transactions	Not Applicable
4.3 - Verification of Derivative Transaction Data accuracy	Section 26.1 of OSC Rule 91-507

A	B
Rulebook Section Reference	OSC Rule Citation
4.5 - Duty to Validate TR Data	Section 22.2 of OSC Rule 91-507
5.2 – Derivative Transaction Level Reports	Section 39(3) of OSC Rule 91-507
6.1 – Unique Transaction Identifiers (UTIs)	Section 29 of OSC Rule 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 22 of OSC Rule 91-507

3. Relevant Appendix

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of OSC Rule 91-507.

Quebec Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Quebec Schedule, the terms of this Quebec Schedule shall prevail with respect to any Derivative Transaction data to be reported or reported to the Autorité des marchés financiers (the “**AMF**”). For the avoidance of doubt references to the “Commission” in the Rulebook shall refer to the AMF for purposes of this Quebec Schedule.

1. Definitions:

- Act: Quebec Derivatives Act chapter 1.14.01.
- Applicable Provincial Rules and Policies: Shall mean the regulations and policies promulgated by the AMF that are applicable to the ICE TR Service, including but not limited to: AMF Regulation 91-506 *Respecting Derivatives Determination*, Policy Statement 91-506 and AMF Regulation 91-507 *Respecting Trade Repositories and Derivatives Data Reporting*, Policy Statement 91-507.
- Derivatives Dealer: Shall refer to a Dealer as defined Section 3 of the Derivatives Act.
Local Counterparty: Defined in Section 1(1) of AMF Regulation 91-507, as amended from time to time.
- Pre-existing Transaction Date: Shall mean October 31, 2014.
- Pre-existing Transactions: Defined in Section 34 of AMF Regulation 91-507, as amended from time to time.
- Reporting Counterparty: Defined in Section 25 of AMF Regulation 91-507, as amended from time to time.

2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Rulebook referenced below in column “A”, shall refer to the corresponding AMF Regulation Citation listed below in column “B”.

A	B
Rulebook Section Reference	AMF Regulation Citation
2.1.1 - Chief Compliance Officer	Section 11(3)(d) and 10(2) of AMF Regulation 91-507
2.2 - Overview of Regulatory Requirements	Chapter 5 of AMF Regulation 91-507
2.4 - System Availability and Support; hours of Operation	Item 8 of Appendix C of AMF Regulation 91-507
2.7 – ICE TR Service Pricing	Section 12 of AMF Regulation 91-507
2.8.3- Emergency Authority Procedures	Section 21 of AMF Regulation 91-507
3.1.2 – Public Access	Section 39 of AMF Regulation 91-507
3.1.3 - Regulator Access	Section 37 of AMF Regulation 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of AMF Regulation Rule 91-507
4.2.1 - Derivative Transaction Data and Trade Processing -General	Chapter 3 of AMF Regulation 91-507
4.2.2 - Reporting Entities	Section 25 of AMF Regulation 91-507
4.2.3.1 - Creation Data	Section 31 of AMF Regulation 91-507

A	B
Rulebook Section Reference	AMF Regulation Citation
4.2.3.2 - Lifecycle Event Data	Section 32 of AMF Regulation 91-507
4.2.3.3 - Valuation Data and Collateral and Margin Data	Section 33 of AMF Regulation 91-507
4.2.3.4 - Pre-existing Transactions	Section 34 of AMF Regulation 91-507
4.3 - Verification of Derivative Transaction Data accuracy	Section 26.1 of AMF Regulation 91-507
4.5 - Duty to Validate TR Data	Section 22.2 of AMF Regulation 91-507
5.2 – Derivative Transaction Level Reports	Section 39(3) of AMF Regulation 91-507
6.1 - Unique Transaction Identifiers (UTIs)	Section 29 of AMF Regulation 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 31(2) of AMF Regulation Rule 91-507

3. Relevant Appendix

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of AMF Regulation 91-507.