As of August 9, 2024 (Last reviewed: February 6, 2026)

CFTC Tech Spec #	SEC Field Id	SEC Rule	Source	Category	Data Element Name	Definition for Data Element	Format	SEC Allowable Values	CR	SEC SDR Reporting Validation Rules	Addl. Business validations	NEWT	MODI	CORR	TERM	EROR	REVI	PRTO	RT Reported	Dissemination	Dissemination Validation Rules	Error Messages	Regulatory Updates/Clarifications	GUI Reports & Exports - Open Trades	GUI Reports & Exports - Late Submissions	GUI Reports & Exports - Trade Summary Export	GUI Reports & Exports - Trade Detail Export	GUI Reports & Exports - Message History Export	GUI Reports & Exports - Errors / Failure Log Export	Participant Reports (offline daily) - Trade Messages	Participant Reports (offline daily) - Open Trades	Participant Reports (offline daily) - Late Submissions	SEC Reports (offline daily) - Trade Messages	SEC Reports (offline daily) - Open Trades	SEC Reports (offline daily) - Late Submissions	SEC Reports (offline daily) - RT Messages	Report Notes	11.5 Changes	Aug 9th, 2024 Changes
1	1	17 CFR 242.901(c)(6)	CDE	Clearing	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty .	Char(1)	•Y = Yes, centrally cleared, for beta and gamma transactions. •N = No, not centrally cleared. •I = Intent to clear, for alpha transactions that are planned to be submitted to clearing.	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			1	1	1	1	1	See SEC Functional Requirements document for fields	1	1	1	1	1	1	1	Late submission reports shall contain the following additional data points which are not part of the field list: 1. Required Submission time - For Trades, this is calculated as Execution Timestamp + 24hrs. For Lifecycle events, this is calculated as Event timestamp + 24hrs 2. Late Amount (hours:minutes) - Hours and minutes past the Required Submission time. Note, this does not apply to historical/pre-enactment trades which should not be included in this report. 3. Late Comment - 17 CFR 242.901(i)		
2	2	17 CFR 242.901(c)(6) 17 CFR 242.901(d)(6)	CDE	Clearing	Central counterparty	Identifier of the central counterparty (CCP) that cleared the transaction. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C if [Cleared] = 'Y', When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)]; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			2	2	2	2	2		2	2	2	2	2	2	2			
3	3	17 CFR 242.907(a)	CFTC	Clearing	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	Char(4)	HOUS = House CLIE = Client	C	C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			3	3	3	3	3		3	3	3	3	3	3	3			
4	4	17 CFR 242.907(a)	CDE	Clearing	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty. This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model. •In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the central counterparty and the clearing member; and (ii) in the transaction between the clearing member and the counterparty to the original alpha transaction. •In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to transactions resulting from clearing. Under this model, the counterparties are the central counterparty and the client. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			4	4	4	4	4		4	4	4	4	4	4	4			
5	5	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap USIs	The unique swap identifiers (USI) of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the USI for the swap currently being reported (as "USI" data element below).	Varchar(42)	Refer to: CFTC USI Data Standard	C	C if [Cleared] = 'I' and [Clearing swap UTIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y' See additional validations in the TERM Actions tab	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			5	5	5	5	5		5	5	5	5	5	5	5			
6	6	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap UTIs	The unique transaction identifiers (UTI) of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the UTI for the swap currently being reported (as "UTI" data element below).	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Cleared] = 'I' and [Clearing swap USIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = "N' or 'Y' See additional validations in the TERM Actions tab	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			6	6	6	6	6		6	6	6	6	6	6	6			
7	7	17 CFR 242.901(g)	CFTC	Clearing	Original swap USI	The unique swap identifier (USI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(42)	Refer to CFTC USI Data Standard	O		Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			7	7	7	7	7		7	7	7	7	7	7	7			
8	8	17 CFR 242.901(g)	CFTC	Clearing	Original swap UTI	The unique transaction identifier (UTI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(52)	ISO 23897 Unique transaction identifier	O		Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			8	8	8	8	8		8	8	8	8	8	8	8			
9	9	17 CFR 242.907(a)	CFTC	Clearing	Original swap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	NR if [Cleared] = 'N'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			9	9	9	9	9		9	9	9	9	9	9	9			
10	10	17 CFR 242.901(e)(1)(ii)	CFTC	Clearing	Clearing receipt timestamp	The date and time, expressed in UTC, the original swap was received by the derivatives clearing organization (DCO) for clearing and recorded by the DCO's system.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	C	C if [Cleared] = 'Y' or ([Cleared] = 'I' and [Action type] = 'TERM'), else {blank}; NR if [Cleared] = 'N' See additional validations in the TERM Actions tab	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			10	10	10	10	10		10	10	10	10	10	10	10			
11	11	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 1	Identifies the type of clearing exception or exemption that the Counterparty 1 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Char(4)	•ENDU = End-user exception, § 50.50 AFFL = Inter-affiliate exemption, § 50.52 SMBK = Small bank exemption, § 50.50(d) COOP = Cooperative exemption, § 50.51 NOAL = No-action Letter •OTHR = Other exceptions or exemptions, not including no-action letter relief	O	O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			11	11	11	11	11		11	11	11	11	11	11	11			
12	12	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 2	Identifies the type of the clearing exception or exemption that the Counterparty 2 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Char(4)	ENDU = End-user exception, § 50.50 AFFL = Inter-affiliate exemption, § 50.52 SMBK = Small bank exemption, § 50.50(d) COOP = Cooperative exemption, § 50.51 NOAL = No-action letter •OTHR = Other exceptions or exemptions, not including no-action letter relief	O	O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			12	12	12	12	12		12	12	12	12	12	12	12			
13	13	17 CFR 242.901(d)(1)	CDE	Counterparty	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.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	M			Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			13	13	13	13	13		13	13	13	13	13	13	13			
14	14	17 CFR 242.901(d)(1)	CDE	Counterparty	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.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	M			Y	Y	Y	Y	Y	Y	Y	Y	N	Validation: Same as SEC SDR Reporting Validation Rules			14	14	14	14	14		14	14	14	14	14	14	14			
15	15	17 CFR 242.901(d)(1)	CFTC	Counterparty	Counterparty 2 identifier source	Source used to identify the Counterparty 2.	Char(4)	•LEID = Legal Entity Identifier NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities PLID = Privacy Law Identifier	M			Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			15	15	15	15	15		15	15	15	15	15	15	15			
16	16	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 1 financial entity indicator	Indicator of whether Counterparty 1 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	•True False	C	C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			16	16	16	16	16		16	16	16	16	16	16	16			
17	17	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 2 financial entity indicator	Indicator of whether Counterparty 2 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			17	17	17	17	17		17	17	17	17	17	17	17			
18	18	17 CFR 242.907(a)	CDE	Counterparty	Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) most options and option-like contracts including swaptions, caps and floors credit default swaps (buyer/seller of protection) variance, volatility and correlation swaps contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	C	C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			18	18	18	18	18		18	18	18	18	18	18	18			
19	19	17 CFR 242.907(a)	CDE	Counterparty	Seller identifier	Identifier of the counterparty that is the seller, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) most options and option-like contracts including swaptions, caps and floors credit default swaps (buyer/seller of protection) variance, volatility and correlation swaps contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	C	C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			19	19	19	19	19		19	19	19	19	19	19	19			
20	20	17 CFR 242.907(a)	CDE	Counterparty	Payer identifier	Identifier of the counterparty of the payer leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most swaps and swap-like contracts including interest rate swaps , credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	C	C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			20	20	20	20	20		20	20	20	20	20	20	20			

21	21	17 CFR 242.907(a)	CDE	Counterparty	Receiver identifier	Identifier of the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most swaps and swap-like contracts including interest rate swaps , credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	C	C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			21	21	21	21	21		21	21	21	21	21	21	21			
22	22	17 CFR 242.901(d)	CFTC	Counterparty	Submitter identifier	Identifier of the entity submitting the data to the swap data repository (SDR). The Submitter identifier will be the same as the reporting counterparty or swap execution facility (SEF), unless they use a third-party service provider to submit the data to SDR in which case, report the identifier of the third-party service provider.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	M		~~If Counterparty 1 != Submitter Identifier, validate Submitter is an active 3PR and Counterparty 1 is setup as its managed company; otherwise reject~~	Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			22	22	22	22	22		22	22	22	22	22	22	22			
23	23	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 1 federal entity indicator	Indicator of whether Counterparty 1 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 622(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2). Notwithstanding the foregoing, the Counterparty 1 federal entity indicator data element does not	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			23	23	23	23	23		23	23	23	23	23	23	23			
	24	17 CFR 242.901(d)(1) 17 CFR 242.901(d)(2)	CFTC Rules	Counterparty	Counterparty 1 US Execution Agent ID	LEI of execution agent for the reporting CP.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/)	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			24	24	24	24	24		24	24	24	24	24	24	24			
	25	17 CFR 242.901(c)(5)	CFTC Rules	Counterparty	Counterparty 1 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSD/SBMSP.	Char(20)	~~SBSD, SBMSP, DCO, Non~~	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			25	25	25	25	25		25	25	25	25	25	25	25			
	26	17 CFR 242.907(a)	CFTC Rules	Transaction related	Message Type	An idication of whether the party is submitting a message for reporting or public dissemination	Char(5)	Creation/Lifecycle = RPT Public Dissemination = RT	M			Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			26	26	26	26	26		26	26	26	26	26	26	26			
	27	17 CFR 242.901(a)(2)(ii)(e) 17 CFR 242.907(a)	CFTC Rules	Counterparty	Counterparty 1 US Person Indicator	An indication of whether the party is US Person	Boolean	True False	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			27	27	27	27	27		27	27	27	27	27	27	27			
	28	17 CFR 242.901(d)(1) 17 CFR 242.901(d)(2)	CFTC Rules	Counterparty	Counterparty 2 US Execution Agent ID	LEI of execution agent for the non-reporting CP.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/)	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			28	28	28	28	28		28	28	28	28	28	28	28			
	29	17 CFR 242.901(c)(5)	CFTC Rules	Counterparty	Counterparty 2 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSD/SBMSP.	Char(20)	~~SBSD, SBMSP, DCO, Non~~	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			29	29	29	29	29		29	29	29	29	29	29	29			
24	30	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 2 federal entity indicator	Indicator of whether Counterparty 2 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 622(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2). Notwithstanding the foregoing, the Counterparty 2 federal entity indicator data element does not	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			30	30	30	30	30		30	30	30	30	30	30	30			
	31	17 CFR 242.901(a)(2)(ii)(e) 17 CFR 242.907(a)	CFTC Rules	Counterparty	Counterparty 2 US Person Indicator	An indication of whether the party is US Person	Boolean	True False	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			31	31	31	31	31		31	31	31	31	31	31	31			
25	32	17 CFR 242.901(c)(1)(v)	CFTC	Custom baskets	Custom basket indicator	Indicator of whether the swap transaction is based on a custom basket.	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			32	32	32	32	32		32	32	32	32	32	32	32			
26	33	17 CFR 242.907(a)	CFTC	Events	Action type	Type of action taken on the swap transaction or type of end-of-day reporting. Actions may include, but are not limited to, new, modify, correct, error, terminate, revive, transfer out, valuation, and collateral. New: An action that reports a new swap transaction. It applies to the first message relating to a new USI or UTI. Modify: An action that modifies the state of a previously submitted transaction (e.g., credit event) or changes a term of a previously submitted transaction due to a newly negotiated modification (amendment) or updates previously missing information (e.g., post price swap). It does not include correction of a previous transaction. Correct: An action that corrects erroneous data of a previously submitted transaction. Error: An action of cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to part 43/part 45 reporting requirements but was reported erroneously. Terminate: An action that closes an existing transaction because of a new event (e.g., Compression, Novation). This does not apply to transactions that terminate at contractual maturity date. Revive: An action that reinstates a swap transaction that was reported as error or terminated by mistake. Transfer out: An action that transfers swap transaction from one SDR to another SDR (change of swap data repository). Valuation: An update to valuation data. There will be no corresponding Event type. Collateral: An update to collateral margin data. There will be no corresponding Event type.	Char(4)	•NEWT = New MODI = Modify CORR = Correct EROR = Error TERM = Terminate REVI = Revive PRTO = Transfer out	M	M, for valid Action type and Event type Combination. See Action-Event Model sheet for valid Action/Event combinations and additional rules		Y	Y	Y	Y	Y	Y	Y	Y	Y	Validation Same as SEC SDR Reporting Validation Rules For valid Action type and Event type Combination for public dissemination, see table in Appendix F.			33	33	33	33	33		33	33	33	33	33	33	33			
27	34	17 CFR 242.901(e)(2) 17 CFR 242.901(d)(10)	CFTC	Events	Event type	Explanation or reason for the action being taken on the swap transaction. Events may include, but are not limited to, trade, novation, compression or risk reduction exercise, early termination, clearing, exercise, allocation, clearing and allocation, credit event, and transfer. Trade: A creation, modification, or termination of a transaction. Novation : A novation legally moves partial or all of the financial risks of a swap from a transferor to a transferee and has the effect of terminating/modifying the original transaction and creating a new transaction to identify the exposure between the transferor/transferee and remaining party. Compression or Risk Reduction Exercise: Compressions and risk reduction exercises generally have the effect of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the eve+F41nt for the counterparty. Early termination: Termination of an existing swap transaction prior to scheduled termination or maturity date. Clearing: Central clearing is a process where a derivatives clearing organization interposes itself between counterparties to contracts, becoming the buyer to every seller and the seller to every buyer. It has the effect of terminating an existing transaction between the buyer and the seller and thereby ensuring the performance of open contracts. Exercise: The process by which a counterparty fully or partially exercises their rights specified in the contract of an option or a swaption. Allocation : The process by which an agent, having facilitated a single swap transaction on behalf of several clients, allocates a portion of the executed swap to the clients. Clearing and Allocation: A simultaneous clearing and allocation event in a derivatives clearing organization. Credit event: An event or trigger that results in the modification of the state of a previously submitted credit derivative transaction. Applies only to credit derivatives. Transfer: The process by which a swap is transferred to another SDR that has the effect of the closing of the swap transaction at one SDR or opening of the same swap transaction using the same UTI/USI in a different SDR (new).	Char(4)	TRDE = Trade NOVT = Novation COMP = Compression or Risk Reduction EART = Early termination CLRG = Clearing EXER = Exercise ALOC = Allocation CLAL = Clearing & Allocation CRDT = Credit event PORT = Transfer UPDT = Upgrade	C	M, for valid Action type and Event type Combination. See Action-Event Model sheet for valid Action/Event combinations and additional rules		Y	Y	N	Y	N	N	Y	Y	Y	Validation Same as SEC SDR Reporting Validation Rules For valid Action type and Event type Combination for public dissemination, see table in Appendix F		This field is updated to conditionally required in Tech Specs 2.1. For SEC, this field will not be populated for Event Types: CORR, EROR and REVI	34	34	34	34	34		34	34	34	34	34	34	34		Y	
28	35	17 CFR 242.905(a)	CFTC	Events	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.	Boolean	•True False	C	C if [Action type] = 'MODI', else {blank}		N	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			35	35	35	35	35		35	35	35	35	35	35	35			
29	36	17 CFR 242.901(e)	CFTC	Events	Event identifier	Unique identifier to link swap transactions resulting from an event may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.	Varchar(52)	ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	C	C if [Event type] = 'COMP' or 'CRDT', ~~else {blank}~~		Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			36	36	36	36	36		36	36	36	36	36	36	36			
30	37	17 CFR 242.901(e)	CFTC	Events	Event timestamp	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 swap is accepted by the derivative clearing organization (DCO) for clearing and recorded by the DCO's system should be reported in this data element. The time element is as specific as technologically practicable.	YYYY-MM-DDThh:mm:ssZ, based on UTC .	Any valid date/time based on ISO 8601 Date and time format.	M	M, the date element of the timestamp is always available and shall be populated for all transactions/events. The value shall be equal to or later than the value in [Execution timestamp]		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			37	37	37	37	37		37	37	37	37	37	37	37			
31	38	17 CFR 242.901(c)(4)	CDE	Notional amounts and quantities	Notional amount	•For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract. for OTC derivative transactions negotiated in non-monetary amounts, refer to appendix B for converting notional amounts for non-monetary amounts. In addition: 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.	Num(25,5)	Any value greater than or equal to zero.	M	See additional validations in the TERM Actions tab		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules Format: The disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.			38	38	38	38	38		38	38	38	38	38	38	38			

32	39	17 CFR 242.901(c)(4)	CDE	Notional amounts and quantities	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	M	See additional validations in the TERM Actions tab		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			39	39	39	39	39		39	39	39	39	39	39	39			
33	40	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - 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: •Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	Num(25,5)	Any value greater than or equal to zero.	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			40	40	40	40	40		40	40	40	40	40	40	40			
34	41	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted effective date of the notional amount	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 This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			41	41	41	41	41		41	41	41	41	41	41	41			
35	42	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted end date of the notional amount	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 (not applicable if the unadjusted end date of a given schedule's period is back-toback with the unadjusted effective date of the subsequent period). This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			42	42	42	42	42		42	42	42	42	42	42	42			
36	43	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)	Any value greater than zero.	C	C if Contract Type= 'Option', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules Format: The disseminating SDR must round the = disseminated value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out			43	43	43	43	43		43	43	43	43	43	43	43			
37	44	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Call amount] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			44	44	44	44	44		44	44	44	44	44	44	44			
38	45	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	Num(25,5)	Any value greater than zero.	C	C if Contract Type= 'Option', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules Format: The disseminating SDR must round the = disseminated value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out			45	45	45	45	45		45	45	45	45	45	45	45			
39	46	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Put amount] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			46	46	46	46	46		46	46	46	46	46	46	46			
45	47	17 CFR 242.901(c)(1)(v)	CFTC	Packages	Package indicator	Indicator of whether the swap transaction is part of a package transaction.	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			47	47	47	47	47		47	47	47	47	47	47	47			
46	48	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package identifier	Identifier (determined by the reporting counterparty) in order to connect •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 TRs. A package may include reportable and non-reportable transactions. This data element is not applicable if no package is involved, or to allocations Where the Package identifier is not known when a new transaction is reported, the Package	Varchar(35)	Up to 35 alphanumeric characters.	C	C if [Package indicator] = 'True', else {blank}		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			48	48	48	48	48		48	48	48	48	48	48	48			
47	49	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction price	Traded price of the entire package in which the reported derivative transaction is a component. This data element is not applicable if no package is involved, or package transaction spread is used 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.	•Num(18,13), if Package transaction price notation = 1 •Num(11,10), if Package transaction price notation = 3	•Any value, if Package transaction price notation = 1 Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Package transaction price notation = 3	C	C if ~~[Cleared] = 'N' and~~ [Package indicator] = 'True' and [Package transaction spread] is not populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			49	49	49	49	49		49	49	49	49	49	49	49			
48	50	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction price currency	•Currency in which the Package transaction price is denominated. This data element is not applicable if no package is involved, or Package transaction spread is used, or Package transaction price notation = 3	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Package transaction price notation] = '1', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			50	50	50	50	50		50	50	50	50	50	50	50			
49	51	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction price notation	•Manner in which the Package transaction price is expressed. This data element is not applicable if no package is involved, or Package transaction spread is used	Char(1)	1 = Monetary amount 3 = Decimal	C	C if [Package transaction price] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			51	51	51	51	51		51	51	51	51	51	51	51			
50	52	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction spread	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. This data element is not applicable if no package is involved, or Package transaction price is used Spread and related data elements of the transactions (spread currency, Spread notation) 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	•Num(18,13), if Package transaction spread notation = 1 •Num(11,10), if Package transaction spread notation = 3 •Num(5), if Package transaction spread notation = 4	•Any value, if Package transaction spread notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3 Any integer value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4	C	C if ~~[Cleared] = 'N' and~~ [Package indicator] = 'True' and [Package transaction price] is not populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			52	52	52	52	52		52	52	52	52	52	52	52			
51	53	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction spread currency	•Currency in which the Package transaction spread is denominated. This data element is not applicable if no package is involved, or Package transaction price is used, or Package transaction spread notation = 3, or = 4	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Package transaction spread notation] = '1', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			53	53	53	53	53		53	53	53	53	53	53	53			
52	54	17 CFR 242.901(c)(1)(v)	CDE	Packages	Package transaction spread notation	•Manner in which the Package transaction spread is expressed. This data element is not applicable if no package is involved, or Package transaction price is used.	Char(1)	1 = Monetary amount 3 = Decimal 4 = Basis points	C	C if [Package transaction spread] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			54	54	54	54	54		54	54	54	54	54	54	54			
53	55	17 CFR 242.901(d)(3)	CDE	Payments	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.	Varchar(4)	A001 A002 A003 A004 A005 A006 A007 A008 A009 A010 A011 A012 A013 A014 A015 A016 A017 A018 A019 A020 NARR For a description of the allowable values see Day Count Convention Desc. tab	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			55	55	55	55	55		55	55	55	55	55	55	55			
55	56	17 CFR 242.901(d)(3)	CFTC	Payments	Floating rate reset frequency period	For each floating leg of the swap transaction, where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.	Char(4)	•DAIL = Daily WEEK = Weekly MNTH = Monthly QURT = Quarterly YEAR = Yearly ADHO = Ad hoc which applies when payments are irregular •TERM =	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			56	56	56	56	56		56	56	56	56	56	56	56			
56	57	17 CFR 242.901(d)(3)	CFTC	Payments	Floating rate reset frequency period multiplier	For each floating leg of the swap 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. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2. This data element is not applicable if the Floating rate reset frequency period is "ADHO". If Floating rate reset frequency period is "TERM", then the Floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the Floating rate reset frequency period is "DAIL" and	Num(3,0)	Any value greater than or equal to zero.	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			57	57	57	57	57		57	57	57	57	57	57	57			

57	58	17 CFR 242.901(d)(3)	CDE	Payments	Other payment type	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.	Char(1)	1 = Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an offmarket transaction 2 = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) 3 = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps	C	C, at least one is required: ([Fixed rate] or [Spread] or [Other payment type] = '1'). Allowable values '2' and '3' are optional and independent of the above condition		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			58	58	58	58	58		58	58	58	58	58	58	58		
58	59	17 CFR 242.901(d)(3)	CDE	Payments	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Num(25,5)	Any value greater than or equal to zero.	C	C if [Other payment type] is populated, else {blank}		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules Format: If [Other payment type] = 3 then the disseminating SDR must round the = disseminted value pursuant to 43.4(g) or successor provision. Allowable Values: If [Other payment type] = 3 then any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.			59	59	59	59	59		59	59	59	59	59	59	59		
59	60	17 CFR 242.901(d)(3)	CDE	Payments	Other payment currency	Currency in which Other payment amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Other payment amount] is populated, else {blank}		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			60	60	60	60	60		60	60	60	60	60	60	60		
60	61	17 CFR 242.901(d)(3)	CDE	Payments	Other payment date	Unadjusted date on which the Other payment amount is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Other payment amount] is populated, else {blank}		Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			61	61	61	61	61		61	61	61	61	61	61	61		
61	62	17 CFR 242.907(a)	CDE	Payments	Other payment payer	Identifier of the payer of Other payment amount.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. •Privacy Law Identifier (PLI)	C	C if [Other payment amount] is populated, else {blank}		Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			62	62	62	62	62		62	62	62	62	62	62	62		
62	63	17 CFR 242.907(a)	CDE	Payments	Other payment receiver	Identifier of the receiver of Other payment amount.	•Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	•ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. Privacy Law Identifier (PLI)	C	C if [Other payment amount] is populated, else {blank}		Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			63	63	63	63	63		63	63	63	63	63	63	63		
63	64	17 CFR 242.901(c)(1)(iv)	CDE	Payments	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.	Char(4)	DAIL = Daily WEEK = Weekly MNTH = Monthly QURT = Quarterly YEAR = Yearly ADHO = Ad hoc which applies when payments are irregular TERM = Payment at term	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			64	64	64	64	64		64	64	64	64	64	64	64		
64	65	17 CFR 242.901(c)(1)(iv)	CDE	Payments	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. For example, a transaction with payments occurring every two months is represented with a Payment frequency period of "MNTH" (monthly) and a Payment frequency period multiplier of 2. This data element is not applicable if the Payment frequency period is "ADHO." If Payment frequency period is "TERM", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.	Num(18,0)	Any value greater than or equal to zero.	C	C if [Payment frequency period ≠ 'ADHO'], else blank;		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules		C if [Payment frequency period ≠ 'ADHO'], else blank;	65	65	65	65	65		65	65	65	65	65	65	65		
67	66	17 CFR 242.901(c)(1)(iv)	CDE	Prices	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).	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)	C			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			66	66	66	66	66		66	66	66	66	66	66	66		
68	67	17 CFR 242.907(a)	CFTC	Prices	Post-priced swap indicator	Indicator of whether the swap transaction satisfies the definition of "post-priced swap" in § 43.2(a) of the Commission's regulations.	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			67	67	67	67	67		67	67	67	67	67	67	67		
73	68	17 CFR 242.901(c)(3)	CDE	Prices	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), spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD.	Num(18,13), if Spread notation = 1 Num(11,10), if Spread notation = 3 •Num(5), if Spread notation = 4	Any value, if Spread notation = 1 Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Spread notation = 3 Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4	C			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			68	68	68	68	68		68	68	68	68	68	68	68		
74	69	17 CFR 242.901(c)(3)	CDE	Prices	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Spread notation] = '1', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			69	69	69	69	69		69	69	69	69	69	69	69		
75	70	17 CFR 242.901(c)(3)	CDE	Prices	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Char(1)	•1 = Monetary amount 3 = Decimal 4 = Basis points	C	C if [Spread] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			70	70	70	70	70		70	70	70	70	70	70	70		
76	71	17 CFR 242.901(d)(5)	CDE	Prices	Strike price	•For options other than FX options, swaptions and similar products, 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. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. 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.	•Num(18,13), if Strike price notation = 1 Num(11,10), if Strike price notation = 3	•Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 Any value expressed as decimal (e.g., 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3	C	C if [Post-priced swap indicator] = 'False' and Contract Type = 'Option', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			71	71	71	71	71		71	71	71	71	71	71	71		
77	72	17 CFR 242.901(d)(5)	CDE	Prices	Strike price currency/currency pair	For 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. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426 Strike price currency/currency pair is only applicable if Strike price notation = 1.	Char(3) For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without restricting the currency pair ordering (i.e., the Strike price currency pair may be USD/EUR or EUR/USD).	Currencies included in ISO 4217 Currency codes.	C	C if [Strike price notation] = '1', else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			72	72	72	72	72		72	72	72	72	72	72	72		
78	73	17 CFR 242.901(d)(5)	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Char(1)	•1 = Monetary amount 3 = Decimal	C	C if [Strike price] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			73	73	73	73	73		73	73	73	73	73	73	73		
79	74	17 CFR 242.901(d)(5)	CDE	Prices	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Num(25,5)	Any value greater than or equal to zero.	C	C if Contract Type = 'Option' or [Embedded option type] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			74	74	74	74	74		74	74	74	74	74	74	74		
80	75	17 CFR 242.901(d)(5)	CDE	Prices	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Option premium amount] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			75	75	75	75	75		75	75	75	75	75	75	75		
81	76	17 CFR 242.901(d)(5)	CDE	Prices	Option premium payment date	Unadjusted date on which the option premium is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Option premium amount] is populated, else {blank}		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			76	76	76	76	76		76	76	76	76	76	76	76		
82	77	17 CFR 242.901(c)(1)(v)	CDE	Prices	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. This data element is not applicable if the instrument is not an option or does not embed any optionality.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			77	77	77	77	77		77	77	77	77	77	77	77		
86	78	17 CFR 242.907(a)	CFTC	Product	Embedded option type	Type of option or optional provision embedded in a contract.	Char(4)	•MDET = Mandatory early termination OPET = Optional early termination CANC = Cancelable EXTD = Extendible OTHR = Other	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			78	78	78	78	78		78	78	78	78	78	78	78		
88	79	17 CFR 242.901(d)(8)	CDE	Settlement	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. For products that may not have a final contractual settlement date (e.g., American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Expiration date]		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			79	79	79	79	79		79	79	79	79	79	79	79		
89	80	17 CFR 242.901(d)(8)	CDE	Settlement	Settlement currency	Currency for the cash settlement of the transaction when applicable. For multi-currency products that do not net, the settlement currency of each leg. This data element is not applicable for physically settled products (e.g., physically settled swaptions).	Char(3)	Currencies included in ISO 4217 Currency codes.	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			80	80	80	80	80		80	80	80	80	80	80	80		
90	81	17 CFR 242.901(d)(8)	CDE	Settlement	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 included in the ISO 4217 currency list, for example CNH).	Char(2)	ISO 3166 Country codes	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			81	81	81	81	81		81	81	81	81	81	81	81		

	82	17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Master Agreement Type	Master Agreement Type is the transaction's governing trading agreement. The governing trade agreement includes any and all Valid and subsisting amendments to that contract.	Char(50)	~~Either ISDA, DCO, German, JSCC, Swiss, AFB, Other or None~~	O	~~Required if Cleared = N~~		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			82	82	82	82	82		82	82	82	82	82	82	82			
	83	17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Master Agreement Version	Master Agreement Version is the year of the published Master Agreement Type	YYYY-MM-DD		O	~~Required if Master Agreement Type is populated and with a value other than "NONE"~~		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			83	83	83	83	83		83	83	83	83	83	83	83			
	84	17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Other Agreement Type	Any other Agreement type between the trade parties	Char(50)	~~None~~	O	~~Required if Cleared = N~~		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			84	84	84	84	84		84	84	84	84	84	84	84			
	85	17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Other Agreement Version	The date any other agreement between the trade parties was executed.	YYYY-MM-DD		O	~~Required if Other Agreement Type is populated and with a value other than "NONE"~~		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			85	85	85	85	85		85	85	85	85	85	85	85			
91	86	17 CFR 242.901(e)(2)	CFTC	Transaction related	Allocation indicator	Indicator of whether the swap transaction is intended to be allocated, will not be allocated, or is a post allocation transaction.	Char(4)	•POST = An indication that the transaction is the result of an allocation. PREA = An indication that the transaction is to be allocated. UNAL = An indication that the transaction is not a post-allocated transaction and/or is not to be allocated.	M			Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			86	86	86	86	86		86	86	86	86	86	86	86			
92	87	17 CFR 242.901(c)(1)(v)	CFTC	Transaction related	Non-standardized term indicator	Indicator of whether the swap transaction has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43, that materially affect(s) the price of the swap transaction.	Boolean	•True False	C	C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			87	87	87	87	87		87	87	87	87	87	87	87			
93	88	17 CFR 242.907(a)	CFTC	Transaction related	Block trade election indicator	Indicator of whether an election has been made to report the swap transaction as a block transaction by the reporting counterparty or as calculated by either the swap data repository acting on behalf of the reporting counterparty or by using a third party.	Boolean	•True False	C	C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			88	88	88	88	88		88	88	88	88	88	88	88			
94	89	17 CFR 242.901(c)(1)(ii)	CDE	Transaction related	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			89	89	89	89	89		89	89	89	89	89	89	89			
95	90	17 CFR 242.901(c)(1)(iii)	CDE	Transaction related	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.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Effective date]		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			90	90	90	90	90		90	90	90	90	90	90	90			
96	91	17 CFR 242.901(c)(2)	CDE	Transaction related	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.	YYYY-MM-DDThh:mm:ssZ, based on UTC . If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant)	Any valid date/time based on ISO 8601 Date and time format.	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			91	91	91	91	91		91	91	91	91	91	91	91			
97	92	17 CFR 242.907(a)	CDE	Transaction related	Reporting timestamp	Date and time of the submission of the report to the trade repository.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Execution		Y	Y	Y	Y	Y	Y	N	Y	N	Validation Same as SEC SDR Reporting Validation Rules			92	92	92	92	92		92	92	92	92	92	92	92			
98	93	17 CFR 242.901(d)(9)	CDE	Transaction related	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.	Char(4)	•ISO 10383 Market identifier codes. If no trading facility was involved in the transaction: XOFF, for transactions in listed instruments XXXX, for transactions in instruments that are not listed in any venue BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.	C	C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			93	93	93	93	93		93	93	93	93	93	93	93			
99	94	17 CFR 242.907(a)	CFTC	Transaction related	Prime brokerage transaction indicator	Indicator of whether the swap transaction satisfies the definition of "mirror swap" or "trigger swap" in § 43.2(a) of the Commission's regulations.	Boolean	•True False	C	C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			94	94	94	94	94		94	94	94	94	94	94	94			
100	95	17 CFR 242.901(d)(10) 17 CFR 242.901(d)(10)	CFTC	Transaction related	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), This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression)	Varchar(42)	Refer to: CFTC USI Data Standard	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			95	95	95	95	95		95	95	95	95	95	95	95			
101	96	17 CFR 242.901(d)(10) 17 CFR 242.901(d)(10)	CDE	Transaction related	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). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).	Varchar(52)	ISO 23897 Unitque transaction identifier	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			96	96	96	96	96		96	96	96	96	96	96	96			
102	97	17 CFR 242.901(g)	CFTC	Transaction related	Unique swap identifier (USI)	The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. It consists of a namespace and a transaction identifier.	Varchar(42)	Refer to: CFTC USI Data Standard	C	C if [Unique transaction identifier (UTI)] is not populated, else {blank}		Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			97	97	97	97	97		97	97	97	97	97	97	97			
103	98	17 CFR 242.901(g)	CFTC	Transaction related	Unique transaction identifier (UTI)	A unique identifier assigned to all swap transactions which identifies the swap uniquely throughout its lifecycle and used for all recordkeeping and all swap data reporting pursuant to §45.5. A UTI is comprised of the LEI of the generating entity and a unique alphanumeric code.	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Unique swap identifier (USI)] is not populated, else {blank}		Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules			98	98	98	98	98		98	98	98	98	98	98	98			
104	99	17 CFR 242.907(a)	CFTC	Transaction related	Jurisdiction	The jurisdiction(s) that is requiring the reporting of the swap transaction.	Char(4)	CFTC = Commodity Futures Trading Commission SECH = U.S. Securities and Exchange Commission MIXX = Mixed	M			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			99	99	99	99	99		99	99	99	99	99	99	99			
105	100	17 CFR 242.907(a)	CFTC	Transfer	New SDR identifier	Identifier of the new swap data repository where the swap transaction is transferred to.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/)	C	C if [Event type] = 'PORT', else {blank}		Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			100	100	100	100	100		100	100	100	100	100	100	100			
116	101	17 CFR 242.907(a)	CFTC	Collateral and margins	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 swap transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			101	101	101	101	101		101	101	101	101	101	101	101			
124	102	17 CFR 242.907(a)	CFTC	Collateral and margins	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 swap transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			102	102	102	102	102		102	102	102	102	102	102	102			
	103	17 CFR 242.907(a)	SEC	Counterparty	Counterparty 1 ANE Exception	An indication of whether Counterparty 1 uses ANE exception	Boolean	•True False	O			Y	Y	Y	N	N	Y	N	Y	N	Validation Same as SEC SDR Reporting Validation Rules			103	103	103	103	103		103	103	103	103	103	103	103			
	104	17 CFR 242.907(a)	SEC	Counterparty	Counterparty 2 ANE Exception	An indication of whether Counterparty 2 uses ANE exception	Boolean	•True False	O			Y	Y	Y	N	N	Y	N	Y	N	Validation Same as SEC SDR Reporting Validation Rules			104	104	104	104	104		104	104	104	104	104	104	104			
	105	17 CFR 242.901(c)(1)(i)	SEC	Product	Classification	References the high-level type of product	Char(100)	SINGLE NAME	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			105	105	105	105	105		105	105	105	105	105	105	105			
	106	17 CFR 242.901(c)(1)(i)	SEC	Product	Reference Entity Name	The published index name or the underlying single obligor name protection is being bought or sold on	Varchar(250)		M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			106	106	106	106	106		106	106	106	106	106	106	106			
	107	17 CFR 242.901(c)(1)(i)	SEC	Product	Reference Entity Ticker	Short code for the Reference Entity Name. This is a defined term in the 2003 ISDA Credit Derivatives Definitions	Varchar(250)		M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			107	107	107	107	107		107	107	107	107	107	107	107			
	108	17 CFR 242.901(c)(1)(i)	SEC	Product	Seniority	Indicates the level of debt referenced in the CDS contract. The specific ISIN is not referenced	Char(25)	~~SNRFOR = senior unsecured~~ ~~SECDOM = senior secured~~ ~~SNRLAC = senior loss absorbing capacity~~ ~~SUBLT2 = subordinate~~	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			108	108	108	108	108		108	108	108	108	108	108	108			
	109	17 CFR 242.901(c)(1)(i)	SEC	Product	Restructuring	The Restructuring style indicated in the CDS contract defines what kind of debt restructuring triggers a credit event	Char(50)	~~No Restructuring~~ ~~Full or Old Restructuring~~ ~~Modified Modified Restructuring~~ ~~Modified Restructuring~~	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			109	109	109	109	109		109	109	109	109	109	109	109			
	110	17 CFR 242.901(c)(1)(i)	SEC	Product	Scheduled Termination Date	The termination date is one of the quarterly roll periods; June, December, March or September.	YYYY-MM-DD		M		Must be a valid date	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			110	110	110	110	110		110	110	110	110	110	110	110			
	111	17 CFR 242.901(c)(1)(i)	SEC	Product	Contract Type	Designates the type of derivative (e.g., swap, option)	Char(25)	Option, Swaption, Swap	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			111	111	111	111	111		111	111	111	111	111	111	111			
	112	17 CFR 242.901(c)(1)(i)	SEC	Product	Isda Contractual Definition	ISDA Master agreement	Char(50)	~~ISDA2014CREDIT, ISDA2003CREDIT~~	O			Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules			112	112	112	112	112		112	112	112	112	112	112	112			
	113	17 CFR 242.901(i)	SEC	Transaction related	Historical Swap	An indication of whether or not a swap was created before the reporting period started.	Boolean	•True False	M			Y	Y	Y	N	N	Y	N	Y	N	Validation Same as SEC SDR Reporting Validation Rules			113	113	113	113	113		113	113	113	113	113	113	113			
	114		SEC	SBSDR	SBSDR Status	The status that SEC SBSDR assitions to a trade or message	Char(25)	Trade = Open, Closed, Errored, Ported Out Message = Valid, Invalid	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N	Validation Same as SEC SDR Reporting Validation Rules			114	114	114	114	114		114	114	114	114	114	114	114			
	115		SEC	SBSDR	Product Name	Hyphenated derived name from concatenation of of fields starting with "CREDIT" + "-" Classification +"-" Reference Entity Name +"-" Reference Entity Ticker +"-" Scheduled Termination Date +"-" Contract Type	Char(1000)		D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N	Validation Same as SEC SDR Reporting Validation Rules			115	115	115	115	115		115	115	115	115	115	115	115			
	116	17 CFR 242.901(f)	SEC	SBSDR	SDR Receipt timestamp	SDR assigned date and time, expressed in UTC, when the submission is received by the SDR	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N	Validation Same as SEC SDR Reporting Validation Rules			N/A	116	N/A	N/A	116		116	N/A	116	116	N/A	116	116			
	117	17 CFR 242.902	SEC	SBSDR	Dissemination Identifier	SDR generated unique and random identifier for each publicly disseminated message.	Varchar (52)	Up to 52 alphanumeric characters	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y	Validation Same as SEC SDR Reporting Validation Rules									*117							*117 - RT report only		

	118	17 CFR 242.902	SEC	SBSDR	Original Dissemination Identifier	For action types other than "New", this identifier will hold the Dissemination identifier of the original, p	Varchar (52)	Up to 52 alphanumeric characters	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y	Validation C if Action type = 'CORR', 'EROR', 'TERM', or 'MODI'									*118							*118 - RT report only		
	119	17 CFR 242.902	SEC	SBSDR	Dissemination Timestamp	Date and time, to the nearest second, that an SDR publicly disseminates,	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y	Validation Same as SEC SDR Reporting Validation Rules									*119							*119 - RT report only		
	120		SEC	SBSDR	Submitter Message Id	Submitter Message Identifier	Char (100)		O			Y	Y	Y	Y	Y	Y	Y	Y	N				N/A	N/A	N/A	N/A	*120		120	N/A	N/A	N/A	N/A	N/A	N/A			
87	121	17 CFR 242.901(c)(1)	CFTC Tech Specs	Product	Unique product identifier	Unique product identifier. Footnote: Until the Commission designates a UPI for the commodity asset class pursuant to part 45, continue reporting product data elements according to the internal product identifier or product description used by the swap data repository to which the swap is reported. When the Commission designates a UPI for the commodity asset class pursuant to part 45, report the UPI	A list of allowable values and their format will be published by the UPI issuer. Refer to ISO 4914 Unique product identifier	A list of allowable values and their format will be published by the UPI issuer.	M	Transaction M		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules			121	N/A	121	121	121		121	121	N/A	121	121	N/A	121	11.5 - added to all reports except Late Report	Y	
	122		CFTC Rules	SBSDR	SEF or DCM Indicator	An indication of whether the swap was executed on or pursuant to the rules of a swap execution facility or designated contract market.	Boolean	True False	O	if [Platform identifier] is populated, else {blank}		Y	Y	Y	N	N	Y	N	Y	N				122	N/A	122	122	122		122	122	N/A	122	122		122			Y
	123		CFTC Rules	SBSDR	SEF or DCM Anonymous Execution Indicator	An indicator of whether the swap was executed anonymously on a SEF or DCM.	Boolean	True False	O	if [SEF or DCM indcator] = TRUE and "True" Boolean value can only be submitted on a New Trade (NEWT) message; else {blank}		Y	Y	Y	N	N	Y	N	Y	N				123	N/A	123	123	123		123	123	N/A	123	123		123			Y

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

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

Note:

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

Allowable value	ISO 20022 name	ISO 20022 definition	FIX/FIXML code value	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.	1	30/360 (30U/360 Bond Basis)	Mainly used in the United States with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30;(3) If Date2 is 31 and Date1 is 30 or 31, then change Date2 to 30;(4) If Date1 is 31, then change Date1 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f). [Symbolic name: ThirtyThreeSixtyUS]	30/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e). The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360 “D1” is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; and “D2” is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31 and D1 is greater than 29, in which case D2 will be 3090
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).					
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.					
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.	6	Act/360	The actual number of days between Date1 and Date2, divided by 360. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e). [Symbolic name: ActThreeSixty]	ACT/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.	7	Act/365 (FIXED)	The actual number of days between Date1 and Date2, divided by 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d). [Symbolic name: ActThreeSixtyFiveFixed]	ACT/365.FIXED	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, i.e., the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.	9	Act/Act (ICMA)	The denominator is the actual number of days in the coupon period multiplied by the number of coupon periods in the year. Assumes that regular coupons always fall on the same day of the month where possible. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). [Symbolic name: ActActICMA]	ACT/ACT.ICMA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). This day count fraction code is applicable for transactions booked under the 2006 ISDA Definitions. Transactions under the 2000 ISDA Definitions should use the ACT/ACT.ISMA code instead. A fraction equal to "number of days accrued/number of days in year", as such terms are used in Rule 251 of the statutes, by-laws, rules and recommendations of the International Capital Markets Association (the “ICMA Rule Book”), calculated in accordance with Rule 251 of the ICMA Rule Book as applied to non-US dollar-denominated straight and convertible bonds issued after 31 December 1998, as though the interest coupon on a bond were being calculated for a coupon period corresponding to the Calculation Period or Compounding Period in respect of which payment is being made.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	5	30E/360 (ISDA)	Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). [Symbolic name: ThirtyEThreeSixtyISDA]	30E/360.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360. “D1” is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; “D2” is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31, in which case D2 will be 30.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	11	Act/Act (ISDA)	The denominator varies depending on whether a portion of the relevant calculation period falls within a leap year. For the portion of the calculation period falling in a leap year, the denominator is 366 and for the portion falling outside a leap year, the denominator is 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b). [Symbolic name: ActActISDA]	ACT/ACT.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 “ACT/365.ISDA” became “ACT/ACT.ISDA”. The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365).
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days .The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). [Symbolic name: ActThreeSixtyFiveL]	ACT/365L	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February). See also AFB Master Agreement for Financial Transactions - Interest Rate Transactions (2004) in Section 4. Calculation of Fixed Amounts and Floating Amounts, paragraph 7 Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]	ACT/ACT.AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the “Définitions Communes plusieurs Additifs Techniques” published by the Association Francaise des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or more calculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.

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

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

Particpant/Regulator Open Trades Report	Participant/Regulator RT Messages Report	Participant/Regulator Trade Messages Report	Participant/Regulator Late Submission Report
Cleared	Cleared	Cleared	Cleared
Central counterparty	Central counterparty	Central counterparty	Central counterparty
Clearing account origin	Clearing account origin	Clearing account origin	Clearing account origin
Clearing member	Clearing member	Clearing member	Clearing member
Clearing swap USIs	Clearing swap USIs	Clearing swap USIs	Clearing swap USIs
Clearing swap UTIs	Clearing swap UTIs	Clearing swap UTIs	Clearing swap UTIs
Original swap USI	Original swap USI	Original swap USI	Original swap USI
Original swap UTI	Original swap UTI	Original swap UTI	Original swap UTI
Original swap SDR identifier	Original swap SDR identifier	Original swap SDR identifier	Original swap SDR identifier
Clearing receipt timestamp	Clearing receipt timestamp	Clearing receipt timestamp	Clearing receipt timestamp
Clearing exceptions and exemptions - Counterparty 1	Clearing exceptions and exemptions - Counterparty 1	Clearing exceptions and exemptions - Counterparty 1	Clearing exceptions and exemptions - Counterparty 1
Clearing exceptions and exemptions - Counterparty 2	Clearing exceptions and exemptions - Counterparty 2	Clearing exceptions and exemptions - Counterparty 2	Clearing exceptions and exemptions - Counterparty 2
Counterparty 1 (reporting counterparty)	Counterparty 1 (reporting counterparty)	Counterparty 1 (reporting counterparty)	Counterparty 1 (reporting counterparty)
Counterparty 2	Counterparty 2	Counterparty 2	Counterparty 2
Counterparty 2 identifier source	Counterparty 2 identifier source	Counterparty 2 identifier source	Counterparty 2 identifier source
Counterparty 1 financial entity indicator	Counterparty 1 financial entity indicator	Counterparty 1 financial entity indicator	Counterparty 1 financial entity indicator
Counterparty 2 financial entity indicator	Counterparty 2 financial entity indicator	Counterparty 2 financial entity indicator	Counterparty 2 financial entity indicator
Buyer identifier	Buyer identifier	Buyer identifier	Buyer identifier
Seller identifier	Seller identifier	Seller identifier	Seller identifier
Payer identifier	Payer identifier	Payer identifier	Payer identifier
Receiver identifier	Receiver identifier	Receiver identifier	Receiver identifier
Submitter identifier	Submitter identifier	Submitter identifier	Submitter identifier
Counterparty 1 federal entity indicator	Counterparty 1 federal entity indicator	Counterparty 1 federal entity indicator	Counterparty 1 federal entity indicator
Counterparty 1 US Execution Agent ID	Counterparty 1 US Execution Agent ID	Counterparty 1 US Execution Agent ID	Counterparty 1 US Execution Agent ID
Counterparty 1 Regulatory Designation	Counterparty 1 Regulatory Designation	Counterparty 1 Regulatory Designation	Counterparty 1 Regulatory Designation
Message Type	Message Type	Message Type	Message Type
Counterparty 1 US Person Indicator	Counterparty 1 US Person Indicator	Counterparty 1 US Person Indicator	Counterparty 1 US Person Indicator
Counterparty 2 US Execution Agent ID	Counterparty 2 US Execution Agent ID	Counterparty 2 US Execution Agent ID	Counterparty 2 US Execution Agent ID
Counterparty 2 Regulatory Designation	Counterparty 2 Regulatory Designation	Counterparty 2 Regulatory Designation	Counterparty 2 Regulatory Designation
Counterparty 2 federal entity indicator	Counterparty 2 federal entity indicator	Counterparty 2 federal entity indicator	Counterparty 2 federal entity indicator
Counterparty 2 US Person Indicator	Counterparty 2 US Person Indicator	Counterparty 2 US Person Indicator	Counterparty 2 US Person Indicator
Custom basket indicator	Custom basket indicator	Custom basket indicator	Custom basket indicator
Action type	Action type	Action type	Action type
Event type	Event type	Event type	Event type
Amendment indicator	Amendment indicator	Amendment indicator	Amendment indicator
Event identifier	Event identifier	Event identifier	Event identifier
Event timestamp	Event timestamp	Event timestamp	Event timestamp
Notional amount	Notional amount	Notional amount	Notional amount
Notional currency	Notional currency	Notional currency	Notional currency
Notional amount schedule - notional amount in effect on associated	Notional amount schedule - notional amount in effect on associated effective date	Notional amount schedule - notional amount in effect on associated effective date	Notional amount schedule - notional amount in effect on associated effective date
Notional amount schedule - unadjusted effective date of the notion	Notional amount schedule - unadjusted effective date of the notional amount	Notional amount schedule - unadjusted effective date of the notional amount	Notional amount schedule - unadjusted effective date of the notional amount
Notional amount schedule - unadjusted end date of the notional am	Notional amount schedule - unadjusted end date of the notional amount	Notional amount schedule - unadjusted end date of the notional amount	Notional amount schedule - unadjusted end date of the notional amount
Call amount	Call amount	Call amount	Call amount
Call currency	Call currency	Call currency	Call currency
Put amount	Put amount	Put amount	Put amount
Put currency	Put currency	Put currency	Put currency
Package indicator	Package indicator	Package indicator	Package indicator
Package identifier	Package identifier	Package identifier	Package identifier
Package transaction price	Package transaction price	Package transaction price	Package transaction price
Package transaction price currency	Package transaction price currency	Package transaction price currency	Package transaction price currency
Package transaction price notation	Package transaction price notation	Package transaction price notation	Package transaction price notation
Package transaction spread	Package transaction spread	Package transaction spread	Package transaction spread
Package transaction spread currency	Package transaction spread currency	Package transaction spread currency	Package transaction spread currency
Package transaction spread notation	Package transaction spread notation	Package transaction spread notation	Package transaction spread notation
Day count convention	Day count convention	Day count convention	Day count convention
Floating rate reset frequency period	Floating rate reset frequency period	Floating rate reset frequency period	Floating rate reset frequency period
Floating rate reset frequency period multiplier	Floating rate reset frequency period multiplier	Floating rate reset frequency period multiplier	Floating rate reset frequency period multiplier
Other payment type	Other payment type	Other payment type	Other payment type
Other payment amount	Other payment amount	Other payment amount	Other payment amount
Other payment currency	Other payment currency	Other payment currency	Other payment currency

Other payment date	Other payment date	Other payment date	Other payment date
Other payment payer	Other payment payer	Other payment payer	Other payment payer
Other payment receiver	Other payment receiver	Other payment receiver	Other payment receiver
Payment frequency period	Payment frequency period	Payment frequency period	Payment frequency period
Payment frequency period multiplier	Payment frequency period multiplier	Payment frequency period multiplier	Payment frequency period multiplier
Fixed rate	Fixed rate	Fixed rate	Fixed rate
Post-priced swap indicator	Post-priced swap indicator	Post-priced swap indicator	Post-priced swap indicator
Spread	Spread	Spread	Spread
Spread currency	Spread currency	Spread currency	Spread currency
Spread notation	Spread notation	Spread notation	Spread notation
Strike price	Strike price	Strike price	Strike price
Strike price currency/currency pair	Strike price currency/currency pair	Strike price currency/currency pair	Strike price currency/currency pair
Strike price notation	Strike price notation	Strike price notation	Strike price notation
Option premium amount	Option premium amount	Option premium amount	Option premium amount
Option premium currency	Option premium currency	Option premium currency	Option premium currency
Option premium payment date	Option premium payment date	Option premium payment date	Option premium payment date
First exercise date	First exercise date	First exercise date	First exercise date
Embedded option type	Embedded option type	Embedded option type	Embedded option type
Final contractual settlement date	Final contractual settlement date	Final contractual settlement date	Final contractual settlement date
Settlement currency	Settlement currency	Settlement currency	Settlement currency
Settlement location	Settlement location	Settlement location	Settlement location
Master Agreement Type	Master Agreement Type	Master Agreement Type	Master Agreement Type
Master Agreement Version	Master Agreement Version	Master Agreement Version	Master Agreement Version
Other Agreement Type	Other Agreement Type	Other Agreement Type	Other Agreement Type
Other Agreement Version	Other Agreement Version	Other Agreement Version	Other Agreement Version
Allocation indicator	Allocation indicator	Allocation indicator	Allocation indicator
Non-standardized term indicator	Non-standardized term indicator	Non-standardized term indicator	Non-standardized term indicator
Block trade election indicator	Block trade election indicator	Block trade election indicator	Block trade election indicator
Effective date	Effective date	Effective date	Effective date
Expiration date	Expiration date	Expiration date	Expiration date
Execution timestamp	Execution timestamp	Execution timestamp	Execution timestamp
Reporting timestamp	Reporting timestamp	Reporting timestamp	Reporting timestamp
Platform identifier	Platform identifier	Platform identifier	Platform identifier
Prime brokerage transaction indicator	Prime brokerage transaction indicator	Prime brokerage transaction indicator	Prime brokerage transaction indicator
Prior USI (for one-to-one and one-to-many relations between transa	Prior USI (for one-to-one and one-to-many relations between transactions)	Prior USI (for one-to-one and one-to-many relations between transactions)	Prior USI (for one-to-one and one-to-many relations between transactions)
Prior UTI (for one-to-one and one-to-many relations between transa	Prior UTI (for one-to-one and one-to-many relations between transactions)	Prior UTI (for one-to-one and one-to-many relations between transactions)	Prior UTI (for one-to-one and one-to-many relations between transactions)
Unique swap identifier (USI)	Unique swap identifier (USI)	Unique swap identifier (USI)	Unique swap identifier (USI)
Unique transaction identifier (UTI)	Unique transaction identifier (UTI)	Unique transaction identifier (UTI)	Unique transaction identifier (UTI)
Jurisdiction	Jurisdiction	Jurisdiction	Jurisdiction
New SDR identifier	New SDR identifier	New SDR identifier	New SDR identifier
Initial margin collateral portfolio code	Initial margin collateral portfolio code	Initial margin collateral portfolio code	Initial margin collateral portfolio code
Variation margin collateral portfolio code	Variation margin collateral portfolio code	Variation margin collateral portfolio code	Variation margin collateral portfolio code
Counterparty 1 ANE Exception	Counterparty 1 ANE Exception	Counterparty 1 ANE Exception	Counterparty 1 ANE Exception
Counterparty 2 ANE Exception	Counterparty 2 ANE Exception	Counterparty 2 ANE Exception	Counterparty 2 ANE Exception
Classification	Classification	Classification	Classification
Reference Entity Name	Reference Entity Name	Reference Entity Name	Reference Entity Name
Reference Entity Ticker	Reference Entity Ticker	Reference Entity Ticker	Reference Entity Ticker
Seniority	Seniority	Seniority	Seniority
Restructuring	Restructuring	Restructuring	Restructuring
Scheduled Termination Date	Scheduled Termination Date	Scheduled Termination Date	Scheduled Termination Date
Contract Type	Contract Type	Contract Type	Contract Type
Isda Contractual Definition	Isda Contractual Definition	Isda Contractual Definition	Isda Contractual Definition
Historical Swap	Historical Swap	Historical Swap	Historical Swap
SBSDR Status	SBSDR Status	SBSDR Status	SBSDR Status
Product Name	Product Name	Product Name	Product Name
SDR Receipt timestamp	SDR Receipt timestamp	SDR Receipt timestamp	SDR Receipt timestamp
Unique product identifier	Dissemination Identifier (RT Only, not on SEC reports)	Unique product identifier	Required Submission time
SEF or DCM Indicator	Original Dissemination Identifier (RT Only, not on SEC reports)	SEF or DCM Indicator	Late Amount(hours:minutes)
SEF or DCM Anonymous Execution Indicator	Dissemination Timestamp (RT Only, not on SEC reports)	SEF or DCM Anonymous Execution Indicator	Late Comment
	Submitter Message Id (not on any SEC Reports)		
	Unique product identifier		

SEF or DCM Indicator
SEF or DCM Anonymous Execution Indicator