

## ANNEX A

### PROPOSED AMENDMENTS TO MULTILATERAL INSTRUMENT 96-101 *TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING*

1. *Multilateral Instrument 96-101 Trade Repositories and Derivatives Data Reporting is amended by this Instrument.*

2. *Subsection 1(1) is amended*

(a) *by adding the following definitions:*

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

“derivatives data validation procedures” means the written rules, policies and procedures established, implemented, maintained and enforced by a recognized trade repository under subsection 22.2(1);,

“facility or platform for trading derivatives” means any of the following:

- (a) a marketplace as defined in National Instrument 21-101 *Marketplace Operation*;
- (b) a swap execution facility as that term is defined in the Commodity Exchange Act, 7 U.S.C. §1a(50) (United States), as amended from time to time;
- (c) a security-based swap execution facility as that term is defined in the 1934 Act;
- (d) a multilateral trading facility as that term is defined in Directive 2014/65/EU Article 4(1)(22) of the European Parliament, as amended from time to time;
- (e) an organized trading facility as that term is defined in Directive 2014/65/EU Article 4(1)(23) of the European Parliament, as amended from time to time;
- (f) a person or company that is similar to person or company described in any of paragraphs (a) to (e), including, for greater certainty, a person or company in a foreign jurisdiction;

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

“link” means an electronic connection, either direct or indirect, between a system operated by a recognized trade repository to accept, retain, use, disclose or provide access to derivatives data, and a system operated by another person or company;;

“position level data” means the data entry in respect of aggregated transactions for each of the data elements listed Appendix A”;

**(b) by replacing the definition of “creation data” with**

“creation data” means data as described in the elements listed in Appendix A, other than collateral and margin data and valuation data;

**(c) by replacing the definition of “derivatives dealer” with**

“derivatives dealer” means either of the following

- (a) a person or company engaging in or holding the person or company out as engaging in the business of trading in derivatives as principal or agent;
- (b) any other person or company required to be registered as a derivatives dealer under securities legislation;

**(d) in the definition of “interim period” by replacing “section 1.1” with “subsection 1.1(1)”;**

**(e) in the definition of “Global LEI System” by adding “System” after “Identifier”;**

**(f) in the definition of “lifecycle event” by removing the hyphen in “lifecycle”;**

**(g) by replacing the definition of “lifecycle event data” with**

“lifecycle event data” means changes to creation data resulting from a lifecycle event;

**(h) by removing the hyphen in “lifecycle” wherever it occurs;**

**(i) in section (c) of the definition of “local counterparty” by replacing the words “to which” with “described in”, deleting “applies” after “paragraph (a)” and adding a comma after “paragraph (a)”, and**

**(j) by replacing the definition of “valuation data” with**

“valuation data” means data that states the value of the derivative and includes, for greater certainty, data as described in the elements listed in Appendix A under “Data Elements Related to Valuation”.

**3. Subsection 1(2) is amended by adding “subject to subsection (6),” after “In this Instrument,”.**

4. ***Subsection 1(5) is amended by deleting “British Columbia”.***

5. ***Section 1 is amended by adding the following subsections:***

- (6) Despite subsection (2), an investment fund is not an affiliated entity of another person or company for the purposes of this Instrument.
- (7) For the purpose of subsection (6), “investment fund” has the meaning ascribed to it in National Instrument 81-106 *Investment Fund Continuous Disclosure*.
- (8) For purposes of this Instrument, “as soon as technologically practicable” means as soon as possible, taking into consideration the prevalence, implementation and use of technology by comparable market participants.

6. ***Subsection 7(1) is amended***

***(a) by adding the following paragraphs:***

- (b.1) any link is established and maintained in compliance with securities legislation,
- (b.2) risks arising from any potential and actual conflicts of law, between a local jurisdiction and another jurisdiction of Canada, Canada, or a foreign jurisdiction, are identified and mitigated to a reasonable extent,
- (b.3) it can identify, measure, monitor, and manage any material risks to the recognized trade repository arising from indirect participants,

***(b) in paragraph (c), by adding “recognized” before “trade repository”, and***

***(c) in paragraph (d), by replacing “an” before “agreement that it enters into” with “any”, by replacing “who possesses” before “intellectual property” with “possession of” and by adding a comma after “intellectual property rights”.***

7. ***Section 8 is amended by adding the following subsection:***

***(0.1) A recognized trade repository must***

- (a) set out an organizational structure with direct lines of responsibility and accountability, including roles and responsibilities in relation to the identification, measurement, monitoring and management of material risks;
- (b) set out a risk management framework that includes the tolerance levels for the identified risks of the recognized trade repository;

- (c) set out processes for making decisions, including in the context of crises and emergencies, and rules for accountability in respect of decisions pertaining to risk;

**8. Subsection 8(1) is amended**

- (a) *by deleting* “set out a clear organizational structure with direct lines of responsibility and” *before* “are reasonably designed”, *and*
- (b) *in paragraph (b), by adding* “and its efficiency in meeting the needs of its participants” *after* “repository”.

**9. Section 9 is amended by adding the following subsection:**

- (4) A recognized trade repository must establish, implement and maintain policies and procedures to review on a regular basis the overall performance of the board of directors and that of its individual board members..

**10. Section 12 is replaced with the following:**

**12. A recognized trade repository must**

- (a) disclose on its website, in a manner that is easily accessible to the public, all fees and other material charges imposed by it on its participants for each service it offers with respect to the collection and maintenance of derivatives data, and
- (b) review its fees and other material charges to participants on a regular basis..

**11. Section 14 is amended by renumbering it as subsection 14(1) and adding the following subsections:**

- (2) In accordance with subsection 18(2), a recognized trade repository must, for all derivatives required to be reported under this Instrument, including derivatives that have expired or were terminated,
  - (a) accept a correction to an error or omission in the derivatives data from a participant, and
  - (b) record the correction as soon as technologically practicable after acceptance.
- (3) For the purposes of subsections (1) and (2), a recognized trade repository must accept derivatives data that satisfies the derivatives data elements listed in Appendix A..

**12. *The Instrument is amended by adding the following section:***

**Operational efficiency and effectiveness**

**14.1.(1)** A recognized trade repository must establish, implement and maintain written policies and procedures to, on a regular basis, review its efficiency and effectiveness in providing the services of the recognized trade repository.

**(2)** A recognized trade repository must establish, implement and maintain policies and procedures that specify measurable goals and objectives that promote operational efficiency and effectiveness for all aspects of its business as a derivatives trade repository..

**13. *Section 15 is amended by adding “policies,” after “communication”.***

**14. *Section 21 is amended***

**(a)** *in the heading, by replacing “risk requirements” with “risks”, and*

**(b)** *in paragraph (3)(c), by adding “as soon as practicable” after “provide”, by adding “written” before “post-incident report”, and replacing “as soon as practicable” after “root-cause analysis” with “and any remedial action that has been, or is intended to be, taken by the recognized trade repository”.*

**15. *The Instrument is amended by adding the following sections:***

**Derivatives executed anonymously on a facility or platform for trading derivatives**

**22.1.** A recognized trade repository must not disclose the identity or legal entity identifier of a counterparty to another counterparty in respect of a derivative involving a local counterparty executed anonymously on a facility or platform for trading derivatives and cleared through a reporting clearing agency.

**Validation of data**

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

**(2)** A recognized trade repository must, as soon as technologically practicable after receiving the derivatives data, notify a reporting counterparty whether or not the reported derivatives data satisfies the derivatives data validation procedures of the recognized trade repository.

- (3) In accordance with subsection 18(2), a recognized trade repository must maintain records of all the derivatives data reported that fails to satisfy its derivatives data validation procedures..

**16. *The Instrument is amended by replacing section 23 with the following:***

**Verification of data accuracy**

23. A recognized trade repository must establish, implement and maintain written rules, policies and procedures under which the reporting counterparty to a derivative is allowed and enabled to carry out its data verification obligations under paragraph 26.1(1)(b)..

**17. *Subsection 24(b) is amended by deleting “any” before “conflicts of interest between”.***

**18. *The Instrument is amended by adding the following section:***

**Links and Tiered Participation Arrangements**

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

- (a) identify, assess, measure, monitor and manage material risks arising from links, and
- (b) identify material dependencies among participants and indirect participants that might affect the recognized trade repository.

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

**19. *Subsection 25(1) is amended in paragraph (c), by deleting “, at the time of the transaction,” before “agreed in writing”.***

**20. *Section 26 is amended***

(a) *in subsection (1), by replacing “to” before “a derivative” with “in respect of”,*

(b) *by repealing subsections (5), (6) and (7),*

(c) *by replacing subsection (8) with the following:*

- (8) If a local counterparty to a derivative that is required to be reported under this Instrument, and that is cleared through a reporting clearing agency, has specified a recognized trade repository to which derivatives data in relation to the derivative is to be reported, the reporting clearing agency, if it is the

reporting counterparty, must report the derivatives data to that recognized trade repository and must not report derivatives data to another trade repository without the consent of the local counterparty., **and**

**(d) by adding the following subsection:**

- (9)** A reporting counterparty must ensure that all reported derivatives data relating to a derivative satisfies the derivatives data validation procedures of the recognized trade repository to which the derivative is reported..

**21. The Instrument is amended by adding the following section:**

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

**26.1.(1)** A reporting counterparty must ensure that all reported derivatives data

- (a)** is accurate and contains no misrepresentation, and
- (b)** in the case of a reporting counterparty that is a derivatives dealer or a reporting clearing agency, is verified to be accurate and contain no misrepresentation, at least every 30 days.
- (2)** A reporting counterparty must report an error or omission in the derivatives data to the recognized trade repository or, if reported under subsection 26(2), to the regulator or securities regulatory authority, as soon as technologically practicable after discovery of the error or omission and, in any event, no later than the end of the business day following the day of discovery of the error or omission.
- (3)** A local counterparty, other than the reporting counterparty, must notify the reporting counterparty of an error or omission with respect to derivatives data as soon as technologically practicable after discovery of the error or omission and, in any event, no later than the end of the business day following the day of discovery of the error or omission.
- (4)** A reporting counterparty must notify the regulator or securities regulatory authority of a significant error or omission as soon as practicable upon discovery of the error or omission..

**22. Subsection 27(2) is amended by deleting the hyphen in “lifecycle”.**

**23. Subsection 28(4) is amended by replacing “the alternate” with “a single unique alternate”.**

**24. Section 29 is replaced with the following:**

- 29. (1)** The following person or company must assign a single unique transaction identifier for each transaction relating to a derivative that is required to be reported under this Instrument:
- (a) if the derivative is cleared through a reporting clearing agency, the reporting clearing agency;
  - (b) if paragraph (a) does not apply and the transaction relating to the derivative is executed on a facility or platform for trading derivatives that has assigned a unique transaction identifier to the transaction, the facility or platform;
  - (c) if paragraphs (a) and (b) do not apply, the reporting counterparty that is a derivatives dealer;
  - (d) if paragraphs (a) to (c) do not apply, the recognized trade repository.
- (2)** Despite subsection (1), if paragraphs (1)(a) and (b) do not apply and the derivative is also required to be reported under the securities legislation of a jurisdiction of Canada, other than the local jurisdiction, or under the laws of a foreign jurisdiction, with a reporting deadline earlier than under this Instrument, the person or company required to assign the unique transaction identifier is the person or company required to assign the unique transaction identifier under the laws of that jurisdiction of Canada or foreign jurisdiction.
- (3)** The single unique transaction identifier must be assigned as soon as technologically practicable after execution of the transaction that relates to the derivative, and in any event not later than the time that the derivative is required to be reported to a recognized trade repository under this Instrument..

**25. Section 30 is amended by**

**(a) replacing subsections (1) and (2) with the following:**

**30. (1)** In this section, “unique product identifier” means a code that uniquely identifies a derivative and is assigned by the Derivatives Service Bureau (DSB) Limited, or any person or company that is subsequently designated by the Financial Stability Board as the service provider for the unique product identifier system assigned to a derivative.

**(2)** For each derivative that is required to be reported under this Instrument, the reporting counterparty must assign only one unique product identifier., *and*

**(b) repealing subsections (3) and (4).**

26. *Subsection 31(2) is amended by adding “technologically” before “practicable” wherever it occurs.*

27. *Section 32 is amended*

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

(b) *in subsection (1), by replacing “life-cycle” with “lifecycle” wherever it occurs,*

(c) *in subsection (2), by replacing “life-cycle” with “lifecycle” wherever it occurs, and adding “technologically” before “practicable”, and*

(d) *by adding the following subsection:*

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

28. *The Instrument is amended by adding the following section:*

**Position level data**

32.1. Despite section 32, the reporting counterparty may report position level data in respect of derivatives that are required to be reported under this Instrument, where each derivative for which position level data is aggregated and reported

(a) has no fixed expiration date, and

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

29. *Section 33 is replaced with the following:*

**Valuation data and collateral and margin data**

33. (1) For a derivative that is required to be reported under this Instrument, a reporting counterparty that is a derivatives dealer or a reporting clearing agency must report to a recognized trade repository each business day

(a) valuation data, and

(b) collateral and margin data.

(2) If position level data in respect of a derivative has been reported under subsection 32.1, the reporting counterparty must calculate and report the valuation data, and

collateral and margin data, based on the net amount of all purchases and sales reported as position level data for the derivative..

**30. *The Instrument is amended by adding the following section:***

**Facility or platform for trading derivatives**

**36.1.** Despite section 25, with respect to a derivative involving a local counterparty that is not cleared through a reporting clearing agency, is executed anonymously on a facility or platform for trading derivatives, and is intended to be cleared,

- (a) the facility or platform for trading derivatives has the obligations of a reporting counterparty under sections 26, 27, 30, 31, 35, 36 and 37, and under subsections 26.1(1), 26.1(2), 26.1(4) and 28(3) instead of the reporting counterparty under section 25,
- (b) all references to “reporting counterparty” in sections 23 and 41, and in subsections 22.2(2), 26.1(3) and 28(4) are deemed to refer to the facility or platform for trading derivatives instead of the reporting counterparty under section 25..

**31. *Subsection 37(1) is amended by deleting “and” at the end of paragraph (b), deleting “.” at the end of paragraph (c), adding “, and” at the end of paragraph (c) and adding the following paragraph:***

- (d) provide to the regulator or securities regulatory authority any corrections to data under paragraphs (a) and (b) as soon as technologically practicable after recording a correction to an error or omission in the derivatives data from a participant..

**32. *Section 38 is amended***

- (a) *in subsection (1), by replacing “A” with “Subject to section 22.1, a” before “recognized trade repository”,*
- (b) *in subsection (2)*
  - (i) *by deleting “verification and” before “authorization”, and*
  - (ii) *by replacing “deal with” with “enable”, and*
- (c) *in subsection (3), by replacing “Each” with “Subject to section 22.1, each” before “counterparty to a derivative”.*

**33. *Section 39 is amended***

- (a) *by replacing subsection (1) with the following:*

- (1) Unless otherwise governed by the requirements or conditions of a decision of the securities regulatory authority, a recognized trade repository must
    - (a) on a reasonably frequent basis, create aggregate data on open transactions, volume, number and, if applicable, price, relating to the derivatives reported to it under this Instrument, and
    - (b) as soon as technologically practicable and in no event later than the time when the data under paragraph (a) is next made available to the public, make any corrections to data under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it under this Instrument.,
  - (b) *in subsection (2), by replacing “maturity” with “expiration” after “contract type,”*
  - (c) *by replacing subsection (3) with the following:*
    - (3) A recognized trade repository must make available to the public in accordance with the requirements of Appendix C
      - (a) transaction level reports, and
      - (b) as soon as technologically practicable, any corrections to a report under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it under this Instrument., **and**
  - (d) *in subsection (5), by adding “and reports” after “data”.*
34. *Paragraph 40(a) is amended by replacing “none of the counterparties to the derivative are” with “the local counterparty is not” before “any of the following:”.*
  35. *Section 41.1 is amended by adding “reporting” before “counterparty”.*
  36. *Appendix A is replaced with the following:*

**APPENDIX A**  
**to**  
**MULTILATERAL INSTRUMENT 96-101**  
***TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING***

The Multilateral Derivatives Data Technical Manual provides detailed technical specifications in connection with the data elements that are required to be reported under this Instrument. This text box does not form part of this Instrument and has no official status.

**Data Elements Required to be Reported to a Recognized Trade Repository**

Under Part 3 of this Instrument, the reporting counterparty is required to provide a response for each data element unless the element is not applicable to the derivative.

Appendix A contains each data element, its description, and whether the element must be made available to the public, as required under each of Part 4 and Appendix C of the Instrument.

The “Data Element Description” column includes globally standard descriptions. For the purpose of this Appendix A, each term used in the “Data Element Description” column has the meaning in the following chart:

Term used in “Data Element Description” column	Meaning for the purpose of Appendix A
derivative transaction	derivative or transaction
fx	foreign exchange
instrument	derivative
OTC derivative ( <i>only in respect of Data Element Number 109</i> )	derivative
OTC derivative transaction	derivative or transaction
product	derivative
trade ( <i>where used as a noun</i> )	transaction

Data Element Number	Data Element Name	Data Element Description	Publicly Disseminated
<b>Data Elements Related to Counterparties</b>			
1	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction which is fulfilling its reporting obligation via	N

		the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. If a facility or platform for trading derivatives is fulfilling the reporting obligation, the identifier of Counterparty 1 identifies one of the counterparties to the transaction.	
2	Counterparty 2	Identifier of the second (non-reporting) counterparty to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.	N
3	Counterparty 2 identifier source	Source used to identify the Counterparty 2.	N
4	Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction.	N
5	Seller identifier	Identifier of the counterparty that is the seller, as determined at the time of the transaction.	N
6	Payer identifier	Identifier of the counterparty of the payer leg, as determined at the time of the transaction.	N
7	Receiver identifier	Identifier of the counterparty of the receiver leg, as determined at the time of the transaction.	N

8	Broker ID	In the case where a broker dealer acts as intermediary for the counterparty 1 without becoming a counterparty itself, the broker dealer shall be identified by its legal entity identifier.	N
9	Country and Province of Individual	In the case of a counterparty who that is an individual, include the individual's country of residence. If the individual's residence is in Canada, include the province or territory.	N
10	Jurisdiction of Counterparty 1	If Counterparty 1 is a local counterparty under this Rule or the derivatives data reporting rules of Manitoba or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, indicate all such jurisdictions.	N
11	Jurisdiction of Counterparty 2	If Counterparty 2 is a local counterparty under this Rule or the derivatives data reporting rules of Manitoba or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, indicate all such jurisdictions.	N
<b>Data Elements Related to Transactions</b>			
12	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	Y

13	Expiration date	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.	Y
14	Execution timestamp	Date and time a transaction for a derivative was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.	Y
15	Reporting timestamp	Date and time of the submission of the report to the trade repository.	N
16	Unique transaction identifier (UTI)	A unique identifier assigned to the transaction, or position level which identifies them uniquely throughout their lifecycle and used for all recordkeeping and reporting.	N
17	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions).	N
18	Subsequent position UTI	The UTI of the position in which a transaction is included. This field is applicable only for the reports related to the termination of a transaction due to its inclusion in a position.	N
19	Prior USI (for one-to-one and one-to-many)	Unique swap identifier (USI) assigned to the predecessor transaction that has	N

	relations between transactions)	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).	
20	Inter-affiliate	Indicate whether the transaction is between two affiliated entities.	N
21	Submitter identifier	Identifier of the entity submitting the derivatives data to the trade repository, if reporting of the transaction has been delegated by the reporting counterparty to a third-party service provider, or if the reporting counterparty is the facility or platform for trading derivatives.	N
22	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.	Y
23	Master agreement type	The type of master agreement, if used for the reported transaction.	N
24	Master agreement version	Date of the master agreement version (e.g., 1992, 2002).	N
<b>Data Elements Related to Notional Amounts and Quantities</b>			
25	Notional amount	For each leg of the transaction, where applicable: <ul style="list-style-type: none"> <li>• For OTC a derivative transactions negotiated in monetary amounts, amount specified in the contract.</li> <li>for OTC derivative transactions negotiated in non-monetary amounts,</li> </ul>	Y

		<p>refer to the CSA Derivatives Data Technical Manual for converting notional amounts for non-monetary amounts.</p> <p>In addition:</p> <ul style="list-style-type: none"> <li>• 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.</li> <li>• For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount.</li> <li>• 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);</li> <li>• Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.</li> </ul>	
26	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Y
27	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	N
28	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	N

29	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	N
30	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	N
31	Notional quantity	For each leg of the transaction, where applicable, for derivative transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month).  The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.	N
32	Quantity frequency	The rate at which the quantity is quoted on the transaction e.g., hourly, daily, weekly, monthly.	N
33	Quantity frequency multiplier	The number of time units for the Quantity frequency.	N
34	Quantity unit of measure	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.	N
35	Total notional quantity	<ul style="list-style-type: none"> <li>• For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction.</li> <li>• Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.</li> </ul>	N

36	Notional amount in effect on associated effective date	For each leg of the transaction, where applicable. For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.	N
37	Effective date of notional quantity	Unadjusted date on which the associated notional quantity of leg 1 becomes effective.	N
38	End date of notional quantity	Unadjusted end date of the notional quantity of each leg.	N
39	Notional quantity in effect on associated effective date	Notional quantity of each leg which becomes effective on the associated unadjusted effective date.	N
40	Notional amount schedule - notional amount in effect on associated effective date	<ul style="list-style-type: none"> <li>• For each leg of the transaction, where applicable.</li> <li>• For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.</li> <li>• Notional amount which becomes effective on the associated unadjusted effective date.</li> <li>• The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule.</li> </ul>	N
41	Notional amount schedule - unadjusted effective date of the notional amount	<ul style="list-style-type: none"> <li>• For each leg of the transaction, where applicable.</li> <li>• For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.</li> <li>• Unadjusted date on which the associated notional amount becomes effective.</li> </ul>	N
42	Notional amount schedule - unadjusted	• For each leg of the transaction, where applicable derivative	N

	end date of the notional amount	transactions negotiated in a monetary amount with a notional amount schedule:  • Unadjusted end date of the notional amount.	
<b>Data Elements Related to Prices</b>			
43	Exchange rate	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.	N
44	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency.	N
45	Fixed rate	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).	Y
46	Price	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.	Y
47	Price currency	Currency in which the price is denominated.	Y
48	Price notation	Manner in which the price is expressed.	Y
49	Price unit of measure	Unit of measure in which the price is expressed.	N
50	Spread	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments	Y

		(e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps).	
51	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is denominated.	Y
52	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Y
53	Strike price	<ul style="list-style-type: none"> <li>• For a derivative that is an options other than FX options, swaptions and similar products, the price at which the owner of an option can buy or sell the underlying asset of the option</li> <li>• 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. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available.</li> <li>• For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.</li> </ul>	Y
54	Strike price currency/currency pair	<ul style="list-style-type: none"> <li>• For equity options, commodity options, and similar products, currency in which the strike price is denominated.</li> <li>• For foreign exchange options, currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency.</li> </ul>	N
55	Strike price notation	Manner in which the strike price is expressed.	Y

56	Unadjusted effective date of the price	Unadjusted effective date of the price.	N
57	Unadjusted end date of the price	Unadjusted end date of the price.	N
58	Price in effect between the unadjusted effective and end date	Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.	N
59	Effective date of the strike price	Unadjusted effective date of the strike price.	N
60	End date of the strike price	Unadjusted end date of the strike price.	N
61	Strike price in effect on associated effective date	Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.	N
62	Non-standardized term indicator	Indicator of whether the transaction has one or more additional term(s) or provision(s), other than those disseminated to the public, that materially affect(s) the price of the transaction.	Y
63	Day count convention	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.	Y
64	Floating rate reset frequency period	For each floating leg of the transaction, where applicable, time unit associated with the frequency of	Y

		resets, e.g., day, week, month, year or term of the stream.	
65	Floating rate reset frequency period multiplier	For each floating leg of the transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur.	Y
<b>Data Elements Related to Clearing</b>			
66	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a clearing agency.	Y
67	Central counterparty	Identifier of the clearing agency that cleared the transaction.	N
68	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	N
69	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a clearing agency.	N
70	Clearing receipt timestamp	The date and time, expressed in UTC, the original derivative was received by the clearing agency for clearing and recorded by the clearing agency's system.	N
71	Clearing exceptions and exemptions - Counterparty 1	<ul style="list-style-type: none"> <li>• Identifies the type of clearing exception or exemption that Counterparty 1 has elected or otherwise falls under.</li> <li>• All applicable exceptions and exemptions must be selected.</li> <li>• The values may be repeated as applicable.</li> </ul>	N

72	Clearing exceptions and exemptions – Counterparty 2	<ul style="list-style-type: none"> <li>• Identifies the type of the clearing exception or exemption that Counterparty 2 has elected or otherwise falls under.</li> <li>• All applicable exceptions and exemptions must be selected.</li> <li>• The values may be repeated as applicable.</li> </ul>	N
<b>Data Elements Related to Collateral and Margin</b>			
73	Collateralisation category	<p>Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.</p>	N
74	Portfolio containing non-reportable component indicator	<p>If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes transactions exempt from reporting.</p>	N
75	Initial margin posted by the reporting counterparty (post-haircut)	<ul style="list-style-type: none"> <li>• Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transactions.</li> <li>• This refers to the total current value of the initial margin after application</li> </ul>	N

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

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

<p>79</p>	<p>Initial margin collected by the reporting counterparty (pre-haircut)</p>	<ul style="list-style-type: none"> <li>• Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transactions.</li> <li>• This refers to the total current value of the initial margin, rather than to its daily change.</li> <li>• The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity.</li> <li>• If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</li> </ul>	<p>N</p>
<p>80</p>	<p>Currency of initial margin collected</p>	<ul style="list-style-type: none"> <li>• Currency in which the initial margin collected is denominated.</li> <li>• If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</li> </ul>	<p>N</p>
<p>81</p>	<p>Variation margin posted by the reporting counterparty (post-haircut)</p>	<p>Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit</p>	<p>N</p>

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

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

<p>85</p>	<p>Variation margin collected by the reporting counterparty (pre-haircut)</p>	<ul style="list-style-type: none"> <li>• Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included.</li> <li>• If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transactions.</li> <li>• This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction.</li> <li>• If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</li> </ul>	<p>N</p>
<p>86</p>	<p>Currency of variation margin collected</p>	<ul style="list-style-type: none"> <li>• Currency in which the variation margin collected is denominated.</li> <li>• If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</li> </ul>	<p>N</p>
<p>87</p>	<p>Variation margin collateral portfolio code</p>	<p>If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open transactions.</p>	<p>N</p>

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

		<p>collateral before application of the haircut (if applicable), rather than to its daily change.</p> <ul style="list-style-type: none"> <li>• Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</li> </ul>	
92	Currency of excess collateral collected	<p>Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral.</p>	N
<b>Data Elements Related to Events</b>			
93	Event timestamp	<ul style="list-style-type: none"> <li>• Date and time of occurrence of the event as determined by the reporting counterparty or a service provider.</li> <li>• In the case of a clearing event, date and time when the original derivative is accepted by the clearing agency for clearing and recorded by the clearing agency's system should be reported in this data element.</li> <li>• The time element is as specific as technologically practicable.</li> </ul>	Y
94	Level	<p>Indication whether the reporting is done at transaction or position level. Position level report can be used only as a supplement to transaction level</p>	N

		reporting to report post-trade lifecycle events and only if individual trades in fungible products have been replaced by the position.	
95	Event identifier	Unique identifier to link derivative transactions resulting from an event that may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.	N
96	Event type	Explanation or reason for the action being taken on the derivative transaction.	Y
97	Action type	Type of action taken on the derivative transaction or type of end-of-day reporting.	Y
98	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.	Y
<b>Data Elements Related to Valuation</b>			
99	Valuation amount	<ul style="list-style-type: none"> <li>• Current value of the outstanding contract.</li> <li>• Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).</li> </ul>	N
100	Valuation currency	Currency in which the valuation amount is denominated.	N
101	Valuation method	<ul style="list-style-type: none"> <li>• Source and method used for the valuation of the transaction by the reporting counterparty.</li> </ul>	N

		<ul style="list-style-type: none"> <li>• If at least one valuation input is used that is classified as mark-to-model, then the whole valuation is classified as mark-to-model.</li> <li>• If only inputs are used that are classified as mark-to-market, then the whole valuation is classified as mark-to-market.</li> </ul>	
102	Valuation timestamp	<ul style="list-style-type: none"> <li>• Date and time of the last valuation marked to market, provided by the clearing agency or calculated using the current or last available market price of the inputs.</li> <li>• If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.</li> </ul>	N
103	Next floating reference reset date	The nearest date in the future that the floating reference resets on.	N
104	Last floating reference value	The most recent sampling of the value of the floating reference for the purposes of determining cash flow. Ties to Last floating reference reset date data element.	N
105	Last floating reference reset date	The date of the most recent sampling of the floating reference for the purposes of determining cash flow. Ties to Last floating reference value data element.	N
106	Delta	The ratio of the change in price of an OTC derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.	N

<b>Data Elements Related to Packages</b>			
107	Package identifier	<p>Identifier (determined by the reporting counterparty) in order to connect</p> <ul style="list-style-type: none"> <li>• 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.</li> <li>• two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to trade repositories.</li> </ul> <p>A package may include reportable and non-reportable transactions.</p> <p>Where the Package identifier is not known when a new transaction is reported, the Package identifier is updated as it becomes available.</p>	N
108	Package transaction price	<ul style="list-style-type: none"> <li>• Traded price of the entire package in which the reported derivative transaction is a component.</li> <li>• 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.</li> <li>• The Package transaction price may not be known when a new transaction is reported but may be updated later</li> </ul>	N
109	Package transaction price currency	Currency in which the Package transaction price is denominated.	N
110	Package transaction spread	<ul style="list-style-type: none"> <li>• Traded price of the entire package in which the reported derivative</li> </ul>	N

		<p>transaction is a component of a package transaction.</p> <ul style="list-style-type: none"> <li>• Package transaction price when the price of the package is expressed as a spread, difference between two reference prices.</li> <li>• Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available.</li> <li>• Package transaction spread may not be known when a new transaction is reported but may be updated later.</li> </ul>	
111	Package transaction spread currency	Currency in which the Package transaction spread is denominated.	N
112	Package transaction spread notation	Manner in which the Package transaction spread is expressed.	N
113	Package transaction price notation	Manner in which the Package transaction price is expressed.	N
114	Package indicator	Indicator of whether the swap transaction is part of a package transaction.	Y
<b>Data Elements Related to Product</b>			
115	Unique product identifier	A unique set of characters that represents a particular OTC derivative.	Y
116	CDS index attachment point	Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche.	N
117	CDS index detachment point	Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche.	N

118	Index factor	The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap.	Y
119	Derivative based on cryptoassets	Indicator whether the derivative is based on cryptoassets.	N
120	Custom basket code	If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.	N
121	Custom basket indicator	Indicator that the derivative is based on a custom basket.	N
122	Source of the identifier of the basket constituents	Source of the underliers' identifiers that represent the constituents of a custom basket.	N
123	Identifier of the basket's constituents	Underliers that represent the constituents of a custom basket.,	N
124	Embedded option type	Type of option or optional provision embedded in a contract.	Y
<b>Data Elements Related to Payments and Settlement</b>			
125	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract.	N
126	Settlement location	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not	N

		included in the ISO 4217 currency list, for example CNH).	
127	Settlement currency	<ul style="list-style-type: none"> <li>• Currency for the cash settlement of the transaction when applicable.</li> <li>• For multi-currency products that do not net, the settlement currency of each leg.</li> </ul>	Y
128	Other payment payer	Identifier of the payer of Other payment amount.	N
129	Other payment receiver	Identifier of the receiver of Other payment amount.	N
130	Other payment type	<ul style="list-style-type: none"> <li>• Type of Other payment amount.</li> <li>• Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.</li> </ul>	Y
131	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Y
132	Other payment currency	Currency in which Other payment amount is denominated.	Y
133	Other payment date	Unadjusted date on which the Other payment amount is paid.	N
134	Payment frequency period	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.	Y
135	Payment frequency period multiplier	For each leg of the transaction, where applicable: number of time units (as	Y

		expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur	
136	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer.	Y
137	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated.	Y
138	Option premium payment date	Unadjusted date on which the option premium is paid.	N
139	First exercise date	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available.	Y
140	Fixing date	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will fix against a particular exchange rate, which will be used to compute the ultimate cash settlement.	N

37. *Appendix B is replaced with the following:*

**APPENDIX B**

**to**

**MULTILATERAL INSTRUMENT 96-101**

***TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING***

**Equivalent Trade Reporting Laws of Foreign Jurisdictions Subject to Deemed Compliance Pursuant to Subsection 26(3) of the Instrument**

The regulators and securities regulatory authorities have determined that the laws and regulations of the following jurisdictions outside of the local jurisdictions are equivalent for the purposes of the deemed compliance provision in subsection 26(3).

<b>Jurisdiction</b>	<b>Law, Regulation and/or Instrument</b>
European Union	<p>Regulation (EU) 648/2012 of the European Parliament and Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories</p> <p>Commission Delegated Regulation (EU) 2017/979 of 2 March 2017 amending Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to the list of exempted entities</p> <p>Commission Delegated Regulation (EU) 2019/460 of 30 January 2019 amending Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to the list of exempted entities</p> <p>Regulation (EU) 2019/834 of the European Parliament and of the Council of 20 May 2019 amending Regulation (EU) No 648/2012 as regards the clearing obligation, the suspension of the clearing obligation, the reporting requirements, the risk-mitigation techniques for OTC derivative contracts not cleared by a central counterparty, the registration and supervision of trade repositories and the requirements for trade repositories</p> <p>Commission Delegated Regulation (EU) No 148/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories</p> <p>Commission Delegated Regulation (EU) 2017/104 of 19 October 2016 amending Delegated Regulation (EU) No 148/2013 supplementing Regulation (EU) No 648/2012 of the</p>

Jurisdiction	Law, Regulation and/or Instrument
	<p>European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories</p> <p>Commission Delegated Regulation (EU) No 151/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories, with regard to regulatory technical standards specifying the data to be published and made available by trade repositories and operational standards for aggregating, comparing and accessing the data</p> <p>Commission Delegated Regulation (EU) 2017/1800 of 29 June 2017 amending Delegated Regulation (EU) No 151/2013 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council</p> <p>Commission Delegated Regulation (EU) 2019/361 of 13 December 2018 amending Delegated Regulation (EU) No 151/2013 with regard to access to the data held in trade repositories</p> <p>Commission Implementing Regulation (EU) No 1247/2012 of 19 December 2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories</p> <p>Commission Implementing Regulation (EU) 2017/105 of 19 October 2016 amending Implementing Regulation (EU) No 1247/2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories</p> <p>Commission Implementing Regulation (EU) 2019/363 of 13 December 2018 laying down implementing technical standards with regard to the format and frequency of reports on the details of securities financing transactions (SFTs) to trade repositories in accordance with Regulation (EU) 2015/2365 of the European Parliament and of the Council and amending Commission Implementing Regulation (EU) No 1247/2012</p>

Jurisdiction	Law, Regulation and/or Instrument
	with regard to the use of reporting codes in the reporting of derivative contracts
United Kingdom	<p>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) Regulations 2019</p> <p>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) (No. 2) Regulations 2019</p> <p>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) Regulations 2020</p> <p>The Trade Repositories (Amendment and Transitional Provision) (EU Exit) Regulations 2018</p> <p>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 1) Instrument 2019</p> <p>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 2) Instrument 2019</p> <p>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 3) Instrument 2019</p> <p>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 4) Instrument 2019</p> <p>The Technical Standards (Miscellaneous Amendments) (EU Exit) Instrument 2020</p>
United States of America	<p>CFTC Real-Time Public Reporting of Swap Transaction Data, 17 C.F.R. Part 43</p> <p>CFTC Swap Data Recordkeeping and Reporting Requirements, 17 C.F.R. Part 45</p> <p>CFTC Swap Data Recordkeeping and Reporting Requirements: Pre-Enactment and Transition Swaps, 17 C.F.R. Part 46</p>

38. *Appendix C is amended*

(a) *by deleting “Instructions:”,*

(b) *in section 1,*

(i) *by adding “Appendix A which is marked “Y” in the “Publicly Disseminated” column together with the data elements contained in” after “contained in”,*

(ii) *in paragraph (a) by adding “each” before “derivative”,*

(iii) *in paragraph (b) by adding “each” before “lifecycle”, and*

(iv) *in paragraph (c) by adding “each” before “cancellation”,*

(c) *by replacing Table 1 with the following:*

**Table 1**

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

- (d) *in Table 4, by replacing the heading in column 2 “Maturity Date less Effective Date” with “Expiration Date less Effective Date”,*
  - (e) *in section 7, by adding “required” before “information” and deleting “contained in Table 1”, and*
  - (f) *by adding the following section:*
8. If it is not technologically practicable to make the required information available to the public 48 hours after the time reported in the execution timestamp field for the derivative due to periods of downtime required for operational maintenance, system upgrades, system repairs, disaster recovery exercises or any other exercises related to operating the recognized trade repository in accordance with this Instrument and its recognition order, the recognized trade repository must make such information available to the public

as soon as technologically practicable following the conclusion of the period of downtime..

**39.** This Instrument comes into force on ●, 2024.