

**Attachment to CP 334 Proposed changes to simplify the ASIC Derivative Transaction Rules (Reporting): First consultation**

November 2020

# The critical data elements (CDE)

1. This is a consolidation of Tables 7 to 28 in Section E of Consultation Paper 334 *Proposed changes to simplify the ASIC Derivative Transaction Rules (Reporting): First consultation*.
2. The terms used in Table 1 of this attachment have the following meanings:

|  |  |
| --- | --- |
| CP 334 table | The number of the table in CP 334 |
| Status | Whether the data element is ‘Proposed’ in this first consultation, ‘Considered’ for proposal in the second consultation or ‘Not proposed’ |
| Data element | The name of the data element |
| Definition—Summary of key points | {…} indicates the source of the definition as {CDE TG i.e. CDE Guidance}, {CFTC}, {ESMA} or {ASIC}The text of the definition is often summarised to key points—the full text definition is found in its source regulation or technical specificationNote: We are not formally proposing specific definitions in this first round of consultation |
| Element number references | The cross-referencing to a data element’s ‘source’‘CDE’ means the CDE Guidance* the number is the number as found in the CDE Guidance

‘CFTC’ means the final CFTC rules* the number is the number as found in Appendix 1 to Part 45—Swap Data Elements of the final CFTC rules

‘ESMA’ means the ESMA proposals* the number means a combination of the table number and the table row number as found in Annex IV of the ESMA proposals—e.g. 1.4 means row 4 in Table 1

‘ASIC’ means the *current* ASIC Rules* the number means a combination of an abbreviation to the table number and the table item number as found in Part S2.1 of the ASIC Rules—e.g. 4.1 means item 1 in Table S2.1(4) where ‘4’ is the abbreviation to Table S2.1(4)

In most cases, the cross-referencing is precise but, in some cases, it is to a ‘like’ data element |

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Table : Consolidation of Tables 7 to 28 in Section E of CP 334

|  |  |  |  | Element number references |
| --- | --- | --- | --- | --- |
| CP 334 table | Status | Data element | Definition—Summary of key points | CDE | CFTC | ESMA | ASIC |
| Table 7 | Proposed | Effective date | {CDE TG} Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation. | 2.1 | 94 | 2.38 | 1.27 |
| Table 7 | Proposed | Expiration date | {CDE TG} Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. | 2.2 | 95 | 2.39 | 1.281.46 |
| Table 7 | Proposed | Reporting timestamp | {CDE TG} Date and time of the submission of the report to the trade repository. | 2.4 | 97 | 1.1 | 1.39 |
| Table 7 | Proposed | Execution timestamp | {CDE TG} 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. | 2.5 | 96 | 2.37 | 1.37 |
| Table 7 | Proposed | Event timestamp | {CFTC} Date and time of occurrence of the event as determined by the reporting counterparty or a service provider. | n/a | 30datetime | 2.151date | n/a |
| Table 7 | Proposed | Clearing timestamp | {ESMA} Time and date when clearing by a CCP took place.OR{ASIC} the time and date the Derivative was cleared. | n/a | 10 | 2.27 | 1.38 |
| Table 8 | Proposed | Counterparty 1 (reporting counterparty) | {CDE TG} Identifier (LEI) of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question.In the case of a derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. | 2.6 | 13 | 1.4 | 1.5 |
| Table 8 | Proposed | Reporting entity | {ASIC} Identifier (LEI) of the reporting entity.broadly equivalent to ESMA’s data element ‘entity responsible for reporting’ that identifies the manager of a fund or a pension scheme. | n/a | n/a | 1.3 | n/a |
| Table 8 | Proposed | Counterparty 2 | {CDE TG} Identifier of the second counterparty to an OTC derivative transaction.In the case of a derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.Identifier as LEI or ‘CDE natural person identifier’.Note: At CDE TG 2.7, the identifier of a natural person who is acting as a private individual (i.e. not LEI-eligible) is specified as the LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person. | 2.7 | 14 | 1.9 | 1.7 |
| Table 8 | Proposed | Counterparty 2 identifier type | {CDE TG} Indicator of whether LEI was used to identify the counterparty 2. | 2.8 | 15 | 1.8 | n/a |
| Table 8 | Proposed | Country of counterparty 2 | {ESMA} In case the counterparty 2 is a natural person, the code of country of residence of that person. | n/a | n/a | 1.10 | n/a |
| Table 8 | Proposed | Nature of counterparty 2 | {ASIC} Indicator of the nature of counterparty.Note: See proposed schema in Table 9 of CP 334. | n/a | n/a | 1.11 | n/a |
| Table 8 | Proposed | Intragroup | {ASIC} Indicates whether the derivative was entered into as an intragroup transaction, defined as a transaction with a related party that is not consolidated at the domestic book reporting level. Related parties include the parent entity, controlled entities, joint venture entities and other branches under the same parent entity. | n/a | n/a | 2.32 | n/a |
| Table 8 | Proposed | Beneficiary 1 | {CDE TG} Identifier of the beneficiary of an OTC derivative transaction for counterparty 1.Identifier as LEI or ‘CDE natural person identifier’. | 2.9 | n/a | 1.18 | 1.10 |
| Table 8 | Proposed | Beneficiary 1 type | {CDE TG} Indicator of whether LEI was used to identify the beneficiary 1. | 2.10 | n/a | 1.17 | n/a |
| Table 8 | Proposed | Broker ID | {ESMA} When a broker acts as intermediary for counterparty 1 without becoming a counterparty himself, counterparty 1 shall identify this broker by a unique code (i.e. LEI). | n/a | n/a | 1.15 | 1.15 |
| Table 8 | Proposed | Execution agent of counterparty 1 | {ASIC} Where an entity enters into a transaction as an agent of counterparty 1 without becoming a counterparty itself, the identifier (LEI) of the agent. | n/a | n/a | n/a | n/a |
| Table 10 | Not proposed | Direction 1—Buyer identifier | {CDE TG} Identifier of the counterparty that is the buyer [and the counterparty that is the seller], as determined at the time of the transaction. | 2.13.1 | 18 | n/a | 3.1 |
| Table 10 | Not proposed | Direction 1—Seller identifier | {CDE TG} Identifier of [the counterparty that is the buyer and] the counterparty that is the seller, as determined at the time of the transaction. | 2.13.1 | 19 | n/a | 3.3 |
| Table 10 | Not proposed | Direction 2—Payer identifier—Leg 1 | {CDE TG} Identifier of the counterparty of the payer leg [and the counterparty of the receiver leg] as determined at the time of the transaction. | 2.13.2 | 20 | n/a | 5.65.7 |
| Table 10 | Not proposed | Direction 2—Payer identifier—Leg 2 | {CDE TG} Identifier of the counterparty of the payer leg [and the counterparty of the receiver leg] as determined at the time of the transaction. | 2.13.2 | 20 | n/a | 5.65.9 |
| Table 10 | Not proposed | Direction 2—Receiver identifier—Leg 1 | {CDE TG} Identifier of [the counterparty of the payer leg and] the counterparty of the receiver leg as determined at the time of the transaction. | 2.13.2 | 21 | n/a | n/a |
| Table 10 | Not proposed | Direction 2—Receiver identifier—Leg 2 | {CDE TG} Identifier of [the counterparty of the payer leg and] the counterparty of the receiver leg as determined at the time of the transaction. | 2.13.2 | 21 | n/a | n/a |
| Table 10 | Proposed | Direction 1 | {CDE TG} Indicator of whether the reporting counterparty is the buyer or the seller as determined at the time of the transaction.Indicator as BYER = buyer, SLLR = seller. | 2.13.1 | n/a | 19 | 1.33 |
| Table 10 | Proposed | Direction 2—Leg 1 | {CDE TG} Indicator of whether the reporting counterparty is the payer or the receiver of the leg as determined at the time of the transaction.Indicator as MAKE = payer, TAKE = receiver. | 2.13.2 | n/a | 20 | 5.11 |
| Table 10 | Proposed | Direction 2—Leg 2 | {CDE TG} Indicator of whether the reporting counterparty is the payer or the receiver of the leg as determined at the time of the transaction.Indicator as MAKE = payer, TAKE = receiver. | 2.13.2 | n/a | 21 | 5.11 |
| Table 11 | Proposed | Cleared | {CDE TG} Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty. | 2.14 | 1 | 2.26 | 1.17 |
| Table 11 | Proposed | Central counterparty | {CDE TG} Identifier of the central counterparty (CCP) that cleared the transaction. | 2.15 | 2 | 2.28 | 1.18 |
| Table 11 | Proposed | Clearing member | {CDE TG} 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: see paragraph 228 of CP 334 | 2.16 | 4 | 1.16 | 1.19 |
| Table 11 | Proposed | Platform identifier | {CDE TG} Identifier of the trading facility (e.g. exchange, multilateral trading facility, swap execution facility) on which the transaction was executed. | 2.17 | 98 | 2.36 | 1.24 |
| Table 11 | Proposed | Final contractual settlement date | {CDE TG} 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. | 2.19 | 88 | 2.41 | n/a |
| Table 11 | Proposed | Settlement currency—Leg 1 | {CDE TG} Currency for the cash settlement of the transaction when applicable. | 2.20 | 89 | 2.15 | n/a |
| Table 11 | Proposed | Settlement currency—Leg 2 | {CDE TG} Currency for the cash settlement of the transaction when applicable. | 2.20 | 89 | 2.16 | n/a |
| Table 11 | Proposed | Settlement location—Leg 1 | {CDE TG} 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). | 2.21 | 90 | n/a | n/a |
| Table 11 | Proposed | Settlement location—Leg 2 | {CDE TG} Place of settlement of the transaction as stipulated in the contract. | 2.21 | 90 | n/a | n/a |
| Table 12 | Proposed | Day count convention—Leg 1 | {CDE TG} 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). | 2.22 | 53 | 2.76 (Fix)2.82 (Flo) | 1.245.14 (Fix) |
| Table 12 | Proposed | Day count convention—Leg 2 | {CDE TG} 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). | 2.22 | 53 | 2.92 (Fix)2.98 (Flo) | n/a |
| Table 12 | Proposed | Payment frequency period—Leg 1 | {CDE TG} 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. | 2.23 | 63 | 2.77 (Fix)2.83 (Flo) | 2.5 (CO)3.12 (EQ, CR)5.15 (Fix)5.16 (Flo) |
| Table 12 | Proposed | Payment frequency period—Leg 2 | {CDE TG} 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. | 2.23 | 63 | 2.93 (Fix)2.99 (Flo) | 5.16 (Flo) |
| Table 12 | Proposed | Payment frequency period multiplier—Leg 1 | {CDE TG} 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. | 2.24 | 64 | 2.78 (Fix)2.84 (Flo) | n/a |
| Table 12 | Proposed | Payment frequency period multiplier—Leg 2 | {CDE TG} 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. | 2.24 | 64 | 2.94 (Fix)2.100 (Flo) | n/a |
| Table 13 | Considered | Floating rate reset frequency period —Leg 1 | {CFTC} 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. | n/a | 55 | 2.87 | 1.535.19 |
| Table 13 | Considered | Floating rate reset frequency period —Leg 2 | {CFTC} 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. | n/a | 55 | 2.103 | n/a |
| Table 13 | Considered | Floating rate reset frequency period multiplier—Leg 1 | {CFTC} 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. | n/a | 56 | 2.88 | n/a |
| Table 13 | Considered | Floating rate reset frequency period multiplier—Leg 2 | {CFTC} 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. | n/a | 56 | 2.104 | n/a |
| Table 14 | Proposed | Valuation amount | {CDE TG} Current value of the outstanding contract.Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e. the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date). | 2.25 | 110 | 2.17 | 1.30 |
| Table 14 | Proposed | Valuation currency | {CDE TG} Currency in which the valuation amount is denominated. | 2.26 | 111 | 2.18 | 1.31 |
| Table 14 | Proposed | Valuation timestamp | {CDE TG} Date and time of the last valuation marked to market. | 2.27 | 113 | 2.19 | n/a |
| Table 14 | Proposed | Valuation method | {CDE TG} Source and method used for the valuation of the transaction by the reporting counterparty. | 2.28 | 112 | 2.20 | 2.32 |
| Table 15 | Proposed | Collateral portfolio indicator | {CDE TG} Indicator of whether the collateralisation was performed on a portfolio basis. | 2.29 | n/a | 2.21 | 1.41 |
| Table 15 | Proposed | Collateral portfolio code (initial margin) | {CDE TG} If collateral [as initial margin] is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio. | 2.30(IM+VM) | 116(IM) | 2.22(IM+VM) | 1.42(IM+VM) |
| Table 15 | Proposed | Collateral portfolio code (variation margin) | {CDE TG} If collateral [as variation margin] is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio. | n/a | 124 (VM) | n/a | n/a |
| Table 15 | Proposed | Initial margin posted by the reporting counterparty (pre-haircut) | {CDE TG} Monetary value of initial margin that has been posted by the reporting counterparty.This refers to the total current value of the initial margin rather than to its daily change. | 2.31 | 119 | 3.12 | n/a |
| Table 15 | Proposed | Initial margin posted by the reporting counterparty (post-haircut) | {CDE TG} Monetary value of initial margin that has been posted by the reporting counterparty.This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. | 2.32 | 121 | 3.13 | n/a |
| Table 15 | Proposed | Currency of initial margin posted | {CDE TG} Currency in which the initial margin posted is denominated. | 2.33 | 120 | 3.14 | n/a |
| Table 15 | Proposed | Initial margin collected by the reporting counterparty (pre-haircut) | {CDE TG} Monetary value of initial margin that has been collected by the reporting counterparty. | 2.34 | 122 | 3.20 | n/a |
| Table 15 | Proposed | Initial margin collected by the reporting counterparty (post-haircut) | {CDE TG} Monetary value of initial margin that has been collected by the reporting counterparty. | 2.35 | 121 | 3.21 | n/a |
| Table 15 | Proposed | Currency of initial margin collected | {CDE TG} Currency in which the initial margin collected is denominated. | 2.36 | 123 | 3.22 | n/a |
| Table 15 | Proposed | Variation margin posted by the reporting counterparty (pre-haircut) | {CDE TG} Monetary value of the variation margin posted by the reporting counterparty. | 2.37 | 125 | 3.15 | n/a |
| Table 15 | Proposed | Currency of variation margin posted | {CDE TG} Currency in which the variation margin posted is denominated. | 2.39 | 126 | 3.17 | n/a |
| Table 15 | Proposed | Variation margin collected by the reporting counterparty (pre-haircut) | {CDE TG} Monetary value of the variation margin collected by the reporting counterparty. | 2.40 | 127 | 3.23 | n/a |
| Table 15 | Proposed | Currency of variation margin collected | {CDE TG} Currency in which the variation margin collected is denominated. | 2.42 | 128 | 3.25 | n/a |
| Table 15 | Proposed | Collateralisation category | {CDE TG} Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists.There are nine 4 character codes indicating different types of collateralisation arrangements.  | 2.47 | 115 | 3.11 | 1.40 |
| Table 15 | Proposed | Portfolio containing non-reportable component indicator | {CFTC} If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes transactions exempt from reporting. | n/a | 117 | n/a | n/a |
| Table 16 | Not proposed | Counterparty rating trigger indicator | {CDE TG} Indicator of whether a counterparty rating trigger has been agreed by the counterparties for the collateral posted by reporting counterparty. | 2.48 | n/a | 3.28 | n/a |
| Table 16 | Not proposed | Counterparty rating threshold indicator | {CDE TG} Indicator of whether the counterparty rating trigger(s) include one that increases collateral requirements when the reporting counterparty falls below the threshold of single-A or equivalent. | 2.49 | n/a | 3.29 | n/a |
| Table 18 | Proposed | Price | {CDE TG} Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.[Note: The applicability to various types of derivatives is as summarised above.] | 2.50 | 69 | 2.43 | n/a |
| Table 18 | Proposed | Price currency | {CDE TG} Currency in which the price is denominated. | 2.51 | 70 | 2.44 | n/a |
| Table 18 | Proposed | Price notation | {CDE TG} Manner in which the price is expressed. | 2.52 | 71 | n/a | n/a |
| Table 18 | Proposed | Price unit of measure | {CDE TG} Unit of measure in which the price is expressed.[Note: A list of allowable values and their format will be provided to the CDE maintenance and governance framework.] | 2.53 | 72 | n/a | n/a |
| Table 18 | Proposed | Fixed rate—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).{CFTC} Notation as a decimal i.e. 2.57% as 0.0257. | 2.55 | 67 | 75 | 5.13 |
| Table 18 | Proposed | Fixed rate—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).{CFTC} Notation as a decimal i.e. 2.57% as 0.0257. | 2.55 | 67 | 91 | n/a |
| Table 18 | Proposed | Spread—Leg 1 | {CDE TG} 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). | 2.57 | 73 | 2.89 | n/a |
| Table 18 | Proposed | Spread—Leg 2 | {CDE TG} 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). | 2.57 | 73 | 2.105 | n/a |
| Table 18 | Proposed | Spread currency—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: currency in which the spread is denominated. | 2.58 | 74 | 2.90 | n/a |
| Table 18 | Proposed | Spread currency—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: currency in which the spread is denominated. | 2.58 | 74 | 2.106 | n/a |
| Table 18 | Proposed | Spread notation—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: manner in which the spread is expressed. | 2.59 | 74 | n/a | n/a |
| Table 18 | Proposed | Spread notation—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: manner in which the spread is expressed. | 2.59 | 74 | n/a | n/a |
| Table 18 | Proposed | Strike price | {CDE TG} For options, price at which the owner of an option can buy or sell the underlying asset of the option or receive a cash settlement payment. | 2.60 | 76 | 2.130 | 1.50 |
| Table 18 | Proposed | Strike price currency/currency pair | {CDE TG} 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. | 2.61 | 77 | n/a | n/a |
| Table 18 | Proposed | Strike price notation | {CDE TG} Manner in which the strike price is expressed. | 2.62 | 78 | n/a | n/a |
| Table 18 | Proposed | Option premium amount | {CDE TG} For options and swaptions of all asset classes, monetary amount paid by the option buyer. | 2.64 | 79 | 2.135 | 1.47 |
| Table 18 | Proposed | Option premium currency | {CDE TG} For options and swaptions of all asset classes, currency in which the option premium amount is denominated. | 2.65 | 80 | 2.136 | 1.48 |
| Table 18 | Proposed | Option premium payment date | {CDE TG} Unadjusted date on which the option premium is paid. | 2.66 | 81 | 2.137 | n/a |
| Table 18 | Proposed | Exchange rate | {CDE TG} Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction. | 2.68 | 65 | 2.109 | 4.6 |
| Table 18 | Proposed | Exchange rate basis | {CDE TG} Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency. | 2.69 | 66 | 2.111 | n/a |
| Table 19 | Considered | Price schedule | {CDE TG} For OTC derivative transactions with prices varying throughout the life of the transaction:a schedule of periods with start date, end date and price prevailing in the period. | 2.54.12.54.22.54.3 | n/a | 2.452.462.47 | n/a |
| Table 19 | Considered | Strike price schedule | {CDE TG} For OTC derivative transactions with prices varying throughout the life of the transaction:a schedule of periods with start date, end date and strike price prevailing in the period. | 2.63.12.63.22.63.3 | n/a | 2.1312.1322.133 | n/a |
| Table 19 | Considered | First exercise date | {CDE TG} First unadjusted date during the exercise period in which an option can be exercised. | 2.67 | 82 | n/a | n/a |
| Table 20 | Proposed | Notional amount—Leg 1 | {CDE TG} 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:* Options—strike price x non-monetary amount
* Forwards—forward price x non-monetary amount
* CFDs—initial price x non-monetary amount
* Swaps—initial price or fixed price x non-monetary amount
* Other—e.g. vega amount, variance amount etc.
 | 2.70 | 31 | 2.50 | 2.13.74.15.1 |
| Table 20 | Proposed | Notional amount—Leg 2 | {CDE TG} For each leg of the transaction, where applicable, amounts determined as above. | 2.70 | 31 | 2.59 | 4.25.2 |
| Table 20 | Proposed | Delta | {CDE TG} The ratio of the absolute change in price of an OTC derivative transaction to the change in price of the underlier. | 2.71 | 109 | 2.68 | n/a |
| Table 20 | Proposed | Call amount | {CDE TG} For foreign exchange options, the monetary amount that the option gives the right to buy.Note: At CDE TG 2.70 Notional amount, the CDE TG notes ‘For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount’. | 2.72 | 36 | n/a | n/a |
| Table 20 | Proposed | Put amount | {CDE TG} For foreign exchange options, the monetary amount that the option gives the right to sell. | 2.73 | 38 | n/a | n/a |
| Table 20 | Proposed | Notional currency—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: currency in which the notional amount is denominated. | 2.74 | 32 | 2.51 | 2.23.84.35.3 |
| Table 20 | Proposed | Notional currency—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: currency in which the notional amount is denominated. | 2.74 | 32 | 2.60 | 4.45.4 |
| Table 20 | Proposed | Call currency | {CDE TG} For foreign exchange options, the currency in which the Call amount is denominated. | 2.75 | 37 | n/a | n/a |
| Table 20 | Proposed | Put currency | {CDE TG} For foreign exchange options, the currency in which the Put amount is denominated. | 2.76 | 39 | n/a | n/a |
| Table 20 | Proposed | Quantity unit of measure—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed. | 2.77 | 43 | 2.125 | 2.6 |
| Table 20 | Proposed | Quantity unit of measure—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed. | 2.77 | 43 | n/a | n/a |
| Table 20 | Proposed | Notional amount schedule—Leg 1 | {CDE TG} For each leg of the transaction, where applicable, for OTC derivative transactions negotiated in monetary amounts:a schedule of periods with start date, end date and notional amount prevailing in the period. | 2.78.12.78.22.78.3 | 343533 | 2.522.532.54 | n/a |
| Table 20 | Proposed | Notional amount schedule—Leg 2 | {CDE TG} For each leg of the transaction, where applicable, for OTC derivative transactions negotiated in monetary amounts:a schedule of periods with start date, end date and notional amount prevailing in the period. | 2.78.12.78.22.78.3 | 343533 | 2.612.622.63 | n/a |
| Table 20 | Proposed | Total notional quantity—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: aggregate notional quantity of the underlying asset for the term of the transaction. | 2.79 | 44 | 2.55 | 2.9 |
| Table 20 | Proposed | Total notional quantity—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: aggregate notional quantity of the underlying asset for the term of the transaction. | 2.79 | 44 | 2.64 | n/a |
| Table 20 | Proposed | Notional quantity—Leg 1 | {CFTC} For each leg of the swap transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e. 50 barrels per month). | n/a | 40 | n/a | n/a |
| Table 20 | Proposed | Notional quantity—Leg 2 | {CFTC} For each leg of the swap transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e. 50 barrels per month). | n/a | 40 | n/a | n/a |
| Table 21 | Considered | Notional quantity schedule—Leg 1 | {CDE TG} For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts:a schedule of periods with start date, end date and notional quantity prevailing in the period. | 2.80.12.80.22.80.3 | n/a | 2.562.572.58 | n/a |
| Table 21 | Considered | Notional quantity schedule—Leg 2 | {CDE TG} For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts:a schedule of periods with start date, end date and notional quantity prevailing in the period. | 2.80.12.80.22.80.3 | n/a | 2.652.662.67 | n/a |
| Table 22 | Proposed | CDS index attachment point | {CDE TG} Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. | 2.81 | 83 | 2.147 | n/a |
| Table 22 | Proposed | CDS index detachment point | {CDE TG} Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. | 2.82 | 84 | 2.148 | n/a |
| Table 22 | Proposed | Index factor | {CFTC} 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. | n/a | 85 | 2.145 | n/a |
| Table 23 | Proposed | Other payment amount | {CDE TG} Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes. | 2.83 | 58 | 2.70 | 2.43.95.5 |
| Table 23 | Proposed | Other payment type | {CDE TG} Type of other payment amount. | 2.84 | 57 | 2.69 | Up-front only |
| Table 23 | Proposed | Other payment currency | {CDE TG} Currency in which the other payment amount is denominated. | 2.85 | 59 | 2.71 | n/a |
| Table 23 | Proposed | Other payment date | {CDE TG} Unadjusted date on which the other payment amount is paid. | 2.86 | 60 | 2.72 | n/a |
| Table 23 | Proposed | Other payment payer | {CDE TG} Identifier of the payer of the other payment amount. | 2.87 | 61 | 2.73 | n/a |
| Table 23 | Proposed | Other payment receiver | {CDE TG} Identifier of the receiver of the other payment amount. | 2.88 | 62 | 2.74 | n/a |
| Table 24 | Proposed | Package identifier | {CDE TG} 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 a jurisdictional reporting requirement does not allow the transaction to be reported with a single report to [trade repositories].
 | 2.89 | 46 | 2.6 | n/a |
| Table 24 | Proposed | Package transaction price | {CDE TG} Traded price of the entire package in which the reported derivative transaction is a component. | 2.90 | 47 | 2.48 | n/a |
| Table 24 | Proposed | Package transaction price currency | {CDE TG} Currency in which the package transaction price amount is denominated. | 2.91 | 48 | 2.49 | n/a |
| Table 24 | Proposed | Package transaction price notation | {CDE TG} Manner in which the package transaction price is expressed. | 2.92 | 49 | n/a | n/a |
| Table 24 | Proposed | Package transaction spread | {CDE TG} 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. | 2.93 | 50 | 2.107 | n/a |
| Table 24 | Proposed | Package transaction spread currency | {CDE TG} Currency in which the package transaction spread is denominated. | 2.94 | 51 | 2.108 | n/a |
| Table 24 | Proposed | Package transaction spread currency notation | {CDE TG} Manner in which the package transaction spread currency is expressed. | 2.95 | 52 | n/a | n/a |
| Table 24 | Proposed | Prior UTI | {CDE TG} 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) 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). | 2.96 | 101 | 2.3 | n/a |
| Table 24 | Proposed | Event identifier | {CFTC} Unique identifier to link swap 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/a | 29 | n/a | n/a |
| Table 25 | Proposed | Custom basket code | {CDE TG} If the OTC derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents. | 2.97 | 25TrueFalse | 2.12‘B’ | n/a |
| Table 25 | Proposed | Identifier of the basket’s constituents | {CDE TG} Underliers that represent the constituents of a custom basket. | 2.98 | n/a | 2.14 | n/a |
| Table 25 | Proposed | Source of the identifier of the basket constituents | {CDE TG} Source of the underliers’ identifiers that represent the constituents of a custom basket. | 2.101 | n/a | ISIN | n/a |
| Table 26 | Considered | Basket constituent unit of measure | {CDE TG} Unit of measure in which the number of units of a particular custom basket constituent is expressed. | 2.99 | n/a | n/a | n/a |
| Table 26 | Considered | Basket constituent number of units | {CDE TG} The number of units of a particular constituent in a custom basket. | 2.100 | n/a | n/a | n/a |
| Table 27 | Proposed | UTI | Unique transaction identifier | n/a | 103 | 2.1 | 1.1 |
| Table 27 | Proposed | UPI | Unique product identifier | n/a | 87 | 2.8 | 1.2 |
| Table 27 | Proposed | Action type | {ASIC} A notation to indicate whether the report being made relates to a particular actione.g. new, modify, correct, error, terminate, revive, transfer out, valuation, collateral. | n/a | 26 | 2.149 | 1.55 |
| Table 27 | Proposed | Event type | {ASIC} A notation to indicate the explanation or reason for the particular reporting actione.g. trade, novation, compression or risk reduction, early termination, clearing, exercise, allocation, clearing & allocation, credit event, transfer, misreporting. | n/a | 27 | 2.150 | n/a |
| Table 27 | Proposed | Report submitting entity ID | {ASIC} Identifier of the entity submitting the data to the derivative trade repository, and will be:* counterparty 1 if it has reported on its own behalf; or
* the entity that has reported on behalf of counterparty 1.
 | n/a | 22 | 1.2 | 1.12 |
| Table 27 | Proposed | Reporting timestamp | The time and date the report about a reportable transaction is reported to the derivative trade repository. | n/a | 97 | 1.1 | 1.39 |
| Table 27 | Proposed | Jurisdiction | {ASIC} The jurisdiction(s) that is requiring the reporting of the transaction by counterparty 1.Jurisdictions identified by ISO 3166 2-character country codes | n/a | 104 | n/a | n/a |
| Table 27 | Proposed | Embedded option type | {CFTC} Type of option or optional provision embedded in a contract. | n/a | 86 | n/a | n/a |
| Table 28 | Considered | Maturity date of the underlying | {ESMA} In the case of swaptions, maturity date of the underlying swap. | n/a | n/a | 2.138 | n/a |
| Table 28 | Considered | Non-reported term indicator | {ASIC} Indicator of whether the transaction has one or more additional economic term(s) or provision(s), other than the data elements reported.Note: The CFTC data element name is ‘non-standardised term indicator’. | n/a | 92see note left | n/a | n/a |