



**ASIC**

Australian Securities & Investments Commission

Note: This document has been prepared using the MS Word 'Compare' function. It compares:

- [ASIC Derivative Transaction Rules \(Reporting\) 2022](#); with
- [ASIC Derivative Transaction Rules \(Reporting\) 2024](#)

The text of the above rules prevail over the text of this document.

# ASIC Derivative Transaction Rules (Reporting) ~~2022~~2024

I, Nathan Bourne, acting with the written consent of the Minister, make the following derivative transaction rules under section 901A of the *Corporations Act 2001*.

Dated this ~~16<sup>th</sup>~~19<sup>th</sup> day of December 2022

Signed by Nathan Bourne  
as delegate of the Australian Securities and Investments Commission

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# Chapter 1: Introduction

## Part 1.1 Preliminary

### 1.1.1 Enabling legislation

ASIC makes this instrument under section 901A of the Act.

### 1.1.2 Title

This instrument is the *ASIC Derivative Transaction Rules (Reporting)* ~~2022~~2024.

### 1.1.3 Commencement

This instrument commences on the later of:

(a) 21 October 2024; and

~~(a)~~(b) the day after this instrument is registered on the Federal Register of Legislation.

Note: The register may be accessed at [www.legislation.gov.au](http://www.legislation.gov.au).

### 1.1.3A Revocation

The instrument *ASIC Derivative Transaction Rules (Reporting)* ~~2013~~2022 is repealed.

### 1.1.4 Penalties for a contravention of these Rules

The maximum pecuniary penalty payable for a contravention of a provision of these Rules is an amount determined by the Court under section 1317G of the Corporations Act.

## Part 1.2 Interpretation

### 1.2.1 References to time

In these Rules, unless the contrary intention appears, a reference to time is to Australian Eastern Standard Time (AEST) or Australian Eastern Daylight Time (AEDT), as applicable, in Sydney, Australia.

### 1.2.2 Words and expressions defined in the Corporations Act

Words and expressions defined in the Act will, unless otherwise defined or specified in these Rules or the contrary intention appears, have the same meaning in these Rules.

Note: For convenience, some words and expressions defined in the Act are cross-referenced in Rule 1.2.3 below.

### 1.2.3 Definitions

In these Rules:

**Act** means the *Corporations Act 2001*.

**affirmation or confirmation platform** means a facility that provides a regular electronic mechanism for the counterparties to a Reportable Transaction to affirm or confirm some or all of the terms of a Reportable Transaction to each other.

**AFS Licence** means an Australian financial services licence within the meaning of section 761A of the Act.

**AFS Licensee** means a person who holds an AFS Licence.

**ASIC** means the Australian Securities and Investments Commission.

**Australian ADI** means an Australian Entity that is an Australian ADI within the meaning of section 9 of the Act.

**Australian Entity** means an entity (including a corporation, partnership, managed investment scheme or trust) that is incorporated or formed in this jurisdiction.

**authorised clearing facility** means an authorised clearing and settlement facility that provides a regular mechanism for the operator of the facility to enter into Reportable Transactions by being substituted, by novation, as a counterparty to a Reportable Transaction or becomes a counterparty to a Reportable Transaction with the equivalent, or substantially equivalent, legal and economic effect as a novation.

**authorised clearing and settlement facility** has the meaning given by section 761A of the Act.

**authorised financial market** means:

- (a) a licensed market; or
- (b) a financial market where the operator of the financial market is authorised to operate the financial market in the foreign country in which the operator's principal place of business is located.

**Business Day** means a day that is not a Saturday, a Sunday, or a public holiday or bank holiday in the Relevant Jurisdiction.

**CCIV** means a company that is registered as a corporate collective investment vehicle under the Corporations Act.

**clearing member** means a person who is allowed to directly participate in an authorised clearing and settlement facility under the operating rules of the facility.

**CS Facility Licensee** has the meaning given by section 761A of the Act.

**Derivative** has the meaning given by section 761D of the Act.

~~**Derivative Position Information** means the information about positions relating to Derivative Transactions set out in Part S2.2 of Schedule 2 to these Rules.~~

~~**Derivative Trade Data** has the meaning given by section 761A of the Act and includes Derivative Transaction Information and Derivative Position Information.~~

**Derivative Trade Repository** has the meaning given by section 761A of the Act.

**Derivative Transaction** has the meaning given by section 761A of the Act.

**Derivative Transaction Information** means the information about Derivative Transactions set out in Part ~~S2.1~~S1.3 of Schedule ~~2~~1 to these Rules.

~~**Effective Date**, in relation to Derivative Trade Data reported during the Opt-In Reporting Phase, has the meaning given by paragraph 2.4.1(1)(e).~~

**Exempt Foreign Licensee** means a person:

- (a) whose activities, relating to Derivatives, are regulated by an overseas regulatory authority;
- (b) who provides a financial service, relating to Derivatives, only to wholesale clients as defined in section 761G of the Act; and
- (c) who is exempt from the requirement to hold an AFS Licence for the financial service referred to in paragraph (b).

**Foreign ADI** has the meaning given by section 5 of the *Banking Act 1959*.

**ISO** means the International Organization for Standardization, and any reference to ISO followed by a number means the standard of that number, and any successor standard that is maintained and published by ISO from time to time.

Note: For example, ISO 17442 means the standard numbered 17442 that is maintained and published by ISO from time to time.

**LEI** means a legal entity identifier code in the format and structure specified in ISO 17442.

**Licence** means an Australian derivative trade repository licence within the meaning of section 761A of the Act.

**Licensed CS Facility** has the meaning given by section 761A of the Act.

**Licensed Repository** means a licensed derivative trade repository as defined in section 761A of the Act.

**Operating Rules** has the meaning given by section 761A of the Act.

~~**Opt-In Notice** means a notice given to ASIC in accordance with subrule 2.4.1(1).~~

~~**Opt-In Reporting Phase:**~~

~~(—) in relation to a Reportable Transaction, has the meaning given by paragraph S1.1.1(1)(a);~~

~~(-) in relation to a Reportable Position, has the meaning given by paragraph S1.2.1(1)(a).~~

**non-bank body regulated by APRA** means a body within the meaning of subsections 3(2) and 3(3) of the *Australian Prudential Regulation Authority Act 1998* other than a body authorised under the *Banking Act 1959*.

**Non-centrally Cleared Derivative** means an OTC Derivative where:

- (a) the operator of an authorised clearing facility is not a counterparty; and
- (b) a clearing member, acting in the capacity of clearing member, is not a counterparty.

**OTC Derivative** has the meaning given by Rule 1.2.4.

**Part 7.2A Market** means a financial market ~~the operator of to~~ which ~~is licensed an instrument made~~ under subsection ~~795B, 798G~~(1) of the Act ~~applies, but does not include a financial market operated by an operator specified in regulation 10.15.02 of the *Corporations Regulations 2001* or any other financial market that ASIC does not have the function of supervising under section 798F of the Act.~~

Note: Instruments made under subsection 798G(1) of the Act are market integrity rules made by ASIC. Market integrity rules may be accessed at [www.legislation.gov.au](http://www.legislation.gov.au).

~~**Phase 1, Phase 2 or Phase 3:**~~

- ~~(-) in relation to a Reportable Transaction, has the meaning given by paragraph S1.1.1(1)(a);~~
- ~~(-) in relation to a Reportable Position, has the meaning given by paragraph S1.2.1(1)(a).~~

~~**Position Reporting Date** has the meaning given by paragraph S1.2.1(1)(e).~~

~~**Position Reporting Requirement** has the meaning given by paragraph S1.2.1(1)(b).~~

**Prescribed Class** means a class of Derivatives that the Minister has determined, under section 901B of the Act, as a class of Derivatives in relation to which Reporting Requirements may be imposed (and that determination has not been revoked).

**Prescribed Repository** means a prescribed derivative trade repository as defined in section 761A of the Act.

**quarter day** has the meaning given by section 9 of the Act.

**RE** means the responsible entity of a managed investment scheme.

**Regulated Foreign Market** has the meaning given by Rule 1.2.4.

**Relevant Jurisdiction** means, in relation to a Reportable Transaction ~~or Reportable Position:~~

- (a) this jurisdiction, if the Reportable Transaction ~~or Reportable Position~~ was booked to the profit or loss account of a branch of the Reporting Entity located in this jurisdiction or was entered into by the Reporting Entity in this jurisdiction; or
- (b) if paragraph (a) does not apply:

- (i) the jurisdiction in which the Reportable Transaction ~~or Reportable Position~~ was booked to the profit or loss account of a branch of the Reporting Entity; or
- (ii) if subparagraph (i) does not apply, the jurisdiction in which the Reportable Transaction was entered into by the Reporting Entity.

~~**Reportable Position** has the meaning given by paragraph S1.2.1(1)(b).~~

**Reportable Transaction**, in relation to a Reporting Entity, has the meaning given by Rule 1.2.5.

**Reporting Entity** has the meaning given by Rule 1.2.5.

~~**Reporting Period** has the meaning given by paragraph S1.1.1(1)(e).~~

**Reporting Requirements** has the meaning given by ~~section 761A~~ subsection 901A(6) of the Act ~~and includes the Position Reporting Requirements and the Transaction Reporting Requirements.~~

~~**Retail Client** has the meaning given by s761G of the Act.~~

~~**RE** means the responsible entity of a managed investment scheme.~~

**Rules** means these derivative transaction rules.

~~**Transaction Reporting Requirement** has the meaning given by paragraph S1.1.1(1)(b).~~

**Small-scale Buy-side Entity** means a Reporting Entity that:

- (a) is an RE, Trustee, a non-bank body regulated by APRA, or a corporate director of a CCIV; and
- (b) is not an AFS Licensee whose AFS Licence authorises them to make a market in derivatives; and
- (c) is not an Exempt Foreign Licensee; and
- (d) **meets the small-scale criteria**; and
- (e) is not **disqualified from the small-scale criteria**;

where:

- (f) an entity **meets the small-scale criteria** from the day after the quarter day following two successive quarter days that it holds 12 billion Australian dollars or less of total gross notional outstanding Non-centrally Cleared Derivatives; and
- (g) an entity is **disqualified from the small-scale criteria** from the day after the quarter day following two successive quarter days that it holds greater than 12 billion Australian dollars of total gross notional outstanding Non-centrally Cleared Derivatives;
- (h) for a Reporting Entity other than an RE or a trustee, **holds** means holds other than in a representative capacity; and
- (i) for a Reporting Entity that is an RE or a trustee, **holds** means holds in the capacity of RE or trustee for a particular scheme or trust; and

(i) for a CCIV, **holds** means holds by the CCIV for a particular sub-fund, and includes holds by another person holding property of the CCIV for a particular sub-fund.

**Trustee** means a trustee of a trust.

**UTI** means a unique transaction identifier in the form specified in ISO 23897.

**UTI generating entity** means an entity that generates a UTI for the purposes of these Rules.

## 1.2.4 OTC Derivatives

(1) Subject to ~~subrules~~ **(2), (6) and (7)**, in these Rules a Derivative is an **OTC Derivative** if the Derivative is in a Prescribed Class.

(2) In these Rules a Derivative is not an **OTC Derivative** if:

- (a) the Derivative is able to be traded (within the meaning of section 761A of the Act) on a Part 7.2A Market or a Regulated Foreign Market; and
- (b) in the case of a Part 7.2A Market, the entry into of the arrangement that is the Derivative:
  - (i) takes place on the Part 7.2A Market in accordance with the Operating Rules of the Part 7.2A Market; or
  - (ii) is reported to the operator of the Part 7.2A Market in its capacity as operator of the Part 7.2A Market, in accordance with the Operating Rules of the Part 7.2A Market; or
- (c) in the case of a Regulated Foreign Market, the entry into of the arrangement that is the Derivative takes place on the Regulated Foreign Market.

(2A) For the purposes of subrule (2), **Regulated Foreign Market** means any financial market:

- (a) that is registered by the United States Commodity Futures Trading Commission as a “Designated Contract Market” under section 5h of *Commodity Exchange Act 1936* (US);
- (b) that is a “Regulated market” as defined in Article 4(1)(21) of Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments (in this Rule, the **Directive**); or
- (c) that is a financial market, or is in a class of financial markets, that has been determined by ASIC as a Regulated Foreign Market under subrule (3).

(3) ASIC may determine from time to time that a financial market, or a financial market in a class of financial markets, in a foreign jurisdiction is a **Regulated Foreign Market** for the purposes of subrule (2), where, in the opinion of ASIC, the operation of the financial market in the foreign jurisdiction is subject to requirements and supervision that are sufficiently equivalent, in relation to market integrity and market transparency, to the requirements and supervision to which:



- (a) a facility referred to in paragraph (2A)(a) is subject in the United States;
- (b) a facility referred to in paragraph (2A)(b) is subject in the European Union; or
- (c) a Part 7.2A Market is subject in this jurisdiction.

(4) A determination by ASIC for the purposes of subrule (3):

~~(a)~~ will be registered under the *Legislation Act 2003* as a legislative instrument;

~~(a)(b)~~ will be published on ASIC's website; and

~~(b)(c)~~ takes effect on the day specified in the determination.

(5) A determination by ASIC for the purposes of subrule (3):

(a) may be withdrawn by ASIC, from a date specified in a notice of withdrawal that is not less than 1 calendar month after the date the notice of withdrawal is registered under the ~~Legislative Instruments~~Legislation Act 2003; and

(b) once withdrawn ceases to have effect.

Note 1: A Derivative is an OTC Derivative under this Rule regardless of whether it is cleared through a Licensed CS Facility.

Note 2: Determinations and notices of withdrawal under this Rule will be registered by ASIC on the Federal Register of Legislative Instruments (FRLI) and take effect under the *Legislative Instruments Act 2003*.

(6) In these Rules a Derivative is not an *OTC Derivative* if:

(a) it is a foreign exchange contract between counterparties solely to facilitate the settlement of a transaction between the counterparties, or by one of the counterparties, for the purchase and sale of a foreign currency denominated security, or a portfolio of foreign currency denominated securities; and

(b) under which consideration is provided to settle the transaction not more than 7 Business Days after the day on which the transaction is entered into.

(7) In these Rules a Derivative is not an *OTC Derivative* if:

(a) under an arrangement a party has an obligation to buy, and another party has an obligation to sell, intangible property at a price and within a period of no longer than the shortest period determined by the usual market practice for delivery of the property;

(b) the arrangement does not permit the seller's obligations to be wholly settled by cash, or by set-off between the counterparties, rather than by delivery of the property; and

(c) it is not a foreign exchange contract or an option;

but only to the extent that the arrangement deals with that purchase and sale.

## 1.2.5 Reporting Entities and Reportable Transactions

(1) Subject to ~~subrules~~subrules (2), (3) and (4) for the purposes of these Rules:

(a) each entity referred to in column 2 of Table 1 is a Reporting Entity; and

- (b) each of the following Derivative Transactions is a Reportable Transaction in relation to the Reporting Entity:
- (i) the entry into of an arrangement that is an OTC Derivative of the kind referred to in column 3;
  - (ii) the modification or termination of an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i); ~~and~~
  - (iii) the assignment, by a party to an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i), of some or all of the party's rights and obligations under the arrangement, where the Reporting Entity has actual knowledge of the assignment; ~~and~~
  - (iv) a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records, from representation as a transaction, to representation as a position, being changes that are terminations in the Reporting Entity's records, and new positions recorded there.

Note: A change to the way a Reporting Entity records an OTC Derivative in its books and records, from being represented as a transaction, to being represented as a position includes reporting the termination of the original transaction and the reporting of a new position. Both the termination and the new position are Reportable Transactions. In addition, the reporting of the new position requires the determination and reporting of a new UTI (see Rule 2.2.9).

(2) A **Reportable Transaction** includes a Derivative Transaction referred to in paragraph ~~(1)(b)~~:

- ~~(a)~~ by an RE or Trustee in its capacity as RE or Trustee of an Australian Entity, and in those circumstances the **Reporting Entity** is the RE or Trustee; ~~and~~
- (b) by a CCIV or a person acting for or on behalf of a CCIV, and in those circumstances, the **Reporting Entity** is the corporate director of the CCIV.

Note: The meaning of Reporting Entity for an RE and a Trustee is affected by Rule 2.2.9(2), in relation to generating and reporting a UTI, and by Part S1.1, in relation to reporting Derivative Transaction Information.

(3) An entity is not a Reporting Entity for a Reportable Transaction in a Prescribed Class if the entity is an AFS Licensee whose AFS Licence does not authorise them to provide financial services in relation to that Prescribed Class.

Note: Under regulation 7.5A.50 of the Corporations Regulations 2001, Reporting Requirements cannot be imposed on some classes of persons.

(4) An entity is not a Reporting Entity for a Reportable Transaction, where:

- (a) the entity, acting in the capacity of a clearing member of an authorised clearing facility, clears the Reportable Transaction for another entity through the authorised clearing facility; and
- (b) under the operating rules of the authorised clearing facility, each of the entity, the other entity and the operator of, or a related body corporate of, the authorised clearing facility have rights or obligations of the Reportable Transaction.

Note: Operating rules of an authorised clearing facility that provide for an agency clearing model may provide that both the clearing member and the client or affiliate (each an ‘other entity’ referred to above) of the clearing member are counterparties of the operator of the authorised clearing facility — in which case, the clearing member is not a Reporting Entity

**Table 1: Reporting Entities and OTC Derivatives**

1. Item	2. Reporting Entity	3. OTC Derivatives
4	<del>An Australian Entity.</del>	<del>All OTC Derivatives to which the Reporting Entity is a counterparty, regardless of where the OTC Derivative is entered into.</del>
21	<del>A foreign subsidiary of an</del> An Australian Entity <del>where that Australian Entity is:</del> (a) <del>an Australian ADI</del> ; or (b) <del>an AFS Licensee</del> ; or (c) <del>a CS Facility Licensee</del> .	All OTC Derivatives to which the Reporting Entity is a counterparty, regardless of where the OTC Derivative is entered into.
32	<del>AA foreign entity that is required to be registered under Division 2 of Part 5B.2 of the Act and is:</del> (a) <del>a Foreign ADI that has a branch located in this jurisdiction</del> ; or (b) <del>an AFS Licensee</del> ; or (c) <del>a CS Facility Licensee</del> ; or (d) <del>an Exempt Foreign Licensee</del> .	All OTC Derivatives: (a) <del>(a) entered into with a Retail Client located in this jurisdiction</del> ; (b) <del>(b) booked to the profit or loss account of a branch of the Reporting Entity located in this jurisdiction</del> ; or (c) <del>(c) entered into by the Reporting Entity in this jurisdiction</del> .
4	<del>A foreign company that is required to be registered under Division 2 of Part 5B.2 of the Act.</del>	

Note: Where a Reporting Entity is covered by item 3 or 4 in addition to item 2, the Reporting Entity must report under item 2.

## 1.2.6 References to Licensed Repositories or Prescribed Repositories

(1) A reference in these Rules to reporting information about a Reportable Transaction, ~~or a Reportable Position~~, to a Licensed Repository, is a reference to reporting the information to a Licensed Repository, the Licence for which authorises the Licensed Repository to provide services in respect of a class of Derivatives that includes the Derivatives to which the Reportable Transaction ~~or Reportable Position~~ relates.

(2) A reference in these Rules to reporting information about a Reportable Transaction, ~~or a Reportable Position~~, to a Prescribed Repository, is a reference to reporting the information to a Prescribed Repository that is prescribed in relation to a class of Derivatives that includes the Derivatives to which the Reportable Transaction ~~or Reportable Position~~ relates.

Note: See subsection 901A(6) and paragraph 905F(4)(b) of the Act.

### ~~1.2.7~~ ~~References to total gross notional outstanding~~

~~(1) A reference in these Rules to the total gross notional outstanding positions held by a Reporting Entity is a reference to the Reporting Entity's total gross notional outstanding positions aggregated across:~~

- ~~(a) all OTC Derivatives; and~~
- ~~(b) all Derivatives that would be OTC Derivatives but for the fact that the Derivatives are not in a Prescribed Class;~~

~~but does not include positions in OTC Derivatives:~~

- ~~(c) held by a related body corporate of the Reporting Entity; or~~
- ~~(d) where the entry into, modification, termination or assignment of the OTC Derivative to which the position relates is not a Reportable Transaction in relation to the Reporting Entity within the meaning of Rule 1.2.5 (other than by reason that the Derivatives are not in a Prescribed Class).~~

~~(2) For the purposes of the Transaction Reporting Requirements and Position Reporting Requirements that apply in Phase 2 only, a Reporting Entity that is an RE or Trustee may determine whether the Reporting Entity holds total gross notional outstanding positions of \$50 billion or more separately in relation to each managed investment scheme or trust for which the Reporting Entity is the RE or Trustee.~~

Note: See also subrules S1.1.1(2) and S1.2.1(2).

# Chapter 2: Reporting Requirements

## Part 2.1 Application

### 2.1.1 Application

This Chapter imposes obligations on Reporting Entities to report their Reportable Transactions ~~and Reportable Positions~~ to Licensed Repositories and Prescribed Repositories.

~~Note: Schedule 1 provides for phased implementation of the Reporting Requirements and Schedule 2 sets out the Derivative Transaction Information and Derivative Position Information to be reported.~~

## Part 2.2 Reporting Requirements

### 2.2.1 Transaction Reporting Requirements ~~and Position Reporting Requirements~~

#### Core Transaction Reporting Requirements ~~and Position Reporting Requirements~~

(1) Subject to subrules (2) and (3), Rule 2.2.8 and Part 2.4, a Reporting Entity must report ~~information about:~~ for each of its Reportable Transactions, the Derivative Transaction Information set out in Part S1.3 of Schedule 1 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository and must report the information in accordance with the requirements of this Part.

~~(a) each of its Reportable Transactions in accordance with the Transaction Reporting Requirements in Part S1.1 of Schedule 1, during the applicable Reporting Periods set out in that Part, other than a Reportable Transaction that is a modification, termination or assignment referred to in paragraph (c);~~

~~— each of its Reportable Positions in accordance with the Position Reporting Requirements in Part S1.2 of Schedule 1, by the applicable Position Reporting Date for that Reportable Position set out in that Part; and~~

~~(b) each Reportable Transaction that is a modification, termination or assignment of a Reportable Position and that occurs before the applicable Position Reporting Date for that Reportable Position, in accordance with Rule 2.4.4;~~

(1A) A Reporting Entity must use its best endeavours to ensure that a report about:

(a) a Reportable Transaction made under subrule (1) is not a duplicated report; and

(b) a change to the information reported about an OTC Derivative that does not constitute a Reportable Transaction is not a duplicated report.

Note 1: Changes to reported information about an OTC Derivative may not be a Reportable Transaction, but those changes must also be reported: See Rule 2.2.2.

Note 2: A report of a change or changes to valuation or collateral information where the amounts reported do not change but the date or date and time at which the reported valuation or collateral amounts were determined has changed is not a duplicated report.

Note 3: A report of a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records (see 1.2.5(1)(b)(iv)) is not a duplicated report.

(1B) Where the Derivative Trade Repository to which the Reporting Entity reports Derivative Transaction Information creates an item of Derivative Transaction Information set out in Part S1.3 of Schedule 1 that it derives from other information reported by the Reporting Entity and that item of Derivative Transaction Information is in accordance with the requirements of Part S1.3 of Schedule 1, the Reporting Entity is taken to have complied with its obligation to report that item of Derivative Transaction Information.

Note: For example, Item 103 in Table S1.1(1) - Reporting timestamp is an item that may be created by a Derivative Trade Repository derived from the submission by a Reporting Entity of a report about a Reportable Transaction.

### Exception where no Licensed Repository or Prescribed Repository

(2) A Reporting Entity is not required to comply with the requirements of subrule (1) and this Part that would otherwise apply to the Reporting Entity in relation to a Reportable Transaction ~~or a Reportable Position~~ if, at the time the Reporting Entity is required to comply with the requirements:

- (a) there is no Licensed Repository authorised to provide services in respect of the class of Derivatives that includes the Derivatives to which the Reportable Transaction ~~or Reportable Position~~ relates; and
- (b) there is no Prescribed Repository that is prescribed in relation to the class of Derivatives that includes the Derivatives to which the Reportable Transaction ~~or Reportable Position~~ relates.

### Exception for foreign entities

(3) A Reporting Entity other than an Australian Entity or an RE or Trustee acting in its capacity as RE or Trustee of an Australian Entity, is not required to comply with the requirements of subrule (1) and this Part that would otherwise apply to the Reporting Entity in relation to a Reportable Transaction ~~or a Reportable Position~~ if, at the time the Reporting Entity is required to comply with the requirements:

- (a) the Reporting Entity is subject to reporting requirements (*Alternative Reporting Requirements*) in one or more foreign jurisdictions (in this Rule, each, a *Foreign Jurisdiction*) that are substantially equivalent to the Reporting Requirements under these Rules; and
- (b) either:
  - (i) the Reporting Entity or another entity has:
    - (A) reported information about the Reportable Transaction ~~or the Reportable Position~~ to a Prescribed Repository, in compliance with the Alternative Reporting Requirements in at least one Foreign Jurisdiction; and

- (B) designated the information reported under paragraph (a) as information that has been reported under these Rules; or
- (ii) the Reporting Entity is exempt from the requirement in all of the Foreign Jurisdictions to report information about the Reportable Transaction ~~or the Reportable Position~~, or there is no requirement in any of the Foreign Jurisdictions to report information about the Reportable Transaction ~~or Reportable Position~~.

~~(4) Sub-subparagraph (3)(b)(i)(B) does not apply until 13 April 2015.~~

## 2.2.2 Reporting Requirement—Changes

(1) Where a Reporting Entity has reported information about ~~a Reportable Transaction or Reportable Position in accordance with subrule 2.2.1(1)~~ an OTC Derivative and there is a change to the information reported that does not constitute a Reportable Transaction, the Reporting Entity must report the change, and also the applicable information about the change set out in ~~item 55~~ Items 101 and 102 of Table ~~S2~~ S1.1(1), Item 13 of Table S1.1(2) and Item 22 of Table S1.1(3) in accordance with the requirements of this Part.

(2) Without limiting subrule (1) and subject to subrule (3), a Reporting Entity must report:

- (a) each updated ~~mark to market, mark to model or other~~ valuation of the OTC Derivative ~~to which the Reportable Transaction or Reportable Position relates~~, whether performed by the Reporting Entity or by another person on behalf of the Reporting Entity; ~~and~~
- (b) each change to the updated collateral held amount posted or collected in relation to the OTC Derivative; and

~~(b)(c)~~ a change to the UTI of the OTC Derivative to which where a UTI has been generated and reported under subrule 2.2.9(6)(a) or (c)(ii) and, at a later time, the Reporting Entity receives a UTI from the UTI generating entity.

(3) If there is more than one update or change of the kind referred to in paragraphs (2)(a) or (b) during a Business Day, the Reporting Entity is only required to report the update or change that occurs closest to the end of that Business Day.

## 2.2.3 Reporting Requirement—Timing (generally, T+12)

(1) Subject to ~~subrules~~ subrules (2) and (3), a Reporting Entity that is required to report:

- (a) information about a Reportable Transaction in accordance with ~~paragraph~~ subrule 2.2.1(1)(a); ~~or (e); or~~
- (b) a change to information about ~~a Reportable Transaction or Reportable Position~~ an OTC Derivative in accordance with subrule 2.2.2(1);

must report the information or change by no later than the end of the ~~next~~ second Business Day after the ~~requirement to report~~ day on which the ~~information~~ Reportable Transaction or change ~~arises~~ occurs.

(2) If the Licensed Repository or Prescribed Repository to which the information or change is to be reported is not available to accept the report of information or changes by the time

required under subrule (1), the Reporting Entity must report the information or changes as soon as practicable after the Licensed Repository or Prescribed Repository becomes available to accept the report.

(3) A Reportable Transaction, other than a foreign exchange contract that is part of a foreign exchange swap derivative transaction, for which a value for Item 92 of Table S1.1(1) is required to be reported, must be reported by no later than the end of the fourth Business Day after the day on which the Reportable Transaction occurs.

Note: Item 92 of Table S1.1(1) requires reporting of an identifier that connects two or more Reportable Transactions that are reported separately.

## 2.2.4 Reporting Requirement—Format

(1) A Reporting Entity that is required to report:

- (a) information about a Reportable Transaction ~~or a Reportable Position~~ in accordance with subrule 2.2.1(1); or
- (b) a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1);

must report the information or change in an electronic form and in accordance with any format requirements specified:

- (c) in subrule (2) and otherwise in these Rules; and
- (d) by the Licensed Repository or Prescribed Repository to which the information or change is reported, to the extent those format requirements are not inconsistent with any format requirements referred to in paragraph (c).

(2) A Reporting Entity is required to report the information referred to in subrule (1):

- (a) in a machine-readable form;
- (b) in accordance with an ISO 20022 message definition whose message elements include all of the Derivative Transaction Information set out in Part S1.3; and
- (c) using the XML tags specified in the ISO 20022 message definition utilised by the Reporting Entity.

## 2.2.5 Reporting Requirement—Continuity of reporting

(1) Subject to subrule (2) ~~and Rule 2.4.5,~~ a Reporting Entity that reports to a Derivative Trade Repository (in this Rule, the *Original Trade Repository*):

- (a) information about a Reportable Transaction ~~in an OTC Derivative, or a Reportable Position~~ in an OTC Derivative, in accordance with subrule 2.2.1(1); or
- (b) a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1);

must take all reasonable steps to ensure that it reports further information or changes that relate to the same OTC Derivative, to the Original Trade Repository.



(2) If the Reporting Entity or the person that reports on its behalf is no longer a participant of the Original Trade Repository, or the Reporting Entity is no longer able to comply with subrule 2.2.1(1) or 2.2.2(1) by reporting the information or change to the Original Trade Repository, the information or change must be reported to another Licensed Repository or Prescribed Repository in accordance with the requirements of this Part.

## 2.2.6 Reporting Requirement—Accuracy of reporting

A Reporting Entity must take all reasonable steps to ensure that information it reports under subrule 2.2.1(1) and any change to that information it reports under subrule 2.2.2(1), whether reported by the Reporting Entity on its own behalf or by another person on behalf of the Reporting Entity, is and remains at all times complete, accurate and current.

## 2.2.7 Derivative Transaction Information—Delegation of reporting

~~(1) A Reporting Entity may appoint one or more persons (in this Rule, each a *Delegate*) to report on behalf of the Reporting Entity in accordance with Rules 2.2.1 to 2.2.5 and 2.2.8.~~

~~(2) A Reporting Entity that appoints a Delegate in accordance with subrule (1) is taken to have complied with Rules 2.2.1 to 2.2.5 in relation to each Reportable Transaction and Reportable Position which the Delegate has been appointed to report, if:~~

- ~~(—) the terms of the Delegate's appointment and any related agreements or arrangements are documented in writing; and~~
- ~~(—) the Reporting Entity makes regular enquiries reasonably designed to determine whether the Delegate is discharging its obligations under the terms of its appointment.~~

~~Note 1: For example, the Reporting Entity may appoint a counterparty of the Reporting Entity, central counterparty, trading platform operator of a financial market, service provider, broker or any other third party.~~

~~Note 2: While other forms of reporting delegation are permitted under the Rules, a Reporting Entity will only be taken under this Rule 2.2.7 to have complied with the reporting obligations in Rules 2.2.1 to 2.2.5 for those Reportable Transactions and Reportable Positions reported by a Delegate in accordance with this Rule 2.2.7.~~

## 2.2.8 Lifecycle or snapshot reporting

~~(1) A Reporting Entity that is not a Small-scale Buy-side Entity must report Derivative Transaction Information for each Reportable Transaction in an OTC Derivative that takes place on a day, in accordance with the Rules.~~

~~(2) A Reporting Entity that is a Small-scale Buy-side Entity must report Derivative Transaction Information for each Reportable Transaction in an OTC Derivative that is an equity derivative that takes place on a day, in accordance with the Rules.~~

~~(3) A Reporting Entity that is a Small-scale Buy-side Entity may comply with Rule 2.2.1 in relation to a Reportable Transaction in an OTC Derivative (*Relevant OTC Derivative*), ~~other than a Derivative that is an Excluded Derivative or that is in a class of Excluded Derivatives~~~~

that is not an equity derivative at the time the Reportable Transaction is entered into, that takes place on a day (*Relevant Day*) by:

- (a) reporting Derivative Transaction Information for each Reportable Transaction in the Relevant OTC Derivative; or
- (b) reporting Derivative Transaction Information in relation to the Relevant OTC Derivative on its terms as of the Relevant Day;

and otherwise reporting the information in accordance with the Rules.

~~(2) Where a Reporting Entity complies with Rule 2.2.1 in relation to a Reportable Transaction that is a modification of an OTC Derivative in accordance with paragraph (1)(b), the Reporting Entity does not have to comply with Rules 2.2.1 and 2.2.2 in relation to that Reportable Transaction to the extent those Rules require a Reporting Entity to report Derivative Transaction Information in Item 55 of Table S2.1(1).~~

~~(3) ASIC may determine from time to time that an OTC Derivative, or a derivative product class, is an *Excluded Derivative* for the purposes of subrule (1), where, in the opinion of ASIC, making that determination will:~~

- ~~(i) enhance the transparency of information available to relevant authorities and the public;~~
- ~~(ii) promote financial stability; or~~
- ~~(iii) support the detection and prevention of market abuse.~~

~~(4) A determination by ASIC for the purposes of subrule (3):~~

- ~~(i) will be published on ASIC's website; and~~
- ~~(ii) takes effect on the day specified in the determination that is not less than 90 calendar days after the date the determination is published on ASIC's website.~~

~~(5) A determination by ASIC for the purposes of subrule (3):~~

- ~~(i) may be withdrawn by ASIC, from a date specified in a notice of withdrawal that is not less than 90 calendar days after the date the notice is published on ASIC's website; and~~
- ~~(ii) once withdrawn ceases to have effect.~~

~~(6) A determination under subrule (3) is not a legislative instrument.~~

### **2.2.9 Reporting requirement—Unique transaction identifier**

(1) This Rule applies if a Reporting Entity is required to report a UTI for a Reportable Transaction referred to in subparagraph 1.2.5(1)(b)(i), (iii) or (iv), in a report made under subrule 2.2.1(1).

Note: This Rule does not apply to a report made under subrule 2.2.1(3) to a Prescribed Repository or where the Reporting Entity does not report the Reportable Transaction in accordance with subparagraph 2.2.1(3)(b)(ii).

(2) In this Rule, other than subrule (8), a reference to a Reporting Entity that is an RE, Trustee, or corporate director of a CCIV, includes a person appointed by an RE, Trustee, or

corporate director of a CCIV to enter into OTC Derivatives on behalf of the RE, Trustee or corporate director of a CCIV.

Note: A person appointed by an RE, Trustee, or corporate director of a CCIV may be a fund manager—in which case, the Reporting Entity or the fund manager may determine the UTI generating entity under subrule (3), generate and provide the UTI to the other counterparty under subrule (4), act upon non-receipt of a UTI under subrule (6) and appoint a service provider under subrule (7).

(3) Subject to subrule (6), the Reporting Entity must:

- (a) determine the UTI generating entity for a Reportable Transaction specified in column 2 of Table 2 in accordance with column 3 of the table; and
- (b) determine the UTI generating entity using:
- (i) the first item of items 1, 2, 3, 4 and 5 of Table 2 that applies to the Reportable Transaction; or
  - (ii) if items 1, 2, 3, 4 and 5 of Table 2 do not apply to the Reportable Transaction, any one of items 6, 7 or 8 that the Reporting Entity believes is applicable having regard to its own reporting requirements in foreign jurisdictions, and its knowledge of, or reasonable assumptions about, the reporting requirements of the other counterparty.

**Table 2: UTI generating entity for specified Reportable Transactions**

<u>1. Item</u>	<u>2. Reportable Transaction</u>	<u>3. UTI generating entity</u>
<u>1</u>	<u>The counterparties to the Reportable Transaction are:</u> <u>(a) the operator of an authorised clearing facility; and</u> <u>(b) an entity that is not an operator of an authorised clearing facility.</u>	<u>The operator of the authorised clearing facility.</u>
<u>2</u>	<u>Both of the following apply:</u> <u>(a) the counterparties to the Reportable Transaction are:</u> <u>(i) a clearing member of an authorised clearing facility; and</u> <u>(ii) an entity that is not the operator of an authorised clearing facility; and</u> <u>(b) the clearing member is acting in its capacity as a clearing member.</u>	<u>The clearing member.</u>

1. Item	2. Reportable Transaction	3. UTI generating entity
3	<p><u>The Reportable Transaction was entered into through a facility that is:</u></p> <p>(a) <u>an authorised financial market; or</u></p> <p>(b) <u>not an authorised financial market and:</u></p> <p style="padding-left: 20px;">(i) <u>the operator of the facility generates a UTI; and</u></p> <p style="padding-left: 20px;">(ii) <u>the other counterparty will report the Reportable Transaction using that UTI under these Rules or the derivative transaction reporting requirements of another jurisdiction.</u></p>	<p><u>The operator of the facility.</u></p>
4	<p><b><u>Transaction is only reportable in this jurisdiction</u></b></p> <p><u>The Reporting Entity knows that the Reportable Transaction is not required to be reported in any foreign jurisdiction:</u></p> <p>(a) <u>where the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI;</u></p> <p>(b) <u>if paragraph (a) does not apply and the other counterparty is not a Reporting Entity or is not required to report the Reportable Transaction;</u></p> <p>(c) <u>if paragraphs (a) and (b) do not apply and the Reporting Entity and the other counterparty agree, or agree a method for determining, which of them is the UTI generating entity;</u></p> <p>(d) <u>otherwise.</u></p>	<p>(a) <u>The operator of the affirmation or confirmation platform;</u></p> <p>(b) <u>The Reporting Entity;</u></p> <p>(c) <u>The UTI generating entity determined as agreed by the Reporting Entity and the other counterparty;</u></p> <p>(d) <u>The counterparty whose LEI with the characters reversed (<b>reversed LEI</b>) would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.</u></p>
<p><b><u>Transaction is, or may be, also reportable in a foreign jurisdiction</u></b></p>		

1. Item	2. Reportable Transaction	3. UTI generating entity
5	<p>Both of the following apply:</p> <p>(a) the Reportable Transaction is required to be reported in this jurisdiction and is, or may be, reportable in one or more foreign jurisdiction(s); and</p> <p>(b) the Reporting Entity and the other counterparty determine the UTI generating entity in accordance with a method that is in accordance with the derivative transaction reporting requirements of each of the foreign jurisdiction(s) in which the Reportable Transaction will or may be reported by the Reporting Entity.</p>	<p>The UTI generating entity determined according to that method.</p>
6	<p>Both of the following apply:</p> <p>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and</p> <p>(b) this jurisdiction is the jurisdiction with the earliest reporting deadline.</p> <p>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction.</p>	<p>The UTI generating entity determined according to Item 6A.</p>
6A	<p>If Item 6 requires the UTI generating entity to be determined in accordance with this item:</p> <p>(a) where the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI;</p> <p>(b) if paragraph (a) does not apply and the Reporting Entity and the other counterparty agree, or agree a method for determining, which of them is the UTI generating entity;</p> <p>(c) otherwise.</p>	<p>(a) The operator of the affirmation or confirmation platform;</p> <p>(b) The UTI generating entity determined as agreed by Reporting Entity and the other counterparty;</p> <p>(c) The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.</p>

1. Item	2. Reportable Transaction	3. UTI generating entity
7	<p>Both of the following apply:</p> <p>(a) <u>the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and</u></p> <p>(b) <u>a foreign jurisdiction is the jurisdiction with the earliest reporting deadline.</u></p> <p><u>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction</u></p>	<p><u>The UTI generating entity determined according to the derivative transaction reporting requirements of that foreign jurisdiction.</u></p>
8	<p>Both of the following apply:</p> <p>(a) <u>the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and</u></p> <p>(b) <u>there is no jurisdiction with an earliest reporting deadline.</u></p> <p><u>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction</u></p>	<p><u>The UTI generating entity determined according to Item 8A.</u></p>
8A	<p><u>If Item 8 requires the UTI generating entity to be determined in accordance with this item:</u></p> <p>(a) <u>if the Reporting Entity and the other counterparty agree how to determine the UTI generating entity;</u></p> <p>(b) <u>if paragraph (a) does not apply and the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI;</u></p> <p>(c) <u>if paragraphs (a) and (b) do not apply and:</u></p> <p>(i) <u>the Reportable Transaction will be reported by both counterparties to a single Derivative Trade Repository which records both reports into the repository records of a single jurisdiction; and</u></p> <p>(ii) <u>the Reporting Entity and the other counterparty have satisfied any reasonable requirements of the operator of the Derivative Trade Repository for the generation of a UTI by the operator;</u></p>	<p>(a) <u>The UTI generating entity determined as agreed by Reporting Entity and the other counterparty;</u></p> <p>(b) <u>The operator of the affirmation or confirmation platform;</u></p> <p>(c) <u>The operator of the Derivative Trade Repository;</u></p>

1. Item	2. Reportable Transaction	3. UTI generating entity
	(d) otherwise.	(d) The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.

(4) For the purposes of Item 6, 7 and 8 in Table 2, the reporting deadline in this jurisdiction for a Reportable Transaction is the end of the second business day in Sydney after the day on which the Reportable Transaction occurs.

(5) If the Reporting Entity is the UTI generating entity for the Reportable Transaction, the Reporting Entity must:

(a) generate the UTI; and

(b) provide the UTI to the other counterparty to the OTC Derivative to which the Reportable Transaction relates as soon as practicable.

(6) Where the Reporting Entity is not the UTI generating entity for the Reportable Transaction and does not receive a UTI from the UTI generating entity determined under subrule (3) in sufficient time to enable the Reporting Entity to report the UTI for the Reportable Transaction in accordance with Rule 2.2.3:

(a) if the Reporting Entity reasonably believes that it will, at a later time, receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with this Part;

(b) if the Reporting Entity reasonably believes that it will not receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must use its best endeavours to determine the UTI generating entity (**new UTI generating entity**) according to the next applicable item in Table 2 in subrule (3); and

(c) if the new UTI generating entity:

(i) is the Reporting Entity; or

(ii) is not the Reporting Entity and does not provide the Reporting Entity with a UTI in sufficient time to enable the Reporting Entity to report the UTI for the Reportable Transaction in accordance with rule 2.2.3;

the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with this Part.

Note: A Reporting Entity may not receive a UTI from another entity in sufficient time to report the Reportable Transaction because, for example, the other entity is not required by the rules of its home jurisdiction to generate a UTI or the UTI generating entity has not promptly provided the UTI to the Reporting Entity.

(7) A Reporting Entity may appoint a person (*Service Provider*) to generate the UTI for a Reportable Transaction for which the Reporting Entity is the UTI generating entity, provided that:

- (a) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider generate a UTI using the Service Provider's LEI as the LEI component of the UTI; and
- (b) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider provide that UTI to the other counterparty in accordance with subrule (5)(b).

(8) For the avoidance of doubt, a Reporting Entity:

- (a) that appoints a Service Provider under subrule (7); or
- (b) is an RE or Trustee that appoints a person to enter into OTC Derivative Transactions on behalf of the RE or Trustee and that person acts for the RE or Trustee under this Rule for a Reportable Transaction;

contravenes this Rule if the Service Provider or person appointed does not determine and provide a UTI as required under this Rule 2.2.9.

## Part 2.3 Records

### 2.3.1 Keeping of records

(1) A Reporting Entity must keep records that enable the Reporting Entity to demonstrate it has complied with the requirements of these Rules.

(2) A Reporting Entity must keep the records referred to in subrule (1) for a period of at least five years from the date the record is made or amended.

(3) Without limiting subrule (1) and subject to subrule (4), a Reporting Entity must keep a record of all information that it is required to report under subrules 2.2.1(1) and 2.2.2(21).

(4) A Reporting Entity is not required to keep the records referred to in subrule (3) where the Reporting Entity has arrangements in place to access those records in a Licensed Repository or Prescribed Repository, either directly or through another person, for the period set out in subrule (2).

### 2.3.2 Provision of records or other information

(1) A Reporting Entity must, on request by ASIC, provide ASIC with records or other information relating to compliance with or determining whether there has been compliance with these Rules.

(2) A request by ASIC under subrule (1) must be in writing and give the Reporting Entity a reasonable time to comply.



(3) The Reporting Entity must comply with a request under subrule (1) within the time specified in the request or if no time is specified, within a reasonable time.

## Part 2.4 Transitional matters

### 2.4.1 Re-reporting requirement

(1) Subject to subrule (2), a Reporting Entity that has, on or before 20 October 2024, made a report for a Reportable Transaction and:

- (a) the OTC Derivative the subject of the Reportable Transaction has an Expiration date (as defined by item 18 of Table S1.1(1)) later than 20 October 2025;
- (b) the OTC Derivative has not been terminated on or before 20 April 2025;
- (c) the current state information about the OTC Derivative reported on or before 20 October 2024 does not include:
  - (i) all of the Derivative Transaction Information set out in column 3 of Table S1.1(1), to the extent that information is relevant to the Reportable Transaction; or
  - (ii) information in accordance with the format and allowed values set out in columns 4-5 of Table S1.1(1);

the Reporting Entity must, by 20 April 2025 make a change report about the OTC Derivative under subrule 2.2.2(1) that includes the information specified in subparagraph 2.4.1(1)(c).

(2) A Reporting Entity is not required to include in a change report made under subrule (1) Derivative Transaction Information set out in column 3 of Table S1.1(1) that:

- (d) has not been recorded in electronic form in the systems that are the source of Derivative Transaction Information; or
- (e) is not able to be created by the systems that create Derivative Transaction Information in the ordinary way that the systems create Derivative Transaction Information for a report made after 20 October 2024.

### ~~2.4.1—Opt-In Reporting Phase—Opt-In Notice~~

~~(1) A Reporting Entity may lodge a notice (the *Opt-In Notice*) with ASIC setting out:~~

- ~~(—) the name of the Reporting Entity;~~
- ~~(—) the Reportable Transactions or class or classes of Reportable Transactions, and positions in relation to those Reportable Transactions, that the Reporting Entity intends to report during the Opt-In Reporting Phase;~~

~~Note: For example, the Reporting Entity may specify a class of Reportable Transactions that relates to a particular Prescribed Class.~~

- ~~(—) the Derivative Trade Data, being Derivative Transaction Information and Derivative Position Information, or information that is substantially equivalent to the Derivative Transaction Information and Derivative Position Information, that the Reporting Entity intends to report during the Opt-In Reporting Phase in relation to the Reportable~~

~~Transactions, and positions in relation to Reportable Transactions, referred to in paragraph (b);~~

- ~~(—) whether the Reporting Entity intends to report the Derivative Trade Data referred to in paragraph (c) to a Licensed Repository or a Prescribed Repository, and the name of the Licensed Repository or Prescribed Repository; and~~
- ~~(—) the date (*Effective Date*) or series of Effective Dates from which the Reporting Entity intends to report during the Opt In Reporting Phase the Derivative Trade Data referred to in paragraph (c), in relation to the Reportable Transactions or class or classes of Reportable Transactions, and positions in relation to those Reportable Transactions, referred to in paragraph (b), to the Licensed Repository or Prescribed Repository referred to in paragraph (d).~~

~~(2) Each Effective Date must be a date that falls on or after 1 July 2013 and on or after the date on which the Opt In Notice is lodged, and an Effective Date in respect of a position in relation to a Reportable Transaction, must be a date no later than 30 September 2014.~~

~~(3) ASIC may publish on its website any Opt In Notice given to it by a Reporting Entity.~~

~~Note: Under Rule 2.2.1 and Parts S1.1 and S1.2 of Schedule 1, a Reporting Entity that has lodged an Opt In Notice in accordance with this Rule must comply with the applicable Transaction Reporting Requirements and Position Reporting Requirements during the Opt In Reporting Phase.~~

## **2.4.2 — Conditional alternative reporting and one-sided reporting until 1 October 2014**

### **Alternative reporting — Phase 1 and first stage of Phase 2**

~~(1) Subject to subrule (4) and Rule 2.4.5, a Reporting Entity that is required by subrule 2.2.1(1) to report Derivative Transaction Information about a Reportable Transaction to a Licensed Repository or Prescribed Repository in accordance with the requirements of Part 2.2, is taken to comply with subrule 2.2.1(1) and the requirements of Part 2.2 in relation to the Reportable Transaction where:~~

- ~~(—) the Reporting Entity reports information (in this subrule, the *Equivalent Information*) that is substantially equivalent to the Derivative Transaction Information, about the Reportable Transaction, to a Prescribed Repository;~~
- ~~(—) the Equivalent Information is reported substantially in accordance with the requirements of Part 2.2; and~~
- ~~(—) the Prescribed Repository has accepted the report.~~

### **One-sided reporting of transactions with another Reporting Entity**

~~(2) Subject to subrule (4) and Rule 2.4.5, a Reporting Entity that is required by subrule 2.2.1(1) to report Derivative Transaction Information about a Reportable Transaction to a Licensed Repository or Prescribed Repository in accordance with the requirements of Part 2.2, is taken to comply with subrule 2.2.1(1) and the requirements of Part 2.2 in relation to that Reportable Transaction where:~~

- ~~(—) another Reporting Entity (in this subrule, the *Other Reporting Entity*) is required by subrule 2.2.1(1) to report Derivative Transaction Information about the same Reportable Transaction to a Licensed Repository or Prescribed Repository in accordance with the requirements of Part 2.2;~~
- ~~(—) the Other Reporting Entity has reported the Derivative Transaction Information about the same Reportable Transaction to a Licensed Repository or Prescribed Repository in accordance with subrule 2.2.1(1) and the requirements of Part 2.2; and~~
- ~~(—) the Licensed Repository or Prescribed Repository (as applicable) has accepted the report.~~

#### ~~One-sided reporting of transactions with another entity that is not a Reporting Entity~~

- ~~(3) Subject to subrule (4) and Rule 2.4.5, a Reporting Entity that is required by subrule 2.2.1(1) to report Derivative Transaction Information about a Reportable Transaction to a Licensed Repository or Prescribed Repository in accordance with the requirements of Part 2.2, is taken to comply with subrule 2.2.1(1) and the requirements of Part 2.2 in relation to that Reportable Transaction where:~~
- ~~(—) another entity (in this subrule, the *Other Entity*) is required under the requirements (in this subrule, the *Foreign Requirements*) of a foreign jurisdiction to report information (in this subrule, *Equivalent Information*) that is substantially equivalent to the Derivative Transaction Information, about the same Reportable Transaction, to a Licensed Repository or Prescribed Repository;~~
  - ~~(—) the Other Entity has reported the Equivalent Information about the same Reportable Transaction in accordance with the Foreign Requirements;~~
  - ~~(—) the Equivalent Information reported is complete and accurate; and~~
  - ~~(—) the Licensed Repository or Prescribed Repository (as applicable) has accepted the report.~~
- ~~(4) Subrules (1), (2) and (3) cease to apply on 1 October 2014.~~

### ~~2.4.3 Reporting of valuations, barrier type and barrier value~~

- ~~(1) Subject to subrule (2), a Reporting Entity is not required to comply with subrules 2.2.1(1) or 2.2.2(1) to the extent those subrules require the Reporting Entity to report the Derivative Transaction Information in items 30–32 (mark to market, mark to model, or other valuation), items 40–44 (collateral) and items 51–52 (barrier type and value) in Table S2.1(1), or changes to that information.~~
- ~~(2) Subrule (1) ceases to apply:~~
- ~~(—) on 1 October 2014, for a Reporting Entity that is first required to start complying with subrules 2.2.1(1) and 2.2.2(1) as part of Phase 1 or Phase 2; and~~
  - ~~(—) on 1 April 2015, for a Reporting Entity that is first required to start complying with subrules 2.2.1(1) and 2.2.2(1) as part of Phase 3.~~

#### **2.4.4 — ~~Modification, termination or assignment of outstanding positions before the Position Reporting Date~~**

For the purposes of paragraph 2.2.1(1)(c), where:

- ~~(—) a Reporting Entity is required to report information about a Reportable Position in accordance with the Position Reporting Requirements in Part S1.2 of Schedule 1 to a Licensed Repository or a Prescribed Repository; and~~
- ~~(—) before the Position Reporting Date, the arrangement that is the OTC Derivative to which the Reportable Position relates is modified or terminated, or a party to that arrangement assigns some or all of its rights and obligations under the arrangement,~~

~~the Reporting Entity must report all of the applicable information in Tables S2.1(1)–(5) about:~~

- ~~(a) the OTC Derivative to which the Reportable Position relates; and~~
- ~~(—) the Reportable Transaction that is the modification, termination or assignment of that OTC Derivative (as applicable);~~

~~to the Licensed Repository or Prescribed Repository to which the Reportable Position will be reported, and must report the information referred to in paragraphs (c) and (d) in accordance with Part 2.2 of these Rules.~~

~~Note: A requirement to report a modification, termination or assignment under this Rule does not extinguish the requirement to report position information under paragraph 2.2.1(1)(b).~~

#### **2.4.5 — ~~Reporting to Licensed Repositories from 1 October 2014~~**

##### **~~Reporting Entities relying on alternative reporting~~**

- ~~(1) Subrule (3) applies to a Reporting Entity where:~~
  - ~~(a) the Reporting Entity, on a day prior to 1 October 2014, complied with subrule 2.2.1(1) by reporting Derivative Transaction Information, or substantially equivalent information, about a Reportable Transaction (in this Rule, a **Relevant Reportable Transaction**) to a Prescribed Repository; and~~
  - ~~(a) the Prescribed Repository to which the Derivative Transaction Information or substantially equivalent information was reported does not become a Licensed Repository by 1 October 2014.~~

##### **~~Reporting Entities relying on conditional one-sided reporting~~**

- ~~(2) Subrule (3) applies to a Reporting Entity where the Reporting Entity, on a day prior to 1 October 2014, did not report Derivative Transaction Information, or substantially equivalent information, about a Reportable Transaction (in this Rule, a **Relevant Reportable Transaction**) to a Licensed Repository or Prescribed Repository, in reliance on subrule 2.4.2(2) or (3).~~

**Reporting to a Licensed Repository**

~~(3) The Reporting Entity must, by 1 October 2014, for each Relevant Reportable Transaction, report to a Licensed Repository:~~

- ~~(a) Derivative Transaction Information for the Relevant Reportable Transaction; or~~
- ~~(a) Derivative Position Information, as at the end of 30 September 2014, for the OTC Derivative to which the Relevant Reportable Transaction relates.~~

# ~~Schedule 1: Reporting Requirements—Phasing~~

## ~~Part S1.1 Transaction Reporting Requirements~~

### ~~S1.1.1 Transaction Reporting Requirements~~

~~(1) For the purposes of paragraph 2.2.1(1)(a) and subject to subrule (2):~~

~~(a) *Opt In Reporting Phase, Phase 1, Phase 2 or Phase 3* means the phase described by that name in column 1 of Table S1.1;~~

~~(a) the *Transaction Reporting Requirement* is, in relation to a Reporting Entity specified in column 2, for each Reportable Transaction specified in column 4, the requirement specified in column 5; and~~

~~(a) the *Reporting Period* in relation to the Transaction Reporting Requirement is the period specified in column 3.~~

~~(2) Where, for the purposes of the Transaction Reporting Requirement in Phase 2, a Reporting Entity has determined in accordance with subrule 1.2.7(2) that a managed investment scheme or trust (in this subrule, the *Reporting Scheme or Trust*) for which the Reporting Entity is RE or Trustee holds total gross notional outstanding positions of \$50 billion or more as at 31 December 2013, the Reporting Entity is required to:~~

~~(a) in Phase 2, comply with the Transaction Reporting Requirement in column 5 of Table S1.1 in relation to Reportable Transactions in its capacity as RE or Trustee of the Reporting Scheme or Trust, and not in relation to Reportable Transactions in its capacity as RE or Trustee of any managed investment scheme or trust that is not a Reporting Scheme or Trust; and~~

~~(a) in Phase 3, comply with the Transaction Reporting Requirement in column 5 of Table S1.1 in relation to Reportable Transactions in its capacity as RE or Trustee of any managed investment scheme or trust that was not a Reporting Scheme or Trust for the purposes of Phase 2.~~

**Table S1.1: Transaction Reporting Requirements**

1. Phase	2. Reporting Entities	3. Reporting Period	4. Reportable Transaction	5. Transaction Reporting Requirement
Opt-In Reporting Phase	A Reporting Entity that has given ASIC an Opt-In Notice.	From the Effective Date(s) specified in the Opt-In Notice until the date the Reporting Entity is first required to report the Reportable Transaction under Phase 1, Phase 2 or Phase 3.	All Reportable Transactions, or Reportable Transactions in the class or classes of Reportable Transactions, specified in the Opt-In Notice.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2, or information that is substantially equivalent to the Derivative Transaction Information set out in Part S2.1 of Schedule 2, as specified in the Opt-In Notice, to the Licensed Repository or Prescribed Repository specified in the Opt-In Notice.
Phase 1	A Reporting Entity that is an Australian Entity and that is registered or provisionally registered as a swap dealer with the US Commodity Futures Trading Commission in accordance with the <i>Commodity Exchange Act 1936</i> (US).	From 1 October 2013 until 30 September 2014 (inclusive)	All Reportable Transactions.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository or a Prescribed Repository.
		From 1 October 2014 onwards	All Reportable Transactions.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.
Phase 2	A Reporting Entity that: (a) is an Australian ADI, an AFS Licensee, a CS Facility Licensee,	From 1 April 2014 to 30 September 2014 (inclusive).	All Reportable Transactions in credit derivatives and interest rate derivatives.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository or a Prescribed Repository.

1. Phase	2. Reporting Entities	3. Reporting Period	4. Reportable Transaction	5. Transaction Reporting Requirement
	<p>an Exempt Foreign Licensee or a Foreign ADI; and</p> <p>(b) as at 31 December 2013 holds total gross notional outstanding positions of AUD \$50 billion or more; and</p> <p>(c) is not required to report under Phase 1.</p> <p>Note: See Rule 1.2.7 in relation to total gross notional outstanding positions.</p>	From 1 October 2014 onwards.	All Reportable Transactions.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.
Phase 3	<p>A Reporting Entity that:</p> <p>(a) is an Australian ADI, an AFS Licensee, a CS Facility Licensee, an Exempt Foreign Licensee or a Foreign ADI; and</p> <p>(b) is not required to report under Phase 1 or Phase 2.</p>	From 1 October 2014 to 31 March 2015 (inclusive).	All Reportable Transactions in credit derivatives and interest rate derivatives.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.
		From 1 April 2015 onwards.	All Reportable Transactions.	A Reporting Entity must report, for each Reportable Transaction, the Derivative Transaction Information set out in Part S2.1 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.

Note: As at the date the Rules are made, the Prescribed Classes under the *Corporations (Derivatives) Determination 2013* are commodity derivatives that are not electricity derivatives, credit derivatives, equity derivatives, foreign exchange derivatives and interest rate derivatives.



## Part S1.2 Position Reporting Requirements

### S1.2.1 Position Reporting Requirements

~~(1) For the purposes of paragraph 2.2.1(1)(b) and subject to subrule (2):~~

~~(a) **Opt-In Reporting Phase, Phase 1, Phase 2 or Phase 3** means the phase described by that name in column 1 of Table S1.2;~~

~~(a) the **Position Reporting Requirement** is, in relation to a Reporting Entity specified in column 2, for all outstanding positions (**Reportable Positions**) referred to in column 3, the requirement specified in column 4; and~~

~~(a) the **Position Reporting Date** for the Position Reporting Requirement is the date specified in column 5.~~

~~(2) Where, for the purposes of the Position Reporting Requirement in Phase 2, a Reporting Entity has determined in accordance with subrule 1.2.7(2) that a managed investment scheme or trust (in this subrule, the **Reporting Scheme or Trust**) for which the Reporting Entity is RE or Trustee holds total gross notional outstanding positions of \$50 billion or more as at 31 December 2013, the Reporting Entity is required to:~~

~~(a) in Phase 2, comply with the Position Reporting Requirement in column 4 of Table S1.2 in relation to Reportable Positions held in its capacity as RE or Trustee of the Reporting Scheme or Trust, and not in relation to Reportable Positions held in its capacity as RE or Trustee of any managed investment scheme or trust that is not a Reporting Scheme or Trust; and~~

~~(a) in Phase 3, comply with the Position Reporting Requirement in column 4 of Table S1.2 in relation to Reportable Positions held in its capacity as RE or Trustee of any managed investment scheme or trust that was not a Reporting Scheme or Trust for the purposes of Phase 2.~~

**Table S1.2: Position Reporting Requirements**

1. Phase	2. Reporting Entities	3. Reportable Position	4. Position Reporting Requirement	5. Position Reporting Date
Opt-In Reporting Phase	A Reporting Entity that has given ASIC an Opt-In Notice.	The outstanding positions, as at the Effective Date(s) specified in the Opt-In Notice, in relation to the Reportable Transactions, or class or classes of Reportable Transactions, specified in the Opt-In Notice.	A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2 of Schedule 2, or information that is the same or substantially the same as the Derivative Position Information set out in Part S2.2 of Schedule 2, as specified in the Opt-In Notice, to the Licensed Repository or Prescribed Repository specified in the Opt-In Notice.	The Effective Date(s) specified in the Opt-In Notice, being no later than 30 September 2014.
Phase 1	A Reporting Entity that is an Australian Entity and that is registered or provisionally registered as a swap dealer with the US Commodity Futures Trading Commission in accordance with the <i>Commodity Exchange Act 1936</i> (US)	All outstanding positions in OTC Derivatives as at 1 October 2013 that, if entered into on 1 October 2013, would be required to be reported by the Reporting Entity in accordance with the Transaction Reporting Requirements.	A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.	1 October 2014
Phase 2	A Reporting Entity that: <ul style="list-style-type: none"> <li>(a) is an Australian ADI, an AFS Licensee, a CS Facility Licensee, an Exempt Foreign Licensee or a Foreign ADI;</li> <li>(b) as at 31 December 2013 holds total gross notional outstanding positions of AUD \$50 billion or more; and</li> <li>(b) is not required to report under Phase 1.</li> </ul> <p>Note: See Rule 1.2.7 in relation to total gross notional outstanding positions.</p>	All outstanding positions as at 1 April 2014 in OTC Derivatives that are credit derivatives and interest rate derivatives that, if entered into on 1 April 2014, would be required to be reported by the Reporting Entity in accordance with the Transaction Reporting Requirements.	A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.	1 October 2014
		All outstanding positions as at 1 October 2014 in OTC Derivatives that are equity derivatives, foreign exchange	A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2	1 April 2015

1. Phase	2. Reporting Entities	3. Reportable Position	4. Position Reporting Requirement	5. Position Reporting Date
		<p><del>derivatives and commodity derivatives that are not electricity derivatives that, if entered into on 1 October 2014, would be required to be reported by the Reporting Entity in accordance with the Transaction Reporting Requirements.</del></p>	<p><del>of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.</del></p>	
<p>Phase 3</p>	<p>A Reporting Entity that:</p> <ul style="list-style-type: none"> <li>(a) is an Australian ADI, an AFS Licensee, a CS Facility Licensee, an Exempt Foreign Licensee or a Foreign ADI; and</li> <li>(b) is not required to report under Phase 1 or Phase 2.</li> </ul>	<p>All outstanding positions as at 1 October 2014 in OTC Derivatives that are credit derivatives and interest rate derivatives that, if entered into on 1 October 2014, would be required to be reported by the Reporting Entity in accordance with the Transaction Reporting Requirements.</p>	<p>A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.</p>	<p>1 April 2015</p>
		<p>All outstanding positions as at 1 April 2015 in OTC Derivatives that are equity derivatives, foreign exchange derivatives and commodity derivatives that are not electricity derivatives that, if entered into on 1 April 2015 would be required to be reported by the Reporting Entity in accordance with the Transaction Reporting Requirements.</p>	<p>A Reporting Entity must report, for all Reportable Positions, the Derivative Position Information set out in Part S2.2 of Schedule 2 to a Licensed Repository, or, if there is no Licensed Repository, to a Prescribed Repository.</p>	<p>1 October 2015</p>

Note: As at the date the Rules are made, the Prescribed Classes under the *Corporations (Derivatives) Determination 2013* are commodity derivatives that are not electricity derivatives, credit derivatives, equity derivatives, foreign exchange derivatives and interest rate derivatives.

# Schedule **21** Information requirements

## **Part S1.1 Preliminary**

In this Schedule, a reference to a Reporting Entity that is an RE, Trustee, or corporate director of a CCIV includes a reference to a person appointed by the RE, Trustee, or corporate director of a CCIV to enter into OTC Derivatives on behalf of the RE or Trustee.

Note: A person appointed by an RE, Trustee, or corporate director of a CCIV may be a fund manager—in which case, the Reporting Entity or the fund manager may, for example, create and maintain data elements of client codes, collateral portfolio codes, package identifiers, custom basket codes and event identifiers.

## **Part S2.1AS1.2 Definitions**

### **S2.1AS1.2.1 Definitions**

In the Tables in ~~Parts S2.1 and S2.2~~this Part:

**Business Identifier Code (BIC code)** means a universal identifier code issued to an entity under ISO 9362 or successor standard, in force from time to time.

**Designated Business Identifier** means:

- (a) ~~on or before 12 April 2015,~~ an Australian Business Number (ABN); ~~and~~ with the status of active;
- (b) ~~on or after 13 April 2015,~~ an international business entity identifier issued by Avox Limited (AVID); ~~or~~
- (c) a Business Identifier Code (BIC code).

**CCP** means an authorised clearing facility.

**Client Code** means a unique identifier code of not more than 72 characters assigned to a client by a Reporting Entity in the structure and format of the LEI of the Reporting Entity followed by characters assigned to the client.

**ISIN** means an international securities identification number in the format and structure specified in ISO 6166.

**MIC** means an identifier in the format and structure specified in ISO 10383.

**GLEIF** means the Global Legal Entity Identifier Foundation which is a foundation within the meaning of the Swiss Civil Code.

**Non-Reporting Counterparty** means, in relation to a report of information about a Reportable Transaction or Reportable Position, the counterparty to the Derivative to which the Reportable Transaction or Reportable Position relates, that is not the Reporting Counterparty.

**Portfolio Basis**, in relation to collateral, means the collateral was calculated on the basis of net positions resulting from a set of Derivatives, rather than per Derivative.

~~**Reporting Counterparty** means, in relation to a report of information about a Reportable Transaction or Reportable Position:~~

- ~~(a) where a Reporting Entity makes the report on its own behalf, that Reporting Entity;~~  
~~(b) where another person makes a report on behalf of a Reporting Entity, the Reporting Entity on behalf of which the report is made.~~

~~**reported as a monetary amount** means that the value reported is an amount of money.~~

~~Note: For example, 1234.56 is the monetary amount of 1,234.56 Australian dollars.~~

~~**reported as a decimal** means a rate reported as a number that is 1/100<sup>th</sup> of the number in percentage format.~~

~~Note: For example, 0.0257 is a number that is 1/100<sup>th</sup> of the number 2.57 in 2.57%.~~

~~**reported in basis points** means a rate reported as a number that is 100 times the number in percentage format.~~

~~Note: For example, 257 is a number that is 100 times the number 2.57 in 2.57%.~~

~~**RIC** means a Reuters Instrument Code.~~

~~**ROC Statement** means the *Statement on individuals acting in a business capacity* dated 30 September 2015 published by the committee known as the Regulatory Oversight Committee, formed to oversee the Global LEI System and other identifier systems.~~

~~Note: The ROC Statement is available on a website maintained by the Regulatory Oversight Committee at <http://www.leiroc.org>.~~

~~**UPI** means a product identifier code in the format and structure specified in ISO 4914.~~

## **Part S2S1.3 Derivative Transaction Information**

### **S1.3.1 Derivative Transaction Information**

### **~~S2.1.1~~ Derivative Transaction Information**

~~(1) For the purposes of these Rules, the **Derivative Transaction Information** in relation to a Reportable Transaction is:~~

- ~~(a) if the Reportable Transaction is the entry into of an arrangement that is a commodity derivative that is not an electricity derivative, the information about the Reportable Transaction set out in column 3 of Table S2.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S2.1(2), to the extent that information is relevant to the Reportable Transaction;~~

- ~~(b) if the Reportable Transaction is the entry into of an arrangement that is a credit derivative or an equity derivative, the information about the Reportable Transaction set out in column 3 of Table S2.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S2.1(3), to the extent that information is relevant to the Reportable Transaction;~~
- ~~(c) if the Reportable Transaction is the entry into of an arrangement that is a foreign exchange derivative, the information about the Reportable Transaction set out in column 3 of Table S2.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S2.1(4), to the extent that information is relevant to the Reportable Transaction;~~
- ~~(d) if the Reportable Transaction is the entry into of an arrangement that is an interest rate derivative, the information about the Reportable Transaction set out in column 3 of Table S2.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S2.1(5), to the extent that information is relevant to the Reportable Transaction;~~
- ~~(e) if the Reportable Transaction is the modification or termination of an arrangement referred to in paragraphs (a)–(d), any changes to the information set out in Tables S2.1(1)–(5) resulting from the modification or termination of the arrangement, to the extent that information is relevant to the Reportable Transaction; and~~
- ~~(f) if the Reportable Transaction is the assignment, by a party to an arrangement referred to in paragraphs (a)–(d), of some or all of the party's rights and obligations under the arrangement, any changes to the information set out in Tables S2.1(1)–(5) resulting from the assignment, to the extent that information is relevant to the Reportable Transaction.~~

Note: As at the date the Rules are made, the Prescribed Classes under the Corporations (Derivatives) Determination 2013 are commodity derivatives that are not electricity derivatives, credit derivatives, equity derivatives, foreign exchange derivatives and interest rate derivatives.

- (a) for the entry into, modification, termination or assignment of an OTC Derivative, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b):
  - (i) the information about the Reportable Transaction set out in column 3 of Table S1.1(1), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(1);
  - (ii) the valuation information set out in column 3 of Table S1.1(2), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(2); and
  - (iii) the collateral information set out in column 3 of Table S1.1(3), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(3).

(2) In Table S1.1(1), the Derivative Transaction Information for Item 7 and, if applicable, Item 10 is:

- (a) for a report about a Reportable Transaction that is the entry into, or assignment of, an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) and the entity to which the item relates is eligible for an LEI:
- (i) if the entity has an LEI, that LEI; or
- (ii) if the entity does not have an LEI, a Designated Business Identifier of the entity or an internal entity identifier, in the structure and format of a Client Code, of the entity, provided that:
- (A) The entity, or another entity on behalf of the entity, or the Reporting Entity, applies, or has applied, for the issue of an LEI within 2 Business Days after the requirement to report the Reportable Transaction arises; and
- (B) as soon as reasonably practicable after the LEI is available to the Reporting Entity, including as published by the GLEIF, the Reporting Entity must use all reasonable endeavours to report the LEI in a Reportable Transaction unless the OTC Derivative to which the LEI relates has been terminated or has expired; and
- (b) for a report about a Reportable Transaction that is the entry into, or assignment of an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) and the entity to which the item relates is a natural person not eligible for the issue of an LEI per the ROC Statement, the Client Code;
- (c) for a report about a Reportable Transaction that is a modification or termination of an OTC Derivative or is a report made under rule 2.2.2, the identifier of the entity that was reported for the Reportable Transaction about which a report is being made; and
- (d) in this subrule, if the entity to which the item relates is comprised of two or more counterparties, other than a partnership, that entered into the Reportable Transaction as joint or joint and several counterparties, the entity is one of those joint or joint and several entities.
- (3) For a report made under Rule 2.2.2:
- (e) for the information that is being reported as changed, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4-5 of the relevant tables;
- (f) for information other than entity identifiers that is being reported as not changed, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4-5 of the relevant tables; and
- (g) for information about entity identifiers, a Reporting Entity may report that information in the format and value permitted by the Rules prior to 21 October 2024.
- (4) A Small-scale Buy-side Entity is not required to report Derivative Transaction Information that is:
- (a) Items 10, 11 and 12 in Table S1.1(2); or
- (b) Items 13, 15, 16, 17, 20 and 21 in Table S1.1(3).

**Table S1.1(1): Transaction information**

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<b>Data elements related to UTI and UPI</b>				
1	<u>Unique transaction identifier</u>	<p>For a Reportable Transaction of the kind referred to in <u>1.2.5(1)(b)(i), (iii) or (iv), a UTI as referred to in Rule 2.2.9.</u></p> <p>For a report made under Rule 2.2.2 of the kind referred to in subrule 2.2.2(2)(c), a UTI as referred to in Rule 2.2.9.</p> <p>For a Reportable Transaction of the kind referred to in <u>1.2.5(1)(b)(ii) or for a report made under Rule 2.2.2(2)(a) or (b), or for a report required to be made under Rule 2.4.1:</u></p> <p>(a) <u>if one transaction identifier was reported for the Reportable Transaction, the transaction identifier reported;</u></p> <p>(b) <u>if more than one transaction identifier was reported for the Reportable Transaction, one of those transaction identifiers.</u></p>	<p><u>As specified in ISO 23897.</u></p> <p><u>As specified in ISO 23897.</u></p> <p><u>If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897.</u></p> <p><u>For any other kind of transaction identifier, no format is specified.</u></p>	<p><u>Any value specified in ISO 23897.</u></p> <p><u>Any value specified in ISO 23897.</u></p> <p><u>The value of the transaction identifier, or one of the transaction identifiers (if applicable), of the Reportable Transaction about which the report is made.</u></p>
2	<u>Unique product identifier (UPI)</u>	<p><u>The product identifier for the kind of OTC Derivative the subject of the Reportable Transaction.</u></p> <p><u>This data element is not required in a report about the termination of an OTC Derivative.</u></p>	<u>As specified in ISO 4914.</u>	<u>Any value specified in ISO 4914.</u>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
3	<u>Asset class</u>	<u>An indicator of the asset class of the UPI reported under item 2.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<p>(a) <u>COMM—if the class is commodity;</u></p> <p>(b) <u>CRDT—if the class is credit;</u></p> <p>(c) <u>CURR—if the class is foreign exchange;</u></p> <p>(d) <u>EQUI—if the class is equity;</u></p> <p>(e) <u>INTR—if the class is interest rate; or</u></p> <p>(f) <u>OTHR—if (a), (b), (c), (d) and (e) are not applicable.</u></p>
4	<u>Contract type</u>	<u>An indicator of the instrument type or product name of the UPI reported under item 2.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<p>(a) <u>CFDS—for a contract type that is a contract for difference;</u></p> <p>(b) <u>FRAS—for a contract type that is a forward rate agreement;</u></p> <p>(c) <u>FORW—for a contract type that is a forward;</u></p> <p>(d) <u>OPTN—for a contract type that is an option;</u></p> <p>(e) <u>SWAP—for a contract type that is a swap;</u></p> <p>(f) <u>SWPT—for a contract type that is a swaption; or</u></p> <p>(g) <u>OTHR—if (a), (b), (c), (d), (e) and (f) are not applicable.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<b><u>Data elements related to counterparties, beneficiaries and other entities</u></b>				
5	<u>Reporting Entity</u>	<u>The current LEI of the Reporting Entity.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
6	<u>Counterparty 1</u>	<p><u>The current LEI of:</u></p> <p><u>(a) if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV;</u></p> <p><u>(b) otherwise, the Reporting Entity.</u></p>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
7	<u>Counterparty 2</u>	<p><u>The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</u></p> <p><u>(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 6 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust;</u></p> <p><u>(b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported for Counterparty 1 (item 6 above).</u></p> <p><u>If the OTC Derivative the subject of the Reportable Transaction was entered into on or through a facility and cleared by a CCP, and the identities of the counterparties were not disclosed to each other, an anonymity identifier.</u></p>	<p><u>For an LEI, as specified in ISO 17442.</u></p> <p><u>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</u></p>	<p><u>For an LEI the value of the LEI.</u></p> <p><u>For a Client Code, the value of the Client Code.</u></p> <p><u>For any other kind of identifier, the value of the identifier.</u></p> <p><u>ANON for an anonymity identifier.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
8	<u>Counterparty 2 identifier type indicator</u>	<u>For the identifier reported for Counterparty 2 (item 7 above), the applicable True or False value specified in column 5 of this item.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	(a) <u>True—if the type of identifier is an LEI; or</u> (b) <u>False—if the type of identifier is not an LEI.</u>
9	<u>Country of Counterparty 2</u>	<u>For an identifier type reported as False under item 8 above, the code of the country of residence or registered business address of Counterparty 2 (item 7 above).</u>	<u>A 2 character country code in accordance with ISO 3166.</u>	<u>The value of the 2 character country code.</u>
10	<u>Beneficiary 1</u>	<u>Where a person other than the Reporting Entity or the beneficiaries of a managed investment scheme, trust or CCIV is a beneficiary of the rights and obligations of the Reportable Transaction, the LEI or other identifier of the beneficiary determined in accordance with subrule S1.3.1(2).</u>	<u>For an LEI, as specified in ISO 17442.</u> <u>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</u>	<u>For an LEI, the value of the LEI.</u> <u>For a Client Code, the value of the Client Code.</u> <u>For any other kind of identifier, the value of the identifier.</u>
11	<u>Beneficiary 1 identifier type indicator</u>	<u>For the identifier reported for Beneficiary 1 (item 10 above), the applicable True or False indicator specified in column 5 of this item.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	(a) <u>True—if the type of identifier is an LEI; or</u> (b) <u>False—if the type of identifier is not an LEI.</u>
12	<u>Broker</u>	<u>If a broker acted as intermediary for the Reporting Entity in relation to the Reportable Transaction, without becoming a counterparty to the OTC Derivative the subject of the Reportable Transaction, the LEI of the broker.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the LEI.</u>
13	<u>Execution agent of the Counterparty 1</u>	<u>If applicable, the LEI of the entity that entered into the Reportable Transaction as agent for the Reporting Entity without becoming a counterparty themselves.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the LEI.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
14	<u>Direction 1</u>	<p>An indicator of whether the Reporting Entity is the buyer or the seller at the time the Reportable Transaction is entered into.</p> <p><u>This data element is required for OTC Derivatives:</u></p> <p>(a) <u>where, other than for foreign exchange derivatives, the UPI that is reported is for an instrument type that is a forward;</u></p> <p>(b) <u>that are options, contracts for difference (other than foreign exchange contracts for difference) or credit default swaps;</u></p> <p>(c) <u>where the underlier to the OTC Derivative is a measure of variance, volatility, correlation, dividend or other attribute of an underlier (other than its price) which may vary in value; or</u></p> <p>(d) <u>a value is not reported for Direction 2—Leg 1 (item 15 below) or Direction 2—Leg 2 (item 16 below).</u></p> <p><u>This data element is not applicable to Reportable Transactions for which a value for Direction 2—Leg 1 (item 15 below) is required to be reported.</u></p>	<p>As specified in the applicable paragraph of column 5 of this item.</p>	<p>(a) <u>BYER—if the Reporting Entity is the buyer; or</u></p> <p>(b) <u>SLLR—if the Reporting Entity is the seller.</u></p>
15	<u>Direction 2—Leg 1</u>	<p>An indicator of whether the Reporting Entity is the payer or the receiver of leg 1 at the time the Reportable Transaction is entered into.</p> <p><u>This data element is required for Reportable Transactions where an allowable value is not reported for Direction 1 (item 14 above).</u></p> <p><u>This data element is not applicable to Reportable Transactions for which an allowable value for Direction 1 (item 14 above) is required to be reported.</u></p>	<p>As specified in the applicable paragraph of column 5 of this item.</p>	<p>(a) <u>MAKE—if the Reporting Entity is the payer; or</u></p> <p>(b) <u>TAKE—if the Reporting Entity is the receiver.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
16	<u>Direction 2—Leg 2</u>	<u>An indicator of whether the Reporting Entity is the payer or the receiver of leg 2 at the time the Reportable Transaction is entered into.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) MAKE—if the Reporting Entity is the payer: or</u> <u>(b) TAKE—if the Reporting Entity is the receiver</u> <u>and which is not the same as the indicator reported for Direction 2—Leg 1 (item 15 above).</u>
<u>This data element is required for Reportable Transactions for which an allowable value is reported for Direction 2—Leg 1 (item 15 above).</u>				
<b><u>Data elements related to dates and timestamps</u></b>				
17	<u>Effective date</u>	<u>The unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction come into effect, taken from the trade confirmation.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>
18	<u>Expiration date</u>	<u>The unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction cease, taken from the trade confirmation.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>
19	<u>Execution timestamp</u>	<u>The date and time the OTC Derivative the subject of the Reportable Transaction was entered into.</u> <u>This data element remains constant during the life of the OTC Derivative and must be included in all reports including a report about the termination of the OTC Derivative.</u>	<u>YYYY-MM-DDThh:mm:ssZ date and time format in Coordinated Universal Time (UTC) in accordance with ISO 8601.</u>	<u>The values specified in a valid UTC date and time.</u>
20	<u>Event timestamp</u>	<u>The date and time of the occurrence of the event of the Event type (item 102 below) where the Action type (item 101 below) is reported as MODI or TERM.</u>	<u>YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u>	<u>The values specified in a valid UTC date and time.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<u>21</u>	<u>Clearing timestamp</u>	<u>If the Reportable Transaction was cleared at a CCP, the date and time, notified to the Reporting Entity by a CCP, that the OTC Derivative the subject of the Reportable Transaction was cleared by the CCP.</u>	<u>YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u>	<u>The values specified in a valid UTC date and time.</u>
<b><u>Data elements related to clearing and trading</u></b>				
<u>22</u>	<u>Cleared</u>	<u>An indicator of whether the OTC Derivative the subject of the Reportable Transaction has been cleared, or the Reporting Entity intends it to be cleared, by a CCP.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) Y—if the OTC Derivative the subject of the Reportable Transaction has been cleared;</u> <u>(b) N—if the OTC Derivative the subject of the Reportable Transaction has not been cleared; or</u> <u>(c) I—if the Reporting Entity intends the OTC Derivative the subject of the Reportable Transaction will be cleared.</u>
<u>23</u>	<u>Central counterparty</u>	<u>Where Cleared (item 22 above) is reported as Y, the current LEI of the CCP that cleared the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
<u>24</u>	<u>Clearing member</u>	<u>If the Reportable Transaction was cleared at a CCP, the LEI of the clearing member through which the Reportable Transaction was cleared at the CCP reported as Central counterparty (item 23 above).</u>	<u>As specified in ISO 17442.</u>	<u>The value of the LEI.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
25	<u>Platform identifier</u>	<p><u>If the OTC Derivative the subject of the Reportable Transaction was entered into on or through a facility, the MIC of the facility.</u></p> <p><u>If the OTC Derivative the subject of the Reportable Transaction was not entered into on or through a facility, an indicator of whether:</u></p> <p><u>(a) the OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility; or</u></p> <p><u>(b) the OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through a facility; or</u></p> <p><u>(c) if the Reporting Entity is not able to determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility.</u></p>	<u>As specified in ISO 10383.</u>	<p><u>(a) The value of the segment MIC or, if there is no segment MIC for the facility, the value of the operating MIC or, if there is no segment MIC or operating MIC for the facility, XOFF;</u></p> <p><u>(b) XOFF—if the OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility but was not entered into on or through a facility;</u></p> <p><u>(c) XXXX—if the OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through facility; or</u></p> <p><u>(d) BILT—if the Reporting Entity cannot determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<b><u>Data elements related to notional amounts and quantities</u></b>				
<u>26</u>	<u>Notional amount— Leg 1</u>	<p><u>The notional amount taken from the trade confirmation of the Reportable Transaction.</u></p> <p><u>If no notional amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total notional quantity—Leg 1 (item 28 below) by:</u></p> <p><u>(a) if the Reportable Transaction is an option, the value reported for Strike price (item 59 below);</u></p> <p><u>(b) if the Reportable Transaction is not an option, the value reported for Price (item 47 below); or</u></p> <p><u>(c) if Strike price (item 59 below) and Price (item 47 below) are not applicable to the Reportable Transaction, the market price for the underlier at the time of the transaction.</u></p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value.</u>
<u>27</u>	<u>Notional amount— Leg 2</u>	<u>If applicable, the notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 2.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value.</u>
<u>28</u>	<u>Total notional quantity—Leg 1</u>	<u>If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for the entire term of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than or equal to zero.</u>
<u>29</u>	<u>Total notional quantity—Leg 2</u>	<u>If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for the entire term of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than or equal to zero.</u>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
30	<u>Notional quantity— Leg 1</u>	<p>If applicable:</p> <p>(a) <u>the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for each period of the OTC Derivative the subject of the Reportable Transaction; or</u></p> <p>(b) <u>where the notional quantity of Leg 1 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction.</u></p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than or equal to zero.</u>
31	<u>Notional quantity— Leg 2</u>	<p>If applicable:</p> <p>(a) <u>the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for each period of the OTC Derivative the subject of the Reportable Transaction; or</u></p> <p>(b) <u>where the notional quantity of Leg 2 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction.</u></p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than or equal to zero.</u>
32	<u>Call amount</u>	<u>If the Reportable Transaction is a foreign exchange option, the monetary amount that the option gives the right to buy.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than zero.</u>
33	<u>Put amount</u>	<u>If the Reportable Transaction is a foreign exchange option, the monetary amount that the option gives the right to sell.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than zero.</u>
34	<u>Notional currency— Leg 1</u>	<u>The currency code for the currency in which the Notional amount—Leg 1 (item 26 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
35	<u>Notional currency—Leg 2</u>	<u>The currency code for the currency in which the Notional amount—Leg 2 (item 27 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
36	<u>Quantity unit of measure—Leg 1</u>	<u>The unit of measure in which the Total notional quantity—Leg 1 (item 28 above) is expressed.</u>	<u>As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.</u>	<u>The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.</u>
37	<u>Quantity unit of measure—Leg 2</u>	<u>The unit of measure in which the Total notional quantity—Leg 2 (item 29 above) is expressed.</u>	<u>As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.</u>	<u>The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.</u>
38	<u>Call currency</u>	<u>The currency code for the currency in which the Call amount (item 32 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
39	<u>Put currency</u>	<u>The currency code for the currency in which the Put amount (item 33 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
40	<u>Notional amount schedule effective date—Leg 1</u>	<u>If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 1 becomes effective.</u>  <u>This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative.</u>	<u>YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.</u>	<u>Any valid date for each date.</u>
41	<u>Notional amount schedule end date—Leg 1</u>	<u>If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 1 ceases to be effective.</u>  <u>This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative and a notional amount schedule is specified in the terms of the OTC Derivative.</u>  <u>An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule.</u>	<u>YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.</u>	<u>Any valid date for each date.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
42	<u>Notional amount schedule amount—Leg 1</u>	<u>Each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 1.</u>  <u>This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount.</u>	<u>Any numeric value greater than or equal to zero for each value.</u>
43	<u>Notional amount schedule effective date—Leg 2</u>	<u>If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 2 becomes effective.</u>  <u>This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule effective date—Leg 2 dates are not the same as the equivalent Notional amount schedule effective date—Leg 1 dates.</u>	<u>YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.</u>	<u>Any valid date for each date.</u>
44	<u>Notional amount schedule end date—Leg 2</u>	<u>If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 2 ceases to be effective.</u>  <u>This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule end date—Leg 2 dates are not the same as the equivalent Notional amount schedule end date—Leg 1 dates.</u>  <u>An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule.</u>	<u>YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.</u>	<u>Any valid date for each date.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
45	<u>Notional amount schedule amount—Leg 2</u>	<u>If applicable, each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 2.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount.</u>	<u>Any numeric value greater than or equal to zero for each value.</u>
<u>This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule amount—Leg 2 amounts are not the same as the equivalent Notional amount schedule amount—Leg 1 amounts.</u>				
<b><u>Data elements related to prices</u></b>				
46	<u>Price notation</u>	<u>An indicator of the type of units in which Price (item 47 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) 1—if Price (item 47 below) is reported as a monetary amount; or</u> <u>(b) 3—if Price (item 47 below) is reported as a decimal.</u>
47	<u>Price</u>	<u>The price taken from the trade confirmation of the Reportable Transaction, not including fees, taxes or commissions.</u>	<u>This data element must be:</u> <u>(a) reported as a monetary amount; or</u> <u>(b) reported as a decimal.</u> <u>If Price notation (item 46 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u> <u>If Price notation (item 46 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u>	<u>Any numeric value.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		<p><u>This data element is required for OTC Derivatives:</u></p> <p><u>(a) that are contracts for differences (other than foreign exchange derivatives);</u></p> <p><u>(b) that are commodity derivatives or equity derivatives where:</u></p> <p style="padding-left: 20px;"><u>(i) the UPI that is reported is for an instrument type that is a forward; or</u></p> <p style="padding-left: 20px;"><u>(ii) the UPI that is reported is for an instrument type that is a swap and the OTC Derivative includes a term that is, or is equivalent to a fixed price or initial price;</u></p> <p><u>(c) where a value is not reported for all of the following: Fixed rate—Leg 1 (item 50 below), Fixed rate—Leg 2 (item 51 below), Spread—Leg 1 (item 53 below), Spread—Leg 2 (item 55 below), Strike price (item 59 below), Option premium amount (item 61 below) and Exchange rate (item 64 below); and</u></p> <p><u>(d) where the value of UFRO is not reported for Other payment type (item 75 below) for OTC Derivatives that are credit derivatives.</u></p>		
48	Price currency	The currency code for the currency in which Price (item 47 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
49	Price unit of measure	The unit of measure in which Price (item 47 above) is reported.	As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.	The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.
50	Fixed rate—Leg 1	If applicable, the value of the per annum rate of the fixed rate of Leg 1.	This data element must be reported as a decimal.  A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.
51	Fixed rate —Leg 2	If applicable, the value of the per annum rate of the fixed rate of Leg 2, reported as a decimal.	This data element must be reported as a decimal.  A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<u>52</u>	<u>Spread notation—Leg 1</u>	<u>An indicator of the type of units in which Spread—Leg 1 (item 53 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) 1—if Spread—Leg 1 (item 53 below) is reported as a monetary amount;</u>
				<u>(b) 3—if Spread—Leg 1 (item 53 below) is reported as a decimal;</u>
				<u>or</u>
				<u>(c) 4—if Spread—Leg 1 (item 53 below) is reported in basis points.</u>
<u>53</u>	<u>Spread—Leg 1</u>	<u>If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 1.</u>	<u>This data element must be:</u>	<u>Any numeric value.</u>
			<u>(a) reported as a monetary amount;</u>	
			<u>(b) reported as a decimal; or</u>	
			<u>(c) reported in basis points.</u>	
			<u>If Spread notation—Leg 1 (item 52 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u>	
			<u>If Spread notation—Leg 1 (item 52 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u>	
			<u>If Spread notation—Leg 1 (item 52 above) is reported as 4, a number of not more than 5 numerals, without any decimal places.</u>	

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
54	<u>Spread notation—Leg 2</u>	<u>An indicator of the type of units in which Spread—Leg 2 (item 55 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<p data-bbox="1608 272 2011 368"><u>(a) 1—if Spread—Leg 2 (item 55 below) is reported as a monetary amount;</u></p> <p data-bbox="1608 384 2011 480"><u>(b) 3—if Spread—Leg 2 (item 55 below) is reported as a decimal; or</u></p> <p data-bbox="1608 496 2011 592"><u>(c) 4—if Spread—Leg 2 (item 55 below) is reported in basis points.</u></p>
55	<u>Spread—Leg 2</u>	<u>If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 2.</u>	<p data-bbox="1227 624 1525 655"><u>This data element must be:</u></p> <p data-bbox="1227 671 1525 735"><u>(a) reported as a monetary amount;</u></p> <p data-bbox="1227 751 1525 783"><u>(b) reported as a decimal; or</u></p> <p data-bbox="1227 799 1525 831"><u>(c) reported in basis points.</u></p> <p data-bbox="1227 847 1585 1007"><u>If Spread notation—Leg 2 (item 54 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u></p> <p data-bbox="1227 1023 1585 1182"><u>If Spread notation—Leg 2 (item 54 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u></p> <p data-bbox="1227 1198 1585 1358"><u>If Spread notation—Leg 2 (item 54 above) is reported as 4, a number of not more than 5 numerals, without any decimal places.</u></p>	<u>Any numeric value.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
56	<u>Spread currency— Leg 1</u>	<u>The currency code for the currency in which Spread— Leg 1 (item 53 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
57	<u>Spread currency— Leg 2</u>	<u>The currency code for the currency in which Spread— Leg 2 (item 55 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
58	<u>Strike price notation</u>	<u>An indicator of the type of units in which Strike price (item 59 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) 1—if Strike price (item 59 below) is reported as a monetary amount; or</u>  <u>(b) 3—if Strike price (item 59 below) is reported as a decimal.</u>
59	<u>Strike price</u>	<u>If the OTC Derivative the subject of the Reportable Transaction is an option, the value of the strike price of the option.</u>	<u>This data element must be:</u>  <u>(a) reported as a monetary amount; or</u>  <u>(b) reported as a decimal.</u>  <u>If Strike price notation is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u>  <u>If Strike price notation is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u>	<u>Any numeric value.</u>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
60	<u>Strike price currency/currency pair</u>	<p>If <u>Strike price (item 59 above) is denominated in terms of one currency, the currency code for the currency in which Strike price (item 59 above) is denominated.</u></p> <p>If <u>Strike price (item 59 above) is denominated in terms of two currencies, the currency codes for the currencies in which Strike price (item 59 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Strike price (item 59 above) is expressed.</u></p>	<u>One or two currency codes as specified in ISO 4217.</u>	<u>The value(s) of the applicable currency code(s) in ISO 4217.</u>
61	<u>Option premium amount</u>	<u>If the OTC Derivative the subject of the Reportable Transaction is an option, the monetary amount of the option premium paid, or due to be paid, by the option buyer.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value greater than or equal to zero.</u>
62	<u>Option premium currency</u>	<u>The currency code for the currency in which the Option premium amount (item 61 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
63	<u>Option premium payment date</u>	<u>The unadjusted date on which the Option premium amount (item 61 above) is due to be paid, or due to be first paid where the Option premium amount (item 61 above) is paid in instalments.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
64	<u>Exchange rate</u>	<p>For foreign exchange derivatives that are not options:</p> <p>(a) <u>the exchange rate between Notional currency—Leg 1 (item 34 above) and Notional currency—Leg 2 (item 35 above) taken from the trade confirmation of the Reportable Transaction; or</u></p> <p>(b) <u>if no such exchange rate is specified in the trade confirmation of the Reportable Transaction, the exchange rate calculated by dividing the amount reported as Notional amount—Leg 1 by Notional amount—Leg 2.</u></p>	<u>A number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u>	<u>Any value greater than zero.</u>
65	<u>Exchange rate basis</u>	<u>The currency codes for the currencies in which Exchange rate (item 64 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Exchange rate (item 64 above) is expressed.</u>	<u>Two currency codes as specified in ISO 4217.</u>	<u>The values of the applicable currency codes in ISO 4217.</u>
<b><u>Data elements related to regular payments and settlements</u></b>				
66	<u>Day count convention—Leg 1</u>	<u>If applicable, an indicator of the day count for calculation of periodic payments of Leg 1 under the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in the ISO 20022 code set InterestComputationMethod4 Code.</u>	<u>The value of the applicable code in the ISO 20022 code set InterestComputationMethod4 Code.</u>
67	<u>Day count convention—Leg 2</u>	<u>If applicable, an indicator of the day count for calculation of periodic payments of Leg 2 under the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in the ISO 20022 code set InterestComputationMethod4 Code.</u>	<u>The value of the applicable code in the ISO 20022 code set InterestComputationMethod4 Code.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
68	<u>Payment frequency period—Leg 1</u>	<u>If applicable, the time unit associated with the frequency of payment(s) of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) DAIL—if the time unit is daily;</u> <u>(b) WEEK—if the time unit is weekly;</u> <u>(c) MNTH—if the time unit is monthly;</u> <u>(d) YEAR—if the time unit is annually;</u> <u>(e) ADHO—if the payment(s) take place on request or as necessary; or</u> <u>(f) EXPI—if the payment takes place on or after the Expiration date (item 18 above).</u>
69	<u>Payment frequency period—Leg 2</u>	<u>If applicable, the time unit associated with the frequency of payment(s) of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) DAIL—if the time unit is daily;</u> <u>(b) WEEK—if the time unit is weekly;</u> <u>(c) MNTH—if the time unit is monthly;</u> <u>(d) YEAR—if the time unit is annually;</u> <u>(e) ADHO—if the payment(s) take place on request or as necessary; or</u> <u>(f) EXPI—if the payment takes place on or after the Expiration date (item 18 above).</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<u>70</u>	<u>Payment frequency period multiplier—Leg 1</u>	<u>The number of time units (as expressed by the Payment frequency period—Leg 1 (item 68 above)) that determines the frequency of payments of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>A number of not more than 3 numerals without any decimal places.</u>	<u>Any value greater than or equal to zero.</u>
<u>71</u>	<u>Payment frequency period multiplier—Leg 2</u>	<u>The number of time units (as expressed by the Payment frequency period—Leg 2 (item 69 above)) that determines the frequency of payments of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>A number of not more than 3 numerals without any decimal places.</u>	<u>Any value greater than or equal to zero.</u>
<u>72</u>	<u>Settlement currency—Leg 1</u>	<u>Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
<u>73</u>	<u>Settlement currency—Leg 2</u>	<u>Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
<b><u>Data elements related to other payments</u></b>				
<u>74</u>	<u>Other payment amount</u>	<u>If applicable, the amounts of payment(s) paid or payable under the OTC Derivative the subject of the Reportable Transaction of the type reported as Other payment type (item 75 below).</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each Other payment amount.</u>	<u>Any numeric values greater than zero.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
75	<u>Other payment type</u>	<p>An indicator of whether the type of payment(s) reported as Other payment amount (item 74 above) is:</p> <p>(a) <u>an upfront payment that is not a payment of an option premium, notional amount or standard fees, taxes or commissions; or</u></p> <p>(b) <u>a payment made upon the termination of an OTC Derivative that is not a payment of an option premium, notional amount or standard fees, taxes or commissions.</u></p>	<p>As specified in the applicable paragraph of column 5 of this item, repeatable for each Other payment amount.</p>	<p>(a) <u>UFRO—if the payment is an upfront payment; or</u></p> <p>(b) <u>UWIN—if the payment is made upon the termination of an OTC Derivative.</u></p>
76	<u>Other payment currency</u>	<p>The currency code(s) in which the Other payment amount (item 74 above) is denominated.</p>	<p>As specified in ISO 4217, repeatable for each Other payment amount.</p>	<p>The value(s) of the applicable currency code(s) in ISO 4217.</p>
77	<u>Other payment date</u>	<p>The unadjusted date(s) on which the Other payment amount (item 74 above) is paid.</p>	<p>YYYY-MM-DD in accordance with ISO 8601, repeatable for each Other payment amount.</p>	<p>Any valid date for each date.</p>
78	<u>Other payment payer</u>	<p>The identifier of the payer of the Other payment amount (item 74 above), using:</p> <p>(a) <u>in the case of an entity who has an LEI, the LEI; or</u></p> <p>(b) <u>in the case of any other person, a Designated Business Identifier or Client Code.</u></p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>
79	<u>Other payment receiver</u>	<p>The identifier of the receiver of the Other payment amount (item 74 above), using:</p> <p>(a) <u>in the case of an entity who has an LEI, the LEI; or</u></p> <p>(b) <u>in the case of any other person, a Designated Business Identifier or Client Code.</u></p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
80	<u>Custom basket code</u>	<p><u>Where the UPI that is reported for Unique product identifier (item 2 above) is not a UPI with a specific underlier or code of a specific basket as a reference data element:</u></p> <p>(a) <u>the unique code assigned by the structurer of the custom basket (<b>the structurer</b>) to link its constituents; or</u></p> <p>(b) <u>if the structurer is not the Reporting Entity and the Reporting Entity does not receive the Custom basket code from the structurer in sufficient time to enable the Reporting Entity to report the custom basket code in accordance with Rule 2.2.3:</u></p> <p>(i) <u>a unique code assigned by the Reporting Entity; or</u></p> <p>(ii) <u>if the Reporting Entity has not entered into, in the twelve months ending on the preceding quarter day, more than twenty OTC Derivatives that require the reporting of a Custom basket code, the code B.</u></p>	<p><u>An alphanumeric code of not more than 72 characters.</u></p>	<p>(a) <u>For a unique code, the LEI of the entity assigning the Custom basket code followed by a unique identifier of not more than 52 characters; or</u></p> <p>(b) <u>where there is no unique code, the value B.</u></p>
81	<u>Identifiers of the basket's constituents</u>	<p><u>Where an allowable value is reported for Custom basket code (item 80 above), the identifiers of the underliers that are the constituents of the custom basket.</u></p>	<p><u>For an identifier under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier.</u></p> <p><u>For an identifier under paragraph (b) of column 5, an alphanumeric code of not more than 210 characters.</u></p>	<p>(a) <u>The value of an identifier that is of a kind that can be a specific identifier in a UPI that is in accordance with ISO 4914 (<b>UPI underlier</b>); or</u></p> <p>(b) <u>if a UPI underlier is not available, an item 83 allowable value.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
82	<u>Basket constituent identifier source</u>	<u>The identifier(s) of the sources of the underliers' identifiers that are reported as Identifiers of the basket's constituents (item 81 above).</u>	<p><u>For an identifier source under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier source.</u></p> <p><u>For an identifier source under paragraph (b) of column 5, an alphanumeric code of not more than 100 characters.</u></p>	<p><u>(a) For a UPI underlier reported for Identifiers of the basket's constituents (item 81 above), the value of the source of the UPI identifier in accordance with ISO 4914; or</u></p> <p><u>(b) for an underlier reported for Identifiers of the basket's constituents (item 81 above) that is not a UPI underlier, an item 84 allowable value.</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
83	<u>Underlier ID (Other)</u>	<p><u>For Reportable Transactions that are commodity derivatives or equity derivatives and the UPI that is reported for Unique product identifier (item 2 above) is not a UPI with a specific underlier as a reference data element, the identifier of the specific underlier.</u></p> <p><u>For Reportable Transactions that are commodity derivatives or equity derivatives and the UPI that is reported for Unique product identifier (item 2 above) is a UPI with a specific underlier as a reference data element, the identifier of the specific underlier may be, but is not required to be, reported for this item.</u></p>	<p><u>For an identifier under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier.</u></p> <p><u>For an identifier under paragraphs (b) to (g) of column 5, an alphanumeric code of not more than 210 characters.</u></p>	<p><u>(a) The UPI underlier; or one of the following values:</u></p> <p><u>(b) if the underlier has an ISIN or RIC, the ISIN or RIC;</u></p> <p><u>(c) if the underlier is traded on a facility, the code assigned to the underlier by the operator of the facility;</u></p> <p><u>(d) if the value of the underlier is determined by reference to other things traded on a facility, the code assigned to the underlier by the operator of the facility;</u></p> <p><u>(e) the code assigned to the underlier by the publisher of the reference rate, price or measure of the underlier;</u></p> <p><u>(f) the short name or abbreviation, or, if there is no short name or abbreviation, the name assigned to the underlier by the publisher of the reference rate or price of the underlier; or</u></p> <p><u>(g) any alphanumeric value.</u></p>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
84	<u>Underlier ID (Other source)</u>	<u>The identifier of the publisher of the rate, price or measure of the underlier reported as Underlier ID (Other) (item 83 above).</u>	<u>An alphanumeric code of not more than 100 characters.</u>	<p>(a) <u>ISIN—if item 83 above is reported as an ISIN;</u></p> <p>(b) <u>RIC—if item 83 above is reported as a RIC;</u></p> <p>(c) <u>the segment MIC or operating MIC of the facility—if item 83 above is reported as a code assigned by the operator of the facility;</u></p> <p>(d) <u>the commonly understood abbreviation or short name of the publisher—if item 83 above is reported as a code, short name or name assigned by the publisher;</u></p> <p>(e) <u>the name of the publisher —if the publisher does not have a commonly understood abbreviation or short name and item 83 above is reported as a code, short name or name assigned by the publisher;</u></p> <p>(f) <u>otherwise, any alphanumeric value.</u></p>
85	<u>Maturity date of the underlier</u>	<u>If the OTC Derivative the subject of the Reportable Transaction is an option over an interest rate swap, the unadjusted date of the expiration date of the interest rate swap that is the underlier to the option.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
86	<u>Identifier of the floating rate—Leg 2</u>	<u>Other than for OTC Derivatives that are interest rate derivatives and if applicable, the identifier of the interest rate reference rate used to determine the interest payment amounts at predetermined intervals.</u>	<u>As specified in the ISO 20022 code set ExternalBenchmarkCurveName1 Code.</u>	<u>The value of the applicable code in the ISO 20022 code set ExternalBenchmarkCurveName1 Code.</u>
87	<u>Floating rate reference period—Leg 2</u>	<u>Where an allowable value is reported for Identifier of the floating rate—Leg 2 (item 86 above), the time unit associated with the term of item 86 that is the interest rate reference rate of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) DAIL—if the time unit is daily; (b) WEEK—if the time unit is weekly; (c) MNTH—if the time unit is monthly; or (d) YEAR—if the time unit is annually.</u>
88	<u>Floating rate reference period multiplier—Leg 2</u>	<u>Where an allowable value is reported for Identifier of the floating rate—Leg 2 (item 86 above), the number of time units (in the units reported for item 87 above) that determines the term of item 86 that is the interest rate reference rate of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.</u>	<u>A number of not more than 3 numerals without any decimal places.</u>	<u>Any value greater than or equal to zero.</u>
<b><u>Data elements related to CDS index transactions</u></b>				
89	<u>CDS index attachment point</u>	<u>If applicable, the defined lower point at which the level of losses:</u> <u>(a) in the underlying portfolio of the CDS index;</u> <u>(b) that is the underlier of the OTC Derivative the subject of the Reportable Transaction;</u> <u>(c) reduces the notional of a tranche of the CDS index.</u>	<u>A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u>	<u>Any value between 0 and 1 (including 0 and 1) and which is less than the value reported for CDS index detachment point (item 90 below).</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
90	<u>CDS index detachment point</u>	<p>If applicable, the defined upper point at which the level of losses:</p> <p>(a) in the underlying portfolio of the CDS index;</p> <p>(b) that is the underlier of the OTC Derivative the subject of the Reportable Transaction;</p> <p>(c) no longer reduces the notional of the tranche of the CDS index to which CDS index attachment point (item 89 above) applies.</p>	A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any value between 0 and 1 (including 0 and 1) and which is greater than the value reported for CDS index attachment point (item 89 above).
91	<u>Index factor</u>	<p>If applicable, the index version factor or percentage of the CDS index that is the underlier of the OTC Derivative the subject of the Reportable Transaction that:</p> <p>(a) multiplied by the Notional amount—Leg 1 (item 26 above);</p> <p>(b) equals the current notional amount covered by the seller of the OTC Derivative the subject of the Reportable Transaction.</p>	A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any value between 0 and 1 (including 0 and 1).
<b><u>Data elements related to packages and links</u></b>				
92	<u>Package identifier</u>	<p>The identifier (determined by the Reporting Entity) in order to connect two or more Reportable Transactions that are reported separately.</p> <p>This data element is required for a Reportable Transaction which is one of two or more transactions that:</p> <p>(a) are reported separately but entered into together as the product of a single economic arrangement;</p> <p>(b) are reported separately because they are not able to be reported as a single report; or</p> <p>(c) is the reporting of a foreign exchange swap derivative transaction entered into as a single economic arrangement but reported as two foreign exchange contracts with different Expiration dates (item 18 above).</p>	An alphanumeric code of not more than 100 characters.	Any alphanumeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
93	<u>Package transaction price notation</u>	<u>An indicator of the type of units in which Package transaction price (item 94 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<p>(a) <u>1—if Package transaction price (item 94 below) is reported as a monetary amount; or</u></p> <p>(b) <u>3—Package transaction price (item 94 below) is reported as a decimal.</u></p>
94	<u>Package transaction price</u>	<u>Where an allowable value is reported for Package identifier (item 92 above) and a value is not reported for Package transaction spread (item 97 below), the traded price of the entire package in which the Reportable Transaction is a component.</u>	<p><u>This data element must be:</u></p> <p>(a) <u>reported as a monetary amount; or</u></p> <p>(b) <u>reported as a decimal.</u></p> <p><u>If Package transaction price notation (item 93 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u></p> <p><u>If Package transaction price notation (item 93 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u></p>	<u>Any numeric value.</u>
95	<u>Package transaction price currency</u>	<u>The currency code of the currency in which Package transaction price (item 94 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
96	<u>Package transaction spread notation</u>	<u>An indicator of the type of units in which Package transaction spread (item 97 below) is reported.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<p><u>(a) 1—if Package transaction spread (item 97 below) is reported as a monetary amount;</u></p> <p><u>(b) 3—if Package transaction spread (item 97 below) is reported as a decimal; or</u></p> <p><u>(c) 4—if Package transaction spread (item 97 below) is reported in basis points.</u></p>
97	<u>Package transaction spread</u>	<u>If a value is reported for Package identifier (item 92 above) and a value is not reported for Package transaction price (item 94 above), the traded price of the entire package in which the Reportable Transaction is a component, where the price is expressed as a spread or difference between two reference prices.</u>	<u>This data element must be:</u>	<u>Any numeric value.</u>
			<u>(a) reported as a monetary amount;</u>	
			<u>(b) reported as a decimal; or</u>	
			<u>(c) reported in basis points.</u>	
			<u>If Package transaction spread notation (item 96 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point.</u>	
			<u>If Package transaction spread notation (item 96 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.</u>	
			<u>If Package transaction spread notation (item 96 above) is reported as 4, an integer number of not more than 5 numerals, without any decimal places.</u>	

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
98	<u>Package transaction spread currency</u>	<u>The currency code of the currency in which Package transaction spread (item 97 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
99	<u>Prior UTI</u>	<p><u>For a Reportable Transaction that arises due to a lifecycle event on a single predecessor OTC Derivative, the transaction identifier of that single predecessor OTC Derivative.</u></p> <p><u>For a report made under Rule 2.2.2 of the kind referred to in subrule 2.2.2(2)(c), the first UTI reported for the OTC Derivative.</u></p>	<u>An alphanumeric code of not more than 52 characters.</u>	<u>Any alphanumeric value.</u>
100	<u>Event identifier</u>	<u>The unique identifier to connect Reportable Transactions resulting from an event (for example, a compression or credit event).</u>	<u>An alphanumeric code of not more than 52 characters.</u>	<u>The LEI of the entity assigning the Event identifier followed by a unique identifier of not more than 32 characters.</u>
<b><u>Data elements that are other transaction reporting data elements</u></b>				
101	<u>Action type</u>	<p><u>An indicator of whether the report being made relates to:</u></p> <p><u>(a) a Reportable Transaction that is an entry into an OTC Derivative;</u></p> <p><u>(b) a Reportable Transaction that is a modification of an OTC Derivative; or</u></p> <p><u>(c) a Reportable Transaction that is a full termination of an OTC Derivative.</u></p>	<u>As set out in the applicable paragraph of column 5 of this item.</u>	<p><u>(a) NEWT—for a Reportable Transaction that is an entry into an OTC Derivative;</u></p> <p><u>(b) MODI—for a Reportable Transaction that is a modification of an OTC Derivative;</u></p> <p><u>(c) TERM—for a Reportable Transaction that is a full termination of an OTC Derivative;</u></p> <p><u>(d) CORR—for a correction to information in a report previously made;</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		<p><u>For a report of a change under subrule 2.2.2(1), a notation to indicate whether the change relates to:</u></p> <p><u>(a) a correction to information in a report previously made;</u></p> <p><u>(b) a cancellation of a report previously made in error;</u></p> <p><u>(c) the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or</u></p> <p><u>(d) the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository.</u></p>		<p><u>(e) EROR—for a cancellation of a report previously made in error;</u></p> <p><u>(f) REVI—for the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or</u></p> <p><u>(g) PRTO—for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository.</u></p>
102	<u>Event type</u>	<p><u>An indicator of whether the kind of event associated with the value reported for Action type relates to:</u></p> <p><u>(a) the entry into an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty;</u></p> <p><u>(b) an assignment of an OTC Derivative;</u></p> <p><u>(c) a compression or post-trade risk reduction exercise;</u></p> <p><u>(d) the full or partial termination of an OTC Derivative;</u></p> <p><u>(e) the clearing of an OTC Derivative;</u></p> <p><u>(f) the exercise of an option;</u></p> <p><u>(g) the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties;</u></p>	<p><u>As set out in the applicable paragraph of column 5 of this item.</u></p>	<p><u>(a) TRAD—for the entry into of an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty;</u></p> <p><u>(b) NOVA—for an assignment of an OTC Derivative;</u></p> <p><u>(c) COMP—for a compression or post-trade risk reduction exercise;</u></p> <p><u>(d) ETRM—the full or partial termination of an OTC Derivative;</u></p>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		<p>(h) <u>an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative;</u></p> <p>(i) <u>the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository;</u></p> <p>(j) <u>a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that equity underlier;</u></p> <p>(k) <u>the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or</u></p> <p>(l) <u>the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table.</u></p>	<p><u>As set out in the applicable paragraph of column 5 of this item.</u></p>	<p>(e) <u>CLRG—for the clearing of an OTC Derivative;</u></p> <p>(f) <u>EXER—for the exercise of an option;</u></p> <p>(g) <u>ALOC—for the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties;</u></p> <p>(h) <u>CREV—for an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative;</u></p> <p>(i) <u>PTNG—for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository;</u></p> <p>(j) <u>CORP—for a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that equity underlier;</u></p>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
				<p>(k) <u>INCP</u>—for the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or</p> <p>(l) <u>UPDT</u>—for the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table</p>
103	<u>Reporting timestamp</u>	<u>The date and time of the submission of a report of a Reportable Transaction to the Derivative Trade Repository.</u>	<u>YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u>	<u>The values specified in any valid UTC date and time.</u>
104	<u>Report submitting entity</u>	<u>The LEI of the person submitting the report of a Reportable Transaction.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the LEI.</u>

**Table S1.1(2): Valuation information**

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
<b>Data element related to UTI</b>				
1	<u>Unique transaction identifier</u>	(a) <u>For a report made under Rule 2.2.2, if one transaction identifier was reported for the Reportable Transaction, the transaction identifier reported; or</u>  (b) <u>if more than one transaction identifier was reported for the Reportable Transaction, one of those transaction identifiers.</u>	If the transaction identifier is a <u>UTI as referred to in Rule 2.2.9, as specified in ISO 23897.</u>  For any other kind of transaction identifier, no format is specified.	<u>The value of the transaction identifier of the Reportable Transaction about which the report is made.</u>
<b>Data elements related to counterparties, beneficiaries and other entities</b>				
2	<u>Reporting Entity</u>	<u>The current LEI of the Reporting Entity.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
3	<u>Counterparty 1</u>	<u>The current LEI of:</u>  (a) <u>if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV;</u>  (b) <u>otherwise, the Reporting Entity.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
4	<u>Small-scale Buy-side Entity indicator</u>	<u>If applicable, an indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity.</u>	<u>As specified in column 5 of this item.</u>	<u>The value—SSBS.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	<u>Counterparty 2</u>	<p><u>The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</u></p> <p><u>(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above) is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust;</u></p> <p><u>(b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported for Counterparty 1 (item 3 above).</u></p> <p><u>Where the identities of the counterparties were not disclosed to each other, an anonymity identifier.</u></p>	<p><u>For an LEI, as specified in ISO 17442.</u></p> <p><u>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</u></p>	<p><u>For an LEI, the value of the LEI.</u></p> <p><u>For a Client Code, the value of the Client Code.</u></p> <p><u>For any other kind of identifier, the value of the identifier.</u></p> <p><u>ANON for an anonymity identifier.</u></p>
<b><u>Data element related to dates and timestamps</u></b>				
6	<u>Valuation timestamp</u>	<u>The date, or date and time, that the amount reported as Valuation amount (item 7 below) was determined.</u>	<p><u>(a) For a date, YYYY-MM-DD in accordance with ISO 8601; or</u></p> <p><u>(b) For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u></p>	<u>Any valid date or UTC date and time.</u>
<b><u>Data element related to valuation</u></b>				
7	<u>Valuation amount</u>	<u>The unadjusted value of the OTC Derivative the subject of the Reportable Transaction, calculated as the amount that would be paid to terminate the OTC Derivative in an orderly market on the valuation date.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
8	<u>Valuation currency</u>	<u>The currency code for the currency in which the Valuation amount (item 7 above) is denominated.</u>	<u>The format specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
9	<u>Valuation method</u>	<u>An Indicator of the source and method used to determine the amount reported as Valuation amount (item 7 above).</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	<u>(a) MTMA—if the Valuation amount (item 7 above) was determined using a mark-to-market method; or</u> <u>(b) MTMO—if the Valuation amount (item 7 above) was determined using a mark-to-model method.</u>
<b><u>Data elements related to delta and next floating rate reset dates</u></b>				
10	<u>Delta</u>	<u>For OTC Derivatives that are options, the ratio of the change in the price of the OTC Derivative to the change in the price of the underlier that is the underlier applicable to the next time that the option may be exercised.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any numeric value.</u>
11	<u>Next floating reference reset date—Leg 1</u>	<u>If applicable and other than for floating reference rates that reset on a daily frequency, the unadjusted nearest date in the future on which the interest rate reference rate of Leg 1 will be reset.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>
12	<u>Next floating reference reset date—Leg 2</u>	<u>If applicable and other than for floating reference rates that reset on a daily frequency, the unadjusted nearest date in the future on which the interest rate reference rate of Leg 2 will be reset.</u>	<u>YYYY-MM-DD in accordance with ISO 8601.</u>	<u>Any valid date.</u>
<b><u>Data elements that are other reporting data elements</u></b>				
13	<u>Action type</u>	<u>An indicator of the value VALU.</u>	<u>As specified in column 5 of this item.</u>	<u>The value—VALU</u>

<u>1. Item</u>	<u>2. Label</u>	<u>3. Derivative Transaction Information</u>	<u>4. Format</u>	<u>5. Allowable Values</u>
<u>14</u>	<u>Reporting timestamp</u>	<u>The date and time of the submission of a report of information set out in this table to the Derivative Trade Repository.</u>	<u>YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u>	<u>The values specified in any valid UTC date and time.</u>
<u>15</u>	<u>Report submitting entity</u>	<u>The LEI of the person submitting the report of information set out in this table.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the LEI.</u>

**Table S1.1(3): Collateral information**

<u>1. Item</u>	<u>2. Label</u>	<u>3. Derivative Transaction Information</u>	<u>4. Format</u>	<u>5. Allowable Values</u>
<b><u>Data element related to UTI</u></b>				
1	<u>Unique transaction identifier</u>	(a) <u>For a report made under Rule 2.2.2, if one transaction identifier was reported for the Reportable Transaction, the transaction identifier; or</u>  (b) <u>if more than one transaction identifier was reported for the Reportable Transaction, one of those transaction identifiers.</u>	If the transaction identifier is a <u>UTI as referred to in Rule 2.2.9, as specified in ISO 23897.</u>  For any other kind of transaction identifier, no format is specified.	<u>The value of the transaction identifier of the Reportable Transaction about which the report is made.</u>
<b><u>Data elements related to counterparties, beneficiaries and other entities</u></b>				
2	<u>Reporting Entity</u>	<u>The current LEI of the Reporting Entity.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
3	<u>Counterparty 1</u>	<u>The current LEI of:</u>  (a) <u>if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV;</u>  (b) <u>otherwise, the Reporting Entity.</u>	<u>As specified in ISO 17442.</u>	<u>The value of the current LEI.</u>
4	<u>Small-scale Buy-side Entity indicator</u>	<u>If applicable, an indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity.</u>	<u>As specified in column 5 of this item.</u>	<u>The value—SSBS.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	<u>Counterparty 2</u>	<p><u>The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</u></p> <p>(a) <u>if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above) is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust;</u></p> <p>(b) <u>otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above).</u></p>	<p><u>For an LEI, as specified in ISO 17442.</u></p> <p><u>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</u></p>	<p><u>For an LEI, the value of the LEI.</u></p> <p><u>For a Client Code, the value of the Client Code.</u></p> <p><u>For any other kind of identifier, the value of the identifier.</u></p>
<b><u>Data element related to dates and timestamps</u></b>				
6	<u>Collateral timestamp</u>	<u>Latest date, or date and time, that an amount reported for items 12, 13, 15, 16, 18 or 20 was determined.</u>	<p>(a) <u>For a date, YYYY-MM-DD in accordance with ISO 8601; or</u></p> <p>(b) <u>For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.</u></p>	<u>Any valid date or UTC date and time.</u>
<b><u>Data elements related to collateral arrangements</u></b>				
7	<u>Collateralisation category</u>	<u>An indicator of whether the OTC Derivative the subject of the Reportable Transaction is included in a collateral agreement (or collateral agreements) between the counterparties and of the kind of the collateral posting arrangements under the collateral agreement (or collateral agreements).</u>	<u>As specified in the ISO 20022 code set CollateralisationType2Code.</u>	<u>The value of the applicable code in the ISO 20022 code set CollateralisationType2Code.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
8	<u>Collateral portfolio indicator</u>	<u>If the OTC Derivative the subject of the Reportable Transaction is collateralised, the True or False indicator specified in the applicable paragraph of column 5 of this item.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	(a) <u>True—for collateralisation performed on a Portfolio Basis; or</u> (b) <u>False—for collateralisation not performed on a Portfolio Basis.</u>
9	<u>Portfolio containing non-reported component indicator</u>	<u>An indicator of whether the collateral portfolio in which the OTC Derivative the subject of the Reportable Transaction includes transactions that are not reported under these Rules.</u>	<u>As specified in the applicable paragraph of column 5 of this item.</u>	(a) <u>True—for collateral portfolio contains one or more non-reported transactions; or</u> (b) <u>False—for collateral portfolio does not contain one or more non-reported transactions</u>
10	<u>Collateral portfolio code (initial margin)</u>	<u>If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of initial margin, unless the collateralisation does not involve amounts of initial margin.</u>  <u>If there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, the unique code is of that portfolio.</u>	<u>An alphanumeric code of not more than 52 characters.</u>	<u>Any alphanumeric value.</u>



1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
11	<u>Collateral portfolio code (variation margin)</u>	<p>If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of variation margin, unless the collateralisation does not involve amounts of variation margin.</p> <p>This data element is not reported if there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, and the collateral portfolio code of the collateral portfolio is reported as Collateral portfolio code (initial margin) (item 10 above).</p>	<u>An alphanumeric code of no more than 52 characters.</u>	<u>Any alphanumeric value.</u>
<b><u>Data elements related to collateral amounts</u></b>				
12	<u>Initial margin posted by the Reporting Entity (pre-haircut)</u>	<p>The monetary value of initial margin that has been posted by the Reporting Entity to the other counterparty.</p> <p>This refers to the total current value of the initial margin rather than to its daily change.</p> <p>Where a single amount of margin is posted that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element.</p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any value greater than or equal to zero.</u>
13	<u>Initial margin posted by the Reporting Entity (post-haircut)</u>	<u>The monetary value that is the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 12 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any value greater than or equal to zero.</u>
14	<u>Currency of initial margin posted</u>	<u>The currency code of the currency in which the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 12 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
15	<u>Initial margin collected by the Reporting Entity (pre-haircut)</u>	<p><u>The monetary value of initial margin that has been collected by the Reporting Entity from the other counterparty.</u></p> <p><u>This refers to the total current value of the initial margin rather than to its daily change.</u></p> <p><u>Where a single amount of margin is collected that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element.</u></p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any value greater than or equal to zero.</u>
16	<u>Initial margin collected by the Reporting Entity (post-haircut)</u>	<u>The monetary value that is the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 15 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement.</u>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any value greater than or equal to zero.</u>
17	<u>Currency of initial margin collected</u>	<u>The currency code of the currency in which the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 15 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>
18	<u>Variation margin posted by the Reporting Entity (pre-haircut)</u>	<p><u>The monetary value of variation margin that has been posted by the Reporting Entity to the other counterparty.</u></p> <p><u>This refers to the total current value of the variation margin rather than to its daily change.</u></p>	<u>A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.</u>	<u>Any value greater than or equal to zero.</u>
19	<u>Currency of variation margin posted</u>	<u>The currency code of the currency in which the amount reported for Variation margin posted by the Reporting Entity (pre-haircut) (item 18 above) is denominated.</u>	<u>As specified in ISO 4217.</u>	<u>The value of the applicable currency code in ISO 4217.</u>

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
20	Variation margin collected by the Reporting Entity (pre-haircut)	The monetary value of variation margin that has been collected by the Reporting Entity from the other counterparty.  This refers to the total current value of the variation margin rather than to its daily change.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
21	Currency of variation margin collected	The currency code of the currency in which the amount reported for Variation margin collected by the Reporting Entity (pre-haircut) (item 20 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
<b>Data elements that are other transaction reporting data elements</b>				
22	Action type	An indicator of the value MARU.	As specified in column 5 of this item.	The value—MARU.
23	Reporting timestamp	The date and time of the submission of a report of information set out in this table to the Derivative Trade Repository.	YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.	The values specified in any valid UTC date and time.
24	Report submitting entity	The LEI of the person submitting the report of information set out in this table.	As specified in ISO 17442.	The value of the LEI.

**Table S2.1(1): Common data**

1. Item	2. Label	3. Derivative Transaction Information
4	Unique transaction identifier	The universal transaction identifier for the Reportable Transaction or, if no universal transaction identifier is available, the single transaction identifier as used by the counterparties or the trade identifier used by the trading venue (if applicable) on which the Reportable Transaction was executed, or if none of these are available, the internal trade identifier used by the Reporting Counterparty.
2	Unique product identifier	The universal product identification code for the Derivative to which the Reportable Transaction

1. Item	2. Label	3. Derivative Transaction Information
		relates, based on the taxonomy of the Derivative or, if no universal product identification code is available, a product identification code of the Derivative using an internationally accepted product taxonomy.
3	Contract type	The type of Derivative to which the Reportable Transaction relates, such as “swap”, “swaption”, “forward”, “option”, “basis swap”, “index swap” or “basket swap”, unless this information is contained in the unique product identifier referred to in item 2, in which case this field may be left blank or omitted.
4	Underlying	A unique identifier for the underlying to the Derivative to which the Reportable Transaction relates, or, if no unique identifier is available in the case of baskets or indices, a notation to indicate that the underlying is a basket or index.
5	Identifier of Reporting Counterparty	An identifier of the Reporting Counterparty, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
6	Name of Reporting Counterparty	The legal name of the Reporting Counterparty identified under item 5.
7	Identifier of Non-Reporting Counterparty	An identifier of the Non-Reporting Counterparty, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
8	Name of Non-Reporting Counterparty	The legal name of the Non-Reporting Counterparty identified under item 7.
9	Trading capacity of Reporting Counterparty	A notation to indicate whether the Reporting Counterparty has concluded the Derivative to which the Reportable Transaction relates:

1. Item	2. Label	3. Derivative Transaction Information
		<p>(a) as principal on its own account (on its own behalf or on behalf of a client); or</p> <p>(b) as agent for the account of and on behalf of a client.</p>
10	Identifier of beneficiary	<p>If the beneficiary of the rights and obligations arising from the Derivative to which the Reportable Transaction relates is not the Reporting Counterparty:</p> <p>(a) an identifier of the beneficiary of the Reporting Counterparty, using:</p> <p>(i) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</p> <p>(ii) in the case of an individual, a client code as assigned by the Reporting Counterparty; or</p> <p>(b) where the Reportable Transaction was executed via a structure, such as a trust or managed investment scheme, representing a number of beneficiaries, an identifier of the structure (i.e. as the trust or managed investment scheme).</p>
11	Name of beneficiary or structure	The legal name of the beneficiary or structure (if any) identified under item 10.
12	Identifier of person making report	<p>If the person reporting the Reportable Transaction to the Derivative Trade Repository is not the Reporting Counterparty, an identifier of the person using:</p> <p>(a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</p> <p>(b) in the case of an individual, a client code assigned by the Reporting Counterparty.</p>
13	Name of person making report	The legal name of the person identified under item 12.
14	Domicile of Reporting Counterparty	The jurisdiction of incorporation or formation of the Reporting Counterparty.
15	Identifier of broker	An identifier of the broker that executed the Reportable Transaction on behalf of the Reporting Counterparty (if applicable), using:

1. Item	2. Label	3. Derivative Transaction Information
		<p><del>(a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</del></p> <p><del>(b) in the case of an individual, a client code assigned by the Reporting Counterparty.</del></p>
16	Name of broker	The legal name of the broker (if any) identified under item 15.
17	Whether the Derivative has been centrally cleared (to be amended if cleared after initial report made)	A notation to indicate whether the Derivative to which the Reportable Transaction relates has been centrally cleared.
18	Name of central clearing facility	The name of the central clearing facility where the Derivative to which the Reportable Transaction relates was cleared (if applicable).
19	Identifier of clearing member	<p>An identifier of the clearing member that cleared the Derivative to which the Reportable Transaction relates (if applicable), using:</p> <p><del>(a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</del></p> <p><del>(b) in the case of an individual, a client code assigned by the Reporting Counterparty.</del></p>
20	Name of clearing member	The legal name of the clearing member (if any) identified under item 19.
21	Whether the Derivative has been confirmed	A notation to indicate whether the terms of the Derivative to which the Reportable Transaction relates have been confirmed by both counterparties to the Derivative.
22	Form of confirmation	If the terms of the Derivative to which the Reportable Transaction relates have been confirmed by both counterparties to the Derivative, a notation to indicate whether the confirmation was electronic or non-electronic.
23	Confirmation timestamp	The time and date (expressed as AEDT/AEST as applicable — see Rule 1.2.1) the terms of the Derivative to which the Reportable Transaction relates were confirmed by both counterparties (if applicable).

1. Item	2. Label	3. Derivative Transaction Information
24	Execution venue	If the Reportable Transaction: (a) was executed on a trading venue, an identifier code of the trading venue or, if no identifier code is available for the trading venue, the name of the trading venue; or (b) was not executed on a trading venue, a notation to indicate that there was no trading venue.
25	Master agreement type	The type of master agreement that was executed in relation to the Derivative to which the Reportable Transaction relates (e.g. ISDA Master Agreement, Master Power Purchase and Sale Agreement, International ForEx Master Agreement, European Master Agreement or any local Master Agreements).
26	Master agreement date	The year of the version of the master agreement identified under item 25.
27	Derivative effective date or start date	The date when the obligations under the Derivative to which the Reportable Transaction relates, come into effect.
28	Maturity, termination or end date	The date of expiry of the Derivative to which the Reportable Transaction relates.
29	Delivery type	A notation to indicate whether the Derivative to which the Reportable Transaction relates is physical (deliverable) or cash (non-deliverable) or a combination of both physical and cash.
30	Mark-to-market/mark-to-model/other value of Derivative	The valuation of the Derivative to which the Reportable Transaction relates, as calculated using the method identified under item 32.
31	Currency used for mark-to-market/mark-to-model/other valuation	The currency used for the valuation referred to in item 30.
32	Valuation type (mark-to-market/mark-to-model/other)	A notation to indicate whether the valuation referred to in item 30 was a mark-to-market or mark-to-model valuation, or a different form of valuation.
33	Counterparty side (buy/sell)	A notation to indicate whether the Reporting Counterparty is the buyer or seller of the Derivative to which the Reportable Transaction relates.

1. Item	2. Label	3. Derivative Transaction Information
34	Basis	The day count for calculation of periodic payments under the Derivative to which the Reportable Transaction relates (e.g. A/365, quarterly, semi-annual) (if applicable).
35	Settlement rate or index	The index for calculation of settlement payments under the Derivative to which the Reportable Transaction relates (e.g. the Bank Bill Swap Reference Rate).
36	Expiry conventions/cut	Place of time zone and time of expiry of the Derivative to which the Reportable Transaction relates (e.g. 3 pm, Tokyo; 10 am, New York).
37	Execution timestamp	If the Reportable Transaction was executed on a trading venue, the time and date (expressed as AEDT/AEST as applicable – see Rule 1.2.1) the Reportable Transaction was executed on a trading venue.
38	Clearing timestamp	If the Derivative to which the Reportable Transaction relates was centrally cleared, the time and date the Derivative was cleared.
39	Reporting timestamp	The time and date (expressed as AEDT/AEST as applicable – see Rule 1.2.1) the Reportable Transaction is reported to the Derivative Trade Repository.
40	Collateralisation	A notation to indicate whether the Reportable Transaction is collateralised by one or both counterparties to the Reportable Transaction.
41	Collateral portfolio	If the Reportable Transaction is collateralised, a notation to indicate whether the collateralisation was performed on a Portfolio Basis.
42	Collateral portfolio code	If the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Counterparty, to identify the portfolio.
43	Value of collateral	If the Reportable Transaction is collateralised: <ul style="list-style-type: none"> <li>(a) the value of the collateral posted by the Reporting Counterparty to the Non-Reporting Counterparty; or</li> <li>(b) where collateral is posted by the Reporting Counterparty to the Non-Reporting Counterparty on a Portfolio Basis, the value of all collateral posted for the portfolio.</li> </ul>



1. Item	2. Label	3. Derivative Transaction Information
44	Currency of collateral value	The currency of the collateral value identified under item 43.
45	Option type	If the Derivative to which the Reportable Transaction relates is an option, a notation to indicate whether the option is a call or a put.
46	Option expiration date	If the Derivative to which the Reportable Transaction relates is an option, the expiry date of the option.
47	Option premium	If the Derivative to which the Reportable Transaction relates is an option, the amount of the premium paid by the buyer to the seller.
48	Option premium currency	If the Derivative to which the Reportable Transaction relates is an option, the currency used to calculate the option premium identified under item 47.
49	Option style	If the Derivative to which the Reportable Transaction relates is an option, a notation to indicate whether the option can be exercised on a fixed date ("European", "Asian"), on a series of fixed dates ("Bermudan"), or at any time during the life of the Derivative ("American").
50	Strike price (cap/floor rate)	If the Derivative to which the Reportable Transaction relates is an option, the strike price of the option.
51	Barrier type	If the Derivative to which the Reportable Transaction relates includes a barrier, the type of barrier in the Derivative ("European", "American", "Bermudan" or "other").
52	Barrier value	If the Derivative to which the Reportable Transaction relates includes a barrier or barriers, the rate or level of the barrier or barriers.
53	Rate reset frequency	Frequency with which the rate leg resets (if applicable).
54	Hedging transaction	If the Reporting Entity is not an Australian ADI, an AFS Licensee, a CS Facility Licensee, an Exempt Foreign Licensee or a Foreign ADI, an indication of whether the Derivative to which the Reportable Transaction relates is entered into by the Reporting Entity for the purpose of managing a financial risk that arises in the ordinary course of business.

1. Item	2. Label	3. Derivative Transaction Information
55	Action type	<p>A notation to indicate whether the report being made relates to:</p> <ul style="list-style-type: none"> <li>(a) a Reportable Transaction that is an entry into of an arrangement that is a Derivative, in which case the notation must be “new”;</li> <li>(b) a Reportable Transaction that is a modification of an arrangement that is a Derivative, in which case the notation must be “modify”;</li> <li>(c) a Reportable Transaction that is a termination of an arrangement that is a Derivative, in which case the notation must be “cancel”; or</li> <li>(d) a compression of a Derivative, in which case the notation must be “compression”.</li> </ul> <p>For the purposes of subrule 2.2.2(1), a notation to indicate whether the change relates to:</p> <ul style="list-style-type: none"> <li>(a) a cancellation of a report previously made in error, in which case, the notation must be “error”;</li> <li>(b) a change or update to the information referred to in items 30–32 (mark-to-market, mark-to-model, or other valuation) or items 40–44 (collateral), in which case the notation must be “valuation update”; or</li> <li>(c) any other amendments to a report previously made, in which case the notation must be “other”.</li> </ul>

**Table S2.1(2): Commodity derivative data**

1. Item	2. Label	3. Derivative Transaction Information
4	Notional amount	The total notional amount, or total quantity in the unit of measure of the commodity underlying the Derivative to which the Reportable Transaction relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Transaction relates.
2	Notional currency	The currency of the total notional amount or payout (if applicable) identified under item 1.
3	Grade	The grade of product being delivered.

1. Item	2. Label	3. Derivative Transaction Information
4	Amount of upfront payment, if any	The amount of any upfront payment the Reporting Counterparty has made or received in relation to the Derivative to which the Reportable Transaction relates.
5	Payment frequency	The dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Transaction relates requires payments to be made.
6	Quantity unit	A unit to measure the quantity of each side of the Derivative to which the Reportable Transaction relates (e.g. barrels, bushels).
7	Quantity	The amount of the commodity (the number of quantity units) quoted on the Derivative to which the Reportable Transaction relates.
8	Quantity frequency	The rate at which the quantity is quoted on the Derivative to which the Reportable Transaction relates (e.g. hourly, daily, weekly, monthly).
9	Total quantity	The quantity of the commodity for the entire term of the Derivative to which the Reportable Transaction relates.
10	Delivery point or zone	The location of the delivery of the commodity underlying the Derivative to which the Reportable Transaction relates.
11	Delivery start date and time	The start date and time (expressed as AEDT/AEST as applicable – see Rule 1.2.1) of delivery of the commodity underlying the Derivative to which the Reportable Transaction relates.
12	Delivery end date and time	The end date and time (expressed as AEDT/AEST as applicable – see Rule 1.2.1) of delivery of the commodity underlying the Derivative to which the Reportable Transaction relates.
13	Derivative capacity	The quantity per delivery time interval of the commodity underlying the Derivative to which the Reportable Transaction relates.
14	Commodity base	A notation to indicate the type of commodity underlying the Derivative to which the Reportable Transaction relates.

**Table S2.1(3): Equity derivative and credit derivative data**

1. Item	2. Label	Derivative Transaction Information
4	Identifier of counterparty purchasing protection	The identifier of the counterparty purchasing protection, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
2	Name of counterparty purchasing protection	The legal name of the counterparty purchasing protection identified under item 1.
3	Identifier of counterparty selling protection	The identifier of counterparty selling protection, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
4	Name of counterparty selling protection	The legal name of the counterparty selling protection identified under item 3.
5	Information identifying the reference entity	The identifier of the entity that is the subject of the protection being purchased and sold, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
6	Name of the reference entity	The legal name of the reference entity identified under item 5.
7	Notional amount	The total notional amount, or total quantity in the unit of measure of an instrument underlying the Derivative to which the Reportable Transaction relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Transaction relates.

1. Item	2. Label	Derivative Transaction Information
8	Notional currency	The currency of the notional amount identified under item 7.
9	Amount of upfront payment, if any	The amount of any upfront payment the Reporting Counterparty has made or received in relation to the Derivative to which the Reportable Transaction relates.
10	Description of the payment stream of Reporting Counterparty	A description of the payment stream of the Reporting Counterparty (e.g. coupon).
11	Description of the payment stream of Non-Reporting Counterparty	A description of the payment stream of the Non-Reporting Counterparty (e.g. coupon).
12	Payment frequency	The dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Transaction relates requires payments to be made.

Table S2.1(4): Foreign exchange derivative data

1. Item	2. Label	3. Derivative Transaction Information
1	Notional amount 1	Total amount of the first underlying currency or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Transaction relates.
2	Notional amount 2	Total amount of the second underlying currency.
3	Currency 1	The notional currency payable by the Reporting Counterparty.
4	Currency 2	The notional currency payable by the Non-Reporting Counterparty.
5	Exchange rate	The rate of exchange of the currencies referred to in items 3 and 4.
6	Forward exchange rate	The forward exchange rate on the value date.

**Table S2.1(5): Interest rate derivative data**

1. Item	2. Label	3. Derivative Transaction Information
1	Notional amount for leg 1	The total notional amount, or total quantity in the unit of measure of leg 1 of the Derivative to which the Reportable Transaction relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative.
2	Notional amount for leg 2	Total notional amount or total quantity in the unit of measure of leg 2 of the Derivative to which the Reportable Transaction relates.
3	Notional currency for leg 1	The currency of the total notional amount or payout identified under item 1.
4	Notional currency for leg 2	The currency of the total notional amount or payout identified under item 2.
5	Amount of upfront payment, if any	The amount of any upfront payment the Reporting Counterparty has made or received in relation to the Derivative to which the Reportable Transaction relates.
6	Payer (fixed rate)	An identifier of the counterparty that pays the fixed rate, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
7	Name of payer (fixed rate)	The legal name of the payer (fixed rate) identified under item 6.
8	Payer (floating rate leg 1)	The identifier of the counterparty that pays the floating rate leg 1, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
9	Name of payer (floating rate leg 1)	The legal name of the payer (floating rate leg 1) identified under item 8.

1. Item	2. Label	3. Derivative Transaction Information
10	Payer (floating rate leg 2)	The identifier of the counterparty that pays the floating rate leg 2, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier, or if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty
11	Name of payer (floating rate leg 2)	The legal name of the payer (floating rate leg 2) identified under item 10.
12	Direction	A notation to indicate whether the Reporting Counterparty is paying or receiving the fixed rate.
13	Fixed rate	A notation to indicate the fixed rate used.
14	Fixed rate day count fraction	The actual number of days in the relevant fixed rate payer calculation period.
15	Fixed leg payment frequency	For the fixed rate leg, the dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Transaction relates requires payments to be made.
16	Floating rate payment frequency	For the floating rate leg, the dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Transaction relates requires payments to be made.
17	Floating rate index name (leg 1)	For floating rate leg 1, the name of the rate used to determine the payment amount at predetermined intervals.
18	Floating rate index name (leg 2)	For floating rate leg 2, the name of the rate used to determine the payment amount at predetermined intervals.
19	Floating rate reset frequency	The dates on, or frequency with which, the interest rate is reset by reference to the rates identified under items 17 and 18.

## Part S2.2 Derivative Position Information

### S2.2.1 Derivative Position Information

The *Derivative Position Information* in relation to a Reportable Position is:

- (a) if the Reportable Position is in a commodity derivative that is not an electricity derivative, the information about the Reportable Position set out in column 3 of Table S2.2(1) and the additional information about the Reportable Position set out in column 3 of Table S2.2(2), to the extent that information is relevant to the Reportable Position;
- (b) if the Reportable Position is in a credit derivative or an equity derivative, the information about the Reportable Position set out in column 3 of Table S2.2(1) and the additional information about the Reportable Position set out in column 3 of Table S2.2(3), to the extent that information is relevant to the Reportable Position;
- (c) if the Reportable Position is in a foreign exchange derivative, the information about the Reportable Position set out in column 3 of Table S2.2(1) and the additional information about the Reportable Position set out in column 3 of Table S2.2(4), to the extent that information is relevant to the Reportable Position; or
- (d) if the Reportable Position is in an interest rate derivative, the information about the Reportable Position set out in column 3 of Table S2.2(1) and the additional information about the Reportable Position set out in column 3 of Table S2.2(5), to the extent that information is relevant to the Reportable Position.

Note: As at the date the Rules are made, the Prescribed Classes under the *Corporations (Derivatives) Determination 2013* are commodity derivatives that are not electricity derivatives, credit derivatives, equity derivatives, foreign exchange derivatives and interest rate derivatives.

**Table S2.2(1): Common data**

1. Item	2. Label	3. Derivative Position Information
4	Unique product identifier	The universal product identification code for the Derivative to which the Reportable Position relates, based on the taxonomy of the Derivative or, if no universal product identification code is available, a product identification code of the Derivative using an internationally accepted product taxonomy.



1. Item	2. Label	3. Derivative Position Information
2	Contract type	The type of Derivative to which the Reportable Position relates, such as “swap”, “swaption”, “forward”, “option”, “basis swap”, “index swap” or “basket swap”, unless this information is contained in the unique product identifier referred to in item 1, in which case this field may be left blank or omitted.
3	Underlying	A unique identifier for the underlying to the Derivative to which the Reportable Position relates, or, if no unique identifier is available in the case of baskets or indices, a notation to indicate that the underlying is a basket or index.
4	Identifier of Reporting Counterparty	An identifier of the Reporting Counterparty, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
5	Name of Reporting Counterparty	The legal name of the Reporting Counterparty identified under item 4.
6	Identifier of Non-Reporting Counterparty	An identifier of the Non-Reporting Counterparty, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
7	Name of Non-Reporting Counterparty	The legal name of the Non-Reporting Counterparty identified under item 6.
8	Identifier of beneficiary	If the beneficiary of the rights and obligations arising from the Derivative to which the Reportable Position relates is not the Reporting Counterparty: (a) an identifier of the beneficiary of the Reporting Counterparty, using: (i) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business

1. Item	2. Label	3. Derivative Position Information
		<p>Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</p> <p>(ii) in the case of an individual, a client code as assigned by the Reporting Counterparty; or</p> <p>(b) where the Reportable Position was executed via a structure, such as a trust or managed investment scheme, representing a number of beneficiaries, an identifier of the structure (i.e. as the trust or managed investment scheme).</p>
9	Name of beneficiary or structure	The legal name of the beneficiary or structure (if any) identified under item 8.
10	Identifier of person making report	<p>If the person reporting the Reportable Position to the Derivative Trade Repository is not the Reporting Counterparty, an identifier of the person using:</p> <p>(a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</p> <p>(b) in the case of an individual, a client code assigned by the Reporting Counterparty.</p>
11	Name of person making report	The legal name of the person identified under item 10.
12	Domicile of Reporting Counterparty	The jurisdiction of incorporation or formation of the Reporting Counterparty.
13	Whether the Derivative has been centrally cleared	A notation to indicate whether the Derivative to which the Reportable Position relates has been centrally cleared.
14	Name of central clearing facility	The name of the central clearing facility where the Derivative to which the Reportable Position relates was cleared (if applicable).
15	Identifier of clearing member	<p>An identifier of the clearing member that cleared the Derivative to which the Reportable Position relates (if applicable), using:</p> <p>(a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or</p>

1. Item	2. Label	3. Derivative Position Information
		<del>(b) in the case of an individual, a client code assigned by the Reporting Counterparty.</del>
16	Name of clearing member	<del>The legal name of the clearing member (if any) identified under item 15.</del>
17	Whether the Derivative has been confirmed	<del>A notation to indicate whether the terms of the Derivative to which the Reportable Position relates have been confirmed by both counterparties to the Derivative.</del>
18	Execution venue	<del>If the Reportable Position: (a) was executed on a trading venue, an identifier code of the trading venue or, if no identifier code is available for the trading venue, the name of the trading venue; or (b) was not executed on a trading venue, a notation to indicate that there was no trading venue.</del>
19	Delivery type	<del>A notation to indicate whether the Derivative to which the Reportable Position relates is physical (deliverable) or cash (non-deliverable) or a combination of both physical and cash.</del>
20	Mark-to-market/mark-to-model/other value of Derivative	<del>The valuation of the Derivative to which the Reportable Position relates, as calculated using the method identified under item 22.</del>
21	Currency used for mark-to-market/mark-to-model/other valuation	<del>The currency used for the valuation referred to in item 20.</del>
22	Valuation type (mark-to-market/mark-to-model/other)	<del>A notation to indicate whether the valuation referred to in item 20 was a mark-to-market or mark-to-model valuation, or a different form of valuation.</del>
23	Counterparty side (buy/sell)	<del>A notation to indicate whether the Reporting Counterparty is the buyer or seller of the Derivative to which the Reportable Position relates.</del>
24	Basis	<del>The day count for calculation of periodic payments under the Derivative to which the Reportable Position relates (e.g. A/365, quarterly, semi-annual) (if applicable).</del>
25	Settlement rate or index	<del>The index for calculation of settlement payments under the Derivative to which the Reportable Position relates (e.g. the Bank Bill Swap Reference Rate).</del>

1. Item	2. Label	3. Derivative Position Information
26	Expiry Conventions/Cut	Place of time zone and time of expiry of the Derivative to which the Reportable Position relates (e.g. 3 pm, Tokyo; 10 am, New York).
27	Collateralisation	A notation to indicate whether the Reportable Position is collateralised by one or both counterparties to the Reportable Position.
28	Collateral portfolio	If the Reportable Position is collateralised, a notation to indicate whether the collateralisation was performed on a Portfolio Basis.
29	Collateral portfolio code	If the Reportable Position is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Counterparty, to identify the portfolio.
30	Value of collateral	If the Reportable Position is collateralised: (a) the value of the collateral posted by the Reporting Counterparty to the Non-Reporting counterparty; and (b) where collateral is posted by the Reporting Counterparty to the Non-Reporting Counterparty on a Portfolio Basis, the value of all collateral posted for the portfolio.
31	Currency of collateral value	The currency of the collateral value identified under item 30.
32	Option type	If the Derivative to which the Reportable Position relates is an option, a notation to indicate whether the option is a call or a put.
33	Option expiration date	If the Derivative to which the Reportable Position relates is an option, the expiry date of the option.
34	Option premium	If the Derivative to which the Reportable Position relates is an option, the amount of the premium paid by the buyer to the seller.
35	Option premium currency	If the Derivative to which the Reportable Position relates is an option, the currency used to calculate the option premium identified under item 34.

1. Item	2. Label	3. Derivative Position Information
36	Option style	If the Derivative to which the Reportable Position relates is an option, a notation to indicate whether the option can be exercised on a fixed date ("European", "Asian"), on a series of fixed dates ("Bermudan") or at any time during the life of the Derivative ("American").
37	Strike price (cap/floor rate)	If the Derivative to which the Reportable Position relates is an option, the strike price of the option.
38	Barrier type	If the Derivative to which the Reportable Position relates includes a barrier, the type of barrier in the Derivative ("European", "American", "Bermudan" or "other").
39	Barrier value	If the Derivative to which the Reportable Position relates includes a barrier or barriers, the rate or level of the barrier or barriers.

Table S2.2(2): Commodity Derivative data

1. Item	2. Label	3. Derivative Position Information
4	Notional amount	The total notional amount, or total quantity in the unit of measure of the commodity underlying the Derivative to which the Reportable Position relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Position relates.
2	Notional currency	The currency of the total notional amount or payout (if applicable) identified under item 1.

**Table S2.2(3): Credit derivative and equity derivative data**

1. Item	2. Label	3. Information
4	Identifier of counterparty purchasing protection	The identifier of the counterparty purchasing protection, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
2	Name of counterparty purchasing protection	The legal name of the counterparty purchasing protection identified under item 1.
3	Identifier of counterparty selling protection	The identifier of counterparty selling protection, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
4	Name of counterparty selling protection	The legal name of the counterparty selling protection identified under item 3.
5	Information identifying the reference entity	The identifier of the entity that is the subject of the protection being purchased and sold, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
6	Name of the reference entity	The legal name of the reference entity identified under item 5.
7	Notional amount	The total notional amount, or total quantity in the unit of measure of an instrument underlying the Derivative to which the Reportable Position relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Position relates.

1. Item	2. Label	3. Information
8	Notional currency	The currency of the notional amount identified under item 7.
9	Payment frequency	The dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Position relates requires payments to be made.

**Table S2.2(4): Foreign Exchange Derivative data**

1. Item	2. Label	3. Derivative Position Information
1	Notional amount 1	Total amount of the first underlying currency or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative to which the Reportable Position relates.
2	Notional amount 2	Total amount of the second underlying currency.
3	Currency 1	The notional currency payable by the Reporting Counterparty.
4	Currency 2	The notional currency payable by the Non-Reporting Counterparty.
5	Exchange rate	The rate of exchange of the currencies referred to in items 3 and 4.
6	Forward exchange rate	The forward exchange rate on the value date.

**Table S2.2(5): Interest rate derivative data**

1. Item	2. Label	3. Derivative Position Information
1	Notional amount for leg 1	The total notional amount, or total quantity in the unit of measure of leg 1 of the Derivative to which the Reportable Position relates, or payout where a fixed payment is made at maturity based on certain conditions being met at expiry or during the life of the Derivative.

1. Item	2. Label	3. Derivative Position Information
2	Notional amount for leg 2	Total notional amount or total quantity in the unit of measure of leg 2 of the Derivative to which the Reportable Position relates.
3	Notional currency for leg 1	The currency of the total notional amount or payout identified under item 1.
4	Notional currency for leg 2	The currency of the total notional amount or payout identified under item 2.
5	Payer (fixed rate)	An identifier of the counterparty that pays the fixed rate, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); (b) or, in the case of an individual, a client code assigned by the Reporting Counterparty.
6	Name of payer (fixed rate)	The legal name of the payer (fixed rate) identified under item 5.
7	Payer (floating rate leg 1)	The identifier of the counterparty that pays the floating rate leg 1, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier or, if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
8	Name of payer (floating rate leg 1)	The legal name of the payer (floating rate leg 1) identified under item 7.
9	Payer (floating rate leg 2)	The identifier of the counterparty that pays the floating rate leg 2, using: (a) in the case of an entity, a Legal Entity Identifier (LEI) or interim entity identifier, or if no LEI or interim entity identifier is available for the entity, a Designated Business Identifier or, if no Designated Business Identifier is available, a Business Identifier Code (BIC code); or (b) in the case of an individual, a client code assigned by the Reporting Counterparty.
10	Name of payer (floating rate leg 2)	The legal name of the payer (floating rate leg 2) identified under item 9.



1. Item	2. Label	3. Derivative Position Information
41	Direction	A notation to indicate whether the Reporting Counterparty is paying or receiving the fixed rate.
42	Fixed rate	A notation to indicate the fixed rate used
43	Fixed rate day count fraction	The actual number of days in the relevant fixed rate payer calculation period.
44	Fixed leg payment frequency	For the fixed rate leg, the dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Position relates requires payments to be made.
45	Floating rate payment frequency	For the floating rate leg, the dates on, or frequency with which, the agreement executed in relation to the Derivative to which the Reportable Position relates requires payments to be made.
46	Floating rate index name (leg 1)	For floating rate leg 1, the name of the rate used to determine the payment amount at predetermined intervals.
47	Floating rate index name (leg 2)	For floating rate leg 2, the name of the rate used to determine the payment amount at predetermined intervals.
48	Floating rate reset frequency	The dates on, or frequency with which, the interest rate is reset by reference to the rates identified under items 16 and 17.