ASIC

Australian Securities & Investments Commission

13 January 2023

Version 0.1

Preliminary mapping of ASIC 2024 Rules data elements to ISO 20022 message elements

The purpose of this document is to provide industry with some initial information of ASIC's views on the relationship between the ASIC Derivative Transaction Rules (Reporting) 2024 (the **2024 Rules**) data elements and the ISO 20022 base message elements. We intend to seek industry design views in the development of final schema designs for reporting under the 2024 Rules.

This document is a preliminary mapping of the 2024 Rules data elements to the relevant ISO 20022 base message elements. It is not formal usage guidelines, but illustrates how each 2024 Rules data element can be reported using ISO 20022 message elements for the reporting of:

(a) Table S1.1(1): Transaction information using auth.030.001.03 : DerivativesTradeReportV03;

(b) Table S1.1(2): Valuation information using auth.030.001.03 : DerivativesTradeReportV03; and

(c) Table S1.1(3): Collateral information using auth.030.001.03 : DerivativesTradeReportV03 and auth.108.001.01 : DerivativesMarginDataReportV01.

Certain design features of the ISO 20022 messages

Data elements that are not explicitly reported

Certain ISO 20022 design principles and practices are such that certain 2024 Rules data elements are not explicitly reported.

Data element	Note
Action type	Action type is indicated in reporting by the message element within which the derivative transaction information is reported. In the tables below, this is the reported Level 3 elements of New, Modification, Correction, Termination, ValuationUpdate, Error, PortOut or Revive.
Currency of monetary amount	When a monetary amount is reported, both the currency of the amount and the sign of the amount are embedded or associated with the reported amount message element. This means that, where related to a 2024 Rules data element reported as a monetary amount, there is no separate data element reported for the 2024 Rules data elements (of: Notional currency—Leg 1 (Leg 2); Call (Put) currency; Price currency; Spread currency—Leg 1 (Leg 2); Strike price currency/currency pair; Option premium currency; Other payment currency; Package transaction price currency; Package transaction spread currency; Valuation currency; Currency of initial margin posted (initial margin collected) (variation margin posted) (variation margin collected)
Notation data elements	It is a 'rule' of ISO 20022 to avoid duplication – i.e. when one message element can inform about two characteristics, then the one message element should suffice. e.g. if a price is reported as 'Price' / 'Decimal' / '0.0257', then the 2024 Rules data element 'Price notation' (as '3' indicating a decimal) is not separately reported as 'Decimal' indicates that 0.0257 is reported as a decimal. This means that there is no separate data element reported for the 2024 Rules 'notation' data elements of: Price notation; Spread notation—Leg 1 (Leg 2); Strike price notation; Package transaction price notation; Package transaction spread notation.
Type data elements	Similarly, when one 2024 Rules message element unambiguously informs about the value of another 2024 Rules data element, the other data element is not reported. e.g. Counterparty 2 may be reported as 'Legal' / 'Identification' / 'LEI' or 'Legal' / 'Identification' / 'Other' / 'Identification' / 'Identification' or 'Natural' / 'Identification' / 'Identification' / 'Identification'. Therefore, if Counterparty 2 is reported as 'Legal' / 'Identification' / 'LEI', then 2024 Rules 'Counterparty 2 identifier type' is implicitly TRUE, and, in the case of the entity identifier reported as a non-LEI value, then 2024 Rules 'Counterparty 2 identifier type' is implicitly FALSE. This means that there is no separate data element reported for the 'type' ASIC data elements of: Counterparty 2 identifier type indicator, Beneficiary 1 identifier type indicator.

Data element	Note
Indicators inferred from message element sequences	Similar to the 2024 Rules ‘Action type’ data elements, a 2024 Rules data element may be inferred by a particular sequence of message elements. For example : for ‘Cleared’, for which the allowable values are Y (Yes), N (No), I (Intend to clear). These allowable values are inferred from the message element sequences: Y (Yes) = ‘TradeClearing’ / ‘ClearingStatus’ / ‘Cleared’ / ‘Details’ / ‘CCP’ / ‘LEI’ / “LEI value” N (No) = ‘TradeClearing’ / ‘ClearingStatus’ / ‘Cleared’ / ‘Reason’ / ”NORE” I (Intend to clear) = ‘TradeClearing’ / ‘ClearingStatus’ / ‘IntendToClear’ / ‘Reason’ / ”NORE” Similarly : for ‘Collateral portfolio indicator’, for which the allowable values are True or False. These allowable values are inferred from the message element sequences: True = by the reporting of ‘InitialMarginPortfolioCode’ and/or ‘VariationMarginPortfolioCode’ False = ‘CollateralPortfolioCode’ / ‘Portfolio’ / ‘NoPortfolio’ / ”NOAP”

Levels within a message

The message elements of the ISO 20022 messages are organised within a hierarchy of levels. The number of levels for a given 2024 Rules data element varies and the value for the 2024 Rules data element is submitted at the lowest level of the hierarchy applicable to the data element.

Level 1 distinguishes between:

(a) ‘ReportHeader’ – metadata information about the message file;

(b) ‘TradeData’ – the transaction, valuation or collateral information being reported; and

(c) ‘SupplementaryData’ – additional information that cannot be captured in the structured fields (not used in an ASIC ISO 20022 message).

Level 2 follows the above Level 1 elements with:

(a) For ‘ReportHeader’ – metadata elements such as the number of records;

(b) For ‘TradeData’ – in effect, a header for each record of ‘Report’; and

The subsequent levels for ‘TradeData’/’Report’ records are summarised in the following tables:

For auth.030.001.03 : DerivativesTradeReportV03:

Level 3	Level 4	Level 5	Level 6	If a value is not submitted at Level 6, the nature of information submitted at Level 7 or above
New	CounterpartySpecificData	Counterparty	ReportingCounterparty	entity identifier, direction, reporting exemption
			OtherCounterparty	entity identifier, country
			Broker SubmittingAgent ClearingMember Beneficiary EntityResponsibleForReport ExecutionAgent	entity identifier
		Valuation	ContractValue	amount, currency, sign
			Timestamp Type Delta	
	CommonTradeData	ContractData	ContractType AssetClass ProductIdentification	
			UnderlyingInstrument	instrument identifier, basket identifier & constituents, source of identifier
			SettlementCurrency SettlementCurrencySecondLeg	currency
		TransactionData	TransactionIdentification PriorTransactionIdentification	UTI or other transaction ID
			CollateralPortfolioCode	No portfolio indicator IM & VM portfolio codes
			PlatformIdentifier	
			TransactionPrice	Price amount, currency, sign, decimal, unit of measure

Level 3	Level 4	Level 5	Level 6	If a value is not submitted at Level 6, the nature of information submitted at Level 7 or above
			NotionalAmount	by First Leg & Second Leg: amount, currency, sign; schedule information
			NotionalQuantity	by First Leg & Second Leg: total quantity, period quantity, units
			ExecutionTimeStamp EffectiveDate ExpirationDate	
			DerivativeEvent	type, identifier, timestamp
			TradeClearing	clearing status indicator, CCP ID, clearing timestamp
			InterestRate	by First Leg & Second Leg: fixed: rate, daycount, payment frequency by First Leg & Second Leg: floating: spread, daycount, payment frequency, next reset date + (SecondLeg) reference rate identifier, reference period
			Currency	exchange rate, exchange rate basis
			Option	Strike Price : amount, currency, sign, decimal Call Amount, Put Amount, Premium Amount : amount, currency Premium Payment Date Maturity Date Of Underlying
			Credit	Index factor, tranche attachment point & detachment point
			OtherPayment	amount, currency, sign, type, date Payer/Receiver : entity identifier
			Package	Identifier Price/Spread : amount, currency, sign, decimal, basis points

Level 3	Level 4	Level 5	Level 6	If a value is not submitted at Level 6, the nature of information submitted at Level 7 or above
Modification				
Correction				
Termination				
ValuationUpdate	For these other Level 3 'Action types', all of the subsequent Levels are identical to 'New'			
Error				
PortOut				
Revive				

For auth.108.001.01 : DerivativesMarginDataReportV01:

Level 3	Level 4	Level 5	Level 6	If a value is not submitted at Level 5 or 6, the nature of information submitted at Level 7 or above
New	CounterpartyIdentification	ReportingCounterparty	Identification	entity identifier, reporting exemption
		OtherCounterparty	IdentificationType	entity identifier
		SubmittingAgent EntityResponsibleForReport		
	TransactionIdentification	UniqueTransactionIdentifier		
		Proprietary	Identification	
	Collateral	CollateralPortfolioCode	Portfolio MarginPortfolioCode	Not collateralised on a portfolio basis IM & VM portfolio codes
		CollateralisationCategory TimeStamp		

Level 3	Level 4	Level 5	Level 6	If a value is not submitted at Level 5 or 6, the nature of information submitted at Level 7 or above
	PostedMarginOrCollateral	InitialMarginPosted PreHaircut		
		InitialMarginPosted PostHaircut		
		VariationlMarginPosted PreHaircut		
	ReceivedMarginOrCollateral	InitialMarginReceived PreHaircut		
		InitialMarginReceived PostHaircut		
		VariationlMarginReceived PreHaircut		
MarginUpdate				
Error	For these other Level 3 ‘Action types’, all of the subsequent Levels are identical to ‘New’			
Correction				

Mapping of ASIC 2024 Rules data elements to ISO 20022 message elements

In the following tables, the message elements and XML tags are, unless otherwise indicated, set out for a ‘New’ transaction.

Columns 1 & 2 are the Item number and Label of each 4 Rules data element as per the corresponding table in the 2024 Rules.
Some items have been re-ordered to better align with the ISO 20022 message definition structure.

Column 3 is, for brevity, a shortened form of the Derivative Transaction Information for each data element as set out in the 2024 Rules.
The full text for Derivative Transaction Information in the 2024 Rules prevails over this document.

Columns 4 & 5 have the purpose of identifying the level at which the value for the 2024 Rules data element is reported and the preceding levels.
In an actual ISO 20022 message, preceding levels are generally not repeated for 2024 Rules data elements that have common preceding levels.

Table S1.1(1): Transaction information is reported:

- using **auth.030.001.03 : DerivativesTradeReportV03** as:

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements that are other transaction reporting data elements			*Within:* TradeData Report	*Within:* <TradData> <Rpt>
101	Action type	An indicator of the type of report or transaction as:		
		NEWT – entry into a new transaction	New	<New>
		MODI – modification of an existing transaction	Modification	<Mod>
		TERM – full termination	Termination	<Termntn>
		CORR – correction of previously reported information	Correction	<Crrctn>
		EROR – cancellation of a report made in error	Error	<Err>
		REVI – reinstatement of a transaction cancelled, terminated, matured or expired in error	Revive	<Rvv>
		PRTO – transfer out to another derivative trade repository	PortOut	<PortOut>

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to UTI			*Within:* TradeData Report ‘Action type value’ CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
1	Unique transaction identifier	The transaction identifier as:		
		For NEWT, an ISO 23897 UT For any other Action type where an ISO 23897 UTI was previously reported, that ISO 23897 UTI	TransactionIdentification UniqueTransactionIdentifier ‘value = a UTI’	<TxId> <UnqTxIdr> >value = a UTI<
		For an Action type other than NEWT where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI	TransactionIdentification Proprietary Identification ‘value = a non-UTI identifier’	<TxId> <Prtry> <Id> >value = a non-UTI identifier<
Data elements related to UPI			*Within:* TradeData Report ‘Action type value’ CommonTradeData ContractData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <CtrctData>
2	Unique product identifier	For an Action type other than TERM, an ISO 4914 UPI	ProductIdentification UniqueProductIdentifier ‘value = a UPI’	<PdctId> <UnqPdctIdr> >’value = a UPI<
		For TERM, this data element is not required	n/a	n/a
3	Asset class	An indicator of the type of asset class	AssetClass ‘value = CRDT, CURR, EQUI, INTR, COMM or OTHR’	<AsstClss> >value = CRDT, CURR, EQUI, INTR, COMM or OTHR’<
4	Contract type	An indicator of the type of instrument or product	ContractType ‘value = CFDS, FRAS, FORW, OPTN, SWAP, SWPT or OTHR’	<CtrctTp> >value = CFDS, FRAS, FORW, OPTN, SWAP, SWPT or OTHR<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to counterparties, beneficiaries and other entities			*Within:* TradeData Report 'Action type value' CounterpartySpecificData	*Within:* <TradData> <Rpt> >Action type value< <CptrPtySpcfcData>
5	Reporting Entity	The LEI of the Reporting Entity.	Counterparty EntityResponsibleForReport LEI 'value = an LEI'	<CtrPty> <NttyRspnsblForRpt> <LEI> >value = an LEI<
6	Counterparty 1	The LEI of the: (a) MIS or Trust or CCIV; (b) otherwise, Reporting Entity.	Counterparty ReportingCounterparty Identification Legal Identification LEI 'value = an LEI'	<CtrPty> <RptgCtrPty> <Id> <Lgl> <Id> <LEI> >value = an LEI<
7	Counterparty 2	The LEI or another identifier of the: (a) MIS or Trust or CCIV; (b) otherwise, counterparty entity *Note: 'another identifier' could be a Designated Business Identifier (ABN, AVID or BIC) or a Client Code*	*For an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification LEI 'value = an LEI' *For another identifier of an entity eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification 'value = an entity identifier'	<CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <LEI> >value = an LEI< <CtrPty> <OthrCtrPty > <IdTp> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
			For another identifier of an entity NOT eligible for an LEI:	
			Counterparty OtherCounterparty IdentificationType Natural Identification Identification Identification 'value = an entity identifier'	<CtrPty> <OthrCtrPty > <IdTp> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<
		For an anonymous counterparty, ANON	*For an anonymous counterparty:*	
			Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification 'value = ANON'	<CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <Othr> <Id> <Id> <value = ANON>
8	Counterparty 2 identifier type	If item 7 is reported as an LEI, then True else False	*n/a – the value reported at item 7 unambiguously informs whether True or False for this item*	*n/a*
9	Country of Counterparty 2	If item 8 = implicitly False (i.e. item 7 ≠ LEI), the ISO 3166 country code of Counterparty 2	*If item 7 is reported as another identifier of an entity eligible for an LEI:*	
			Counterparty OtherCounterparty IdentificationType Legal Country 'value = a country code'	<CtrPty > < OthrCtrPty> <IdTp> <Lgl> <Ctry >value = a country code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
			If item 7 is reported as another identifier of an entity NOT eligible for an LEI:	
			Counterparty OtherCounterparty IdentificationType Natural Country 'value = a country code'	<CtrPty > < OthrCtrPty> <IdTp> <Ntrl> <Ctry >value = a country code<
10	Beneficiary 1	The LEI or other identifier of the Beneficiary	*For an LEI:*	
			Counterparty Beneficiary Legal Identification LEI 'value = an LEI'	<CtrPty> <Bnfcry> <Lgl> <Id> <LEI> >value = an LEI<
		'other identifier' could be a Designated Business Identifier (ABN, AVID or BIC) or a Client Code	*For another identifier of an entity eligible for an LEI:*	
			Counterparty Beneficiary Legal Identification Other Identification Identification 'value = an entity identifier'	<CtrPty> <Bnfcry> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier<
			For another identifier of an entity NOT eligible for an LEI:	
			Counterparty Beneficiary Natural Identification Identification Identification 'value = an entity identifier'	<CtrPty> <Bnfcry> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
11	Beneficiary 1 identifier type	If item 10 is reported as an LEI, then True else False	*n/a – the value reported at item 10 unambiguously informs whether True or False for this item*	*n/a*
12	Broker	The LEI of the Broker	Counterparty Broker LEI 'value = an LEI'	<CtrPty> <Brkr> <LEI> >value = an LEI<
13	Execution agent of the Counterparty 1	The LEI of the Execution agent of Counterparty 1	Counterparty ExecutionAgent LEI 'value = an LEI'	<CtrPty> <ExctnAgt> <LEI> >value = an LEI<
24	Clearing member	The LEI of the clearing member	ClearingMember Legal Identification LEI 'value = an LEI'	<ClrMmb> <Lgl> <Id> <LEI> >value = an LEI<
104	Report submitting entity	The LEI of the person submitting the report of a Reportable Transaction.	Counterparty SubmittingAgent LEI 'value = an LEI'	<CtrPty> <SubmitgAgt> <LEI> >value = an LEI<
14	Direction 1	Whether Counterparty 1 is BYER or SLLR	Counterparty ReportingCounterparty DirectionOrSide CounterpartySide 'value = BYER or SLLR'	<CtrPty> <RptgCtrPty> <DrctnOrSide> <CtrPtySd> >value = BYER or SLLR<
15	Direction 2—Leg 1	Whether Counterparty 1 is the payer (MAKE) or receiver (TAKE) on Leg 1	Counterparty ReportingCounterparty DirectionOrSide Direction DirectionOfTheFirstLeg 'value = MAKE or TAKE'	<CtrPty> <RptgCtrPty> <DrctnOrSide> <Drctn> <DrctnOfTheFrstLeg> >value = MAKE or TAKE<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
16	Direction 2—Leg 2	Whether Counterparty 1 is the payer (MAKE) or receiver (TAKE) on Leg 2	Counterparty ReportingCounterparty DirectionOrSide Direction DirectionOfTheSecondLeg 'value = MAKE or TAKE'	<CtrPty> <RptgCtrPty> <DrctnOrSide> <Drctn> <DrctnOfTheScndLeg> >value = MAKE or TAKE<
Data elements related to dates and timestamps			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
17	Effective date	Effective date	EffectiveDate 'value = a date'	<FctvDt> >value = a date<
18	Expiration date	Expiration date	ExpirationDate 'value = a date'	<XprtnDt> >value = a date<
19	Execution timestamp	Execution timestamp	ExecutionTimeStamp 'value = a datetime'	<ExctnTmStmp> >value = a datetime<
20	Event timestamp	Date or date and time of the occurrence of the event	DerivativeEvent Timestamp Date or DateTime 'value = a date or datetime'	<DerivEvt> <TmStmp> <Dt> or <DtTm> >value = a date or date time<
21	Clearing timestamp	Date and time that the transaction was cleared	TradeClearing ClearingStatus Cleared Details ClearingReceiptDateTime 'value = a datetime'	<TradClr> <ClrSts> <Clrd> <Dtls> <ClrRctDtTm> >value = a datetime<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to clearing and trading			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
22	Cleared	An indicator of whether the transaction has been cleared or is intended to be cleared		
		'Y' (Yes) is implicitly reported by reporting the LEI of the CCP	*For 'Y':* TradeClearing ClearingStatus Cleared Details CCP LEI 'value = an LEI'	<TradClr> <ClrSts> <Clrd> <Dtls <CCP> <LEI> >value = an LEI<
		'N' (No) is reported by reporting 'NORE' for 'Reason' following 'Cleared'	*For 'N':* TradeClearing ClearingStatus Cleared Reason 'value = NORE'	<TradClr> <ClrSts> <Clrd> <Rsn> >value = NORE<
		'I' (Intend to Clear) is reported by reporting 'NORE' for 'Reason' following 'IntendToClear'	*For 'I':* TradeClearing ClearingStatus IntendToClear Reason 'value = NORE'	<TradClr> <ClrSts> <IntndToClear> <Rsn> >value = NORE<
23	Central counterparty	The LEI of the CCP	TradeClearing ClearingStatus Cleared CCP LEI 'value = an LEI'	<TradClr> <ClrSts> <Clrd> <CCP> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
25	Platform identifier	The MIC of the platform, *including:* *XOFF – if the platform does not have a MIC* *XOFF, XXXX or BILT – if the transaction was not traded on a platform*	PlatformIdentifier 'value = a platform MIC, else XOFF, XXXX or BILT'	<PltfmIdr> >value = a platform MIC, else XOFF, XXXX or BILT<
Data elements related to notional amounts and quantities			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
26	Notional amount—Leg 1	Notional amount of Leg 1	NotionalAmount FirstLeg Amount Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	<NtnlAmt> <FrstLeg> <Amt> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign<
27	Notional amount—Leg 2	Notional amount of Leg 2	NotionalAmount SecondLeg Amount Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	<NtnlAmt> <ScndLeg> <Amt> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign<
28	Total notional quantity—Leg 1	Aggregate notional quantity of Leg 1 for the entire term	NotionalQuantity FirstLeg TotalQuantity 'value = an amount'	<NtnlQty> <FrstLeg> <TtlQty> >value = an amount<
29	Total notional quantity—Leg 2	Aggregate notional quantity of Leg 2 for the entire term	NotionalQuantity SecondLeg TotalQuantity 'value = an amount'	<NtnlQty> <ScndLeg> <TtlQty> >value = an amount<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
30	Notional quantity—Leg 1	Constant notional quantity of Leg 1 for each period	NotionalQuantity FirstLeg Details Term Quantity 'value = an amount'	<NtnlQty> <FrstLeg> <Dtls> <Term> <Qty> >value = an amount<
31	Notional quantity—Leg 2	Constant notional quantity of Leg 1 for each period	NotionalQuantity SecondLeg Details Term Quantity 'value = an amount'	<NtnlQty> <ScndLeg> <Dtls> <Term> <Qty> >value = an amount<
32	Call amount	FX option monetary amount that the option gives the right to buy	Option CallAmount Xml Attribute Currency 'value = an amount, ccy code'	<Optn> <CallAmt> <Ccy> >value = an amount, ccy code<
33	Put amount	FX option monetary amount that the option gives the right to sell	Option PutAmount Xml Attribute Currency 'value = an amount, ccy code'	<Optn> <PutAmt> <Ccy> >value = an amount, ccy code<
34	Notional currency—Leg 1	Currency code for Notional amount—Leg 1	*n/a – currency code is reported with amount at item 26*	*n/a*
35	Notional currency—Leg 2	Currency code for Notional amount—Leg 2	*n/a – currency code is reported with amount at item 27*	*n/a*
36	Quantity unit of measure—Leg 1	Unit of measure for Total notional quantity—Leg 1	NotionalQuantity FirstLeg UnitOfMeasure Code 'value = a code from ExternalUnitOfMeasure1Code'	<NtnlQty> <FrstLeg> <UnitOfMeasr> <Cd> >value = a code from ExternalUnitOfMeasure1Code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
37	Quantity unit of measure—Leg 2	Unit of measure for Total notional quantity—Leg 2	NotionalQuantity SecondLeg UnitOfMeasure Code 'value = a code from ExternalUnitOfMeasure1Code'	<NtnlQty> <ScndLeg> <UnitOfMeasr> <Cd> >value = a code from ExternalUnitOfMeasure1Code<
38	Call currency	Currency code for Call amount	*n/a – currency code is reported with amount at item 32*	*n/a*
39	Put currency	Currency code for Put amount	*n/a – currency code is reported with amount at item 33*	*n/a*
40	Notional amount schedule effective date—Leg 1	Each Notional amount schedule amount—Leg 1 effective date	*Each schedule period effective date, end date and amount are reported in:* NotionalAmount FirstLeg SchedulePeriod UnadjustedEffectiveDate UnadjustedEndDate Amount Amount Xml Attribute Currency Sign 'values = effective dates, end dates, amounts, ccy code, sign'	<NtnlAmt> <FrstLeg> <SchdlPrd> <UadjstdFctvDt> <UadjstdEndDt> <Amt> <Amt> <Ccy> <Sgn> >values = effective dates, end dates, amounts, ccy code, sign<
41	Notional amount schedule end date—Leg 1	Each Notional amount schedule amount—Leg 1 end date		
42	Notional amount schedule amount—Leg 1	Each Notional amount schedule amount—Leg 1 amount		
43	Notional amount schedule effective date—Leg 2	Each Notional amount schedule amount—Leg 2 effective date	*Each schedule period effective date, end date and amount are reported in:* NotionalAmount SecondLeg SchedulePeriod UnadjustedEffectiveDate UnadjustedEndDate Amount Amount Xml Attribute Currency Sign 'values = effective dates, end dates, amounts, ccy code, sign'	<NtnlAmt> <ScndLeg> <SchdlPrd> <UadjstdFctvDt> <UadjstdEndDt> <Amt> <Amt> <Ccy> <Sgn> >values = effective dates, end dates, amounts, ccy code, sign<
44	Notional amount schedule end date—Leg 2	Each Notional amount schedule amount—Leg 2 end date		
45	Notional amount schedule amount—Leg 2	Each Notional amount schedule amount—Leg 2		

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to prices			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
46	Price notation	An indicator of the type of units in which Price is reported.	*n/a – notation is implicit in the form that Price (item 47) is reported*	*n/a*
47	Price	Price taken from the trade confirmation *as a monetary amount or a decimal*	*To report a monetary amount:* TransactionPrice Price MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign' *To report a decimal:* TransactionPrice Price Decimal 'value = a decimal'	<TxPric> <Pric> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <TxPric> <Pric> <Dcml> >value = a decimal<
48	Price currency	Currency code for Price	*n/a – currency code is reported with monetary amount at item 47*	*n/a*
49	Price unit of measure	Unit of measure of Price	TransactionPrice UnitofMeasure Code 'value = a code from ExternalUnitOfMeasure1Code'	<TxPric> <UnitOfMeasr> <Cd> >value = a code from ExternalUnitOfMeasure1Code<
50	Fixed rate—Leg 1	Fixed rate of Leg 1 *as a decimal*	InterestRate FirstLeg Fixed Rate Decimal 'value = a decimal'	<IntrstRate> <FrstLeg> <Fxd> <Rate> <Dcml> >value = a decimal<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
51	Fixed rate —Leg 2	Fixed rate of Leg 2 *as a decimal*	InterestRate SecondLeg Fixed Rate Decimal ‘value = a decimal’	<IntrstRate> <ScndLeg> <Fxd> <Rate> <Dcml> >value = a decima<’
52	Spread notation—Leg 1	Indicator of the type of units of Spread—Leg 1	*n/a – notation is implicit in the form that Spread—Leg 1 (item 53) is reported*	*n/a*
53	Spread—Leg 1	Spread of Leg 1 *as a monetary amount, a decimal or in basis points*	*To report a monetary amount:* InterestRate FirstLeg Floating Spread MonetaryValue Amount Xml Attribute Currency Sign ‘value = amount, ccy code, sign’ *To report a decimal:* InterestRate FirstLeg Floating Spread Decimal ‘value = a decimal’ *To report in basis points:* InterestRate FirstLeg Floating Spread BasisPointSpread ‘value = a number of basis points’	 <IntrstRate> <FrstLeg> <Fltg> <Sprd> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <IntrstRate> <FrstLeg> <Fltg> <Sprd> <Dcml> >value = a decimal< <IntrstRate> <FrstLeg> <Fltg> <Sprd> <BsisPtSprd> >value = a number of basis points<
54	Spread notation—Leg 2	Indicator of the type of units of Spread—Leg 2	*n/a – notation is implicit in the form that Spread—Leg 2 (item 55) is reported*	*n/a*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
55	Spread—Leg 2	Spread of Leg 2	*To report a monetary amount:*	
		as a monetary amount, a decimal or in basis points	InterestRate SecondLeg Floating Spread MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	<IntrstRate> <ScndLeg> <Fltg> <Sprd> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign<
			To report a decimal:	
			InterestRate SecondLeg Floating Spread Decimal 'value = a decimal'	<IntrstRate> <ScndLeg> <Fltg> <Sprd> <Dcml> >value = a decimal<
			To report in basis points:	
			InterestRate SecondLeg Floating Spread BasisPointSpread 'value = a number of basis points'	<IntrstRate> <ScndLeg> <Fltg> <Sprd> <BsisPtSprd> >value = a number of basis points<
56	Spread currency—Leg 1	Currency code for Spread—Leg 1	*n/a – currency code is reported with monetary amount at item 53*	*n/a*
57	Spread currency—Leg 2	Currency code for Spread—Leg 2	*n/a – currency code is reported with monetary amount at item 55*	*n/a*
58	Strike price notation	Indicator of the type of units of Strike price	*n/a – notation is implicit in the form that Strike price (item 59) is reported*	*n/a*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
59	Strike price	Strike price of the option *as a monetary amount or a decimal*	*To report as a monetary amount:* Option StrikePrice MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign' *To report as a decimal:* Option StrikePrice Decimal 'value = a decimal'	 <Optn> <StrkPric> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <Optn> <StrkPric> <Dcml> >value = a decimal<
60	Strike price currency /currency pair	Currency code(s) for Strike price	*Where Strike price is reported as a monetary amount:* *n/a – currency code is reported with monetary amount at item 59.* *Where Strike price is reported as a decimal for a transaction that is not an FX option:* *n/a – currency of Strike price is taken to be currency of Notional amount—Leg 1* *Where Strike price is reported as a as a decimal for an FX Option:* Currency ExchangeRateBasis CurrencyPair BaseCurrency 'value = a currency code' QuotedCurrency 'value = a currency code'	 *n/a* *n/a* <Ccy> <XchngRate> <CCyPair> <BaseCcy> >value = a currency code< <QuotedCcy> >value = a currency code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
61	Option premium amount	Monetary amount of the option premium	Option PremiumAmount Xml Attribute Currency ‘value = amount, ccy code, sign’	<Optn> <PrmAmt> <Ccy> >value = amount, ccy code, sign<
62	Option premium currency	Currency code for Option premium amount	*n/a – currency code is reported with monetary amount at item 61*	*n/a*
63	Option premium payment date	Payment date for Option premium amount	Option PremiumPaymentDate ‘value = a date’	<Optn> <PrmPmtDt> >value = a date<
64	Exchange rate	Contract exchange rate between Notional currency—Leg 1 & Notional currency—Leg 2 or Notional amount—Leg 1 divided by Notional amount—Leg 2	Currency ForwardExchangeRate ‘value = a rate’	<Ccy> <FwdXchgRate> >value = a rate<
65	Exchange rate basis	Base currency/quote current codes for Exchange rate	Currency ExchangeRateBasis CurrencyPair BaseCurrency ‘value = a currency code’ QuotedCurrency ‘value = a currency code’	<Ccy> <XchgRateBsis> <CcyPair> <BaseCcy> >value = a currency code< <QtdCcy> >value = a currency code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to regular payments			*Within:* TradeData Report ‘Action type value’ CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
66	Day count convention—Leg 1	Indicator of the day count for calculation of periodic payments of Leg 1	InterestRate FirstLeg Fixed DayCount Code ‘value = a code from InterestComputationMethod4Code or InterestRate FirstLeg Floating DayCount Code ‘value = a code from InterestComputationMethod4Code	<IntrstRate> <FrstLeg> <Fxd> <DayCnt> <Cd> >value = a code from InterestComputationMethod4Code< <IntrstRate> <FrstLeg> <Fltg> <DayCnt> <Cd> >value = a code from InterestComputationMethod4Code<
67	Day count convention—Leg 2	Indicator of the day count for calculation of periodic payments of Leg 2	InterestRate SecondLeg Fixed DayCount Code ‘value = a code from InterestComputationMethod4Code or InterestRate SecondLeg Floating DayCount Code ‘value = a code from InterestComputationMethod4Code	<IntrstRate> <ScndLeg> <Fxd> <DayCnt> <Cd> >value = a code from InterestComputationMethod4Code< <IntrstRate> <ScndLeg> <Fltg> <DayCnt> <Cd> >value = a code from InterestComputationMethod4Code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
68	Payment frequency period—Leg 1	The time unit associated with the frequency of payment(s) of Leg 1	InterestRate FirstLeg Fixed PaymentFrequency Term Unit 'value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI' or InterestRate FirstLeg Floating PaymentFrequency Term Unit 'value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI'	<IntrstRate> <FrstLeg> <Fxd> <PmtFrqcy> <Term> <Unit> >value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI< <IntrstRate> <FrstLeg> <Fltg> <PmtFrqcy> <Term> <Unit> >value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI<
69	Payment frequency period—Leg 2	The time unit associated with the frequency of payment(s) of Leg 2	InterestRate SecondLeg Fixed PaymentFrequency Term Unit 'value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI' or InterestRate SecondLeg Floating PaymentFrequency Term Unit 'value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI'	<IntrstRate> <ScndLeg> <Fxd> <PmtFrqcy> <Term> <Unit> >value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI< <IntrstRate> <ScndLeg> <Fltg> <PmtFrqcy> <Term> <Unit> >value = DAIL, WEEK, MNTH, YEAR, ADHO or EXPI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
70	Payment frequency period multiplier—Leg 1	The number of time units that determines the frequency of payments of Leg 1	InterestRate FirstLeg Fixed PaymentFrequency Term Value 'value = a number' or InterestRate FirstLeg Floating PaymentFrequency Term Value 'value = a number'	<IntrstRate> <FrstLeg> <Fxd> <PmtFrqcy> <Term> <Val> >value = a number< <IntrstRate> <FrstLeg> <Fltg> <PmtFrqcy> <Term> <Val> >value = a number<
71	Payment frequency period multiplier—Leg 2	The number of time units that determines the frequency of payments of Leg 2	InterestRate SecondLeg Fixed PaymentFrequency Term Value 'value = a number' or InterestRate SecondLeg Floating PaymentFrequency Term Value 'value = a number'	<IntrstRate> <ScndLeg> <Fxd> <PmtFrqcy> <Term> <Val> >value = a number< <IntrstRate> <ScndLeg> <Fltg> <PmtFrqcy> <Term> <Val> >value = a number<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to regular settlements			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
72	Settlement currency—Leg 1	Currency code for the cash settlement of Leg 1	SettlementCurrency Currency 'value = a currency code'	<SttlmCcy> <Ccy> >value = a currency code<
73	Settlement currency—Leg 2	Currency code for the cash settlement of Leg 2	SettlementCurrencySecondLeg Currency 'value = a currency code'	<SttlmCcyScndLeg> <Ccy> >value = a currency code<
Data elements related to other payments			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
74	Other payment amount	Amount(s) of other payment(s)	OtherPayment PaymentAmount Amount Xml Attribute Currency Sgn 'value = amount, ccy code, sign'	<OthrPmt> <PmtAmt> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign<
75	Other payment type	Indicator of the type of Other payment amount	OtherPayment PaymentType Type 'value = UFRO or UWIN'	<OthrPmt> <PmtTp> <Tp> >value = UFRO or UWIN<
76	Other payment currency	Currency code of Other payment amount	*n/a – currency code is reported with monetary amount(s) at item 74*	*n/a*
77	Other payment date	The date(s) for Other payment amount	OtherPayment PaymentDate 'value = one or more dates'	<OthrPmt> <PmtDt> >value = one or more dates<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
78	Other payment payer	The LEI, Designated Business Identifier or Client Code of the payer of the Other payment amount	*For an LEI:* OtherPayment PaymentPayer Legal LEI 'value = an LEI' *For a Designated Business Identifier or Client Code of an entity eligible for an LEI, but not having an LEI:* OtherPayment PaymentPayer Legal Other Identification Identification 'value = an entity identifier' *For a Designated Business Identifier or Client Code of an entity NOT eligible for an LEI:* OtherPayment PaymentPayer Natural Identification Identification 'value = an entity identifier'	 <OthrPmt> <PmtPyer> <Lgl> <LEI> >value = an LEI< <OthrPmt> <PmtPyer> <Lgl> <Other> <Id> <Id> >value = an entity identifier< <OthrPmt> <PmtPyer> <Ntrl> <Id> <Id> >value = an entity identifier<
79	Other payment receiver	LEI, Designated Business Identifier or Client Code of the receiver of the Other payment amount	*For an LEI:* OtherPayment PaymentReceiver Legal LEI 'value = an LEI'	 <OthrPmt> <PmtRcvr> <Lgl> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
			For a Designated Business Identifier or Client Code of an entity eligible for an LEI, but not having an LEI: OtherPayment PaymentReceiver Legal Other Identification Identification 'value = an entity identifier' *For a Designated Business Identifier or Client Code of an entity NOT eligible for an LEI:* OtherPayment PaymentReceiver Natural Identification Identification 'value = an entity identifier'	 <OthrPmt> <PmtRcvr> <Lgl> <Other> <Id> <Id> >value = an entity identifier< <OthrPmt> <PmtRcvr> <Ntrl> <Id> <Id> >value = an entity identifier<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to custom baskets and non-UPI underliers			*Within:* TradeData Report 'Action type value' CommonTradeData ContractData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <CtrctData>
80	Custom basket code	Code of the custom basket underlier *as a code with values of:* *(a) the LEI of the basket structurer or the Reporting Entity followed by a unique identifier of not more than 52 characters; or* (b) *the value 'B'*	*For a code of an LEI plus additional characters:* UnderlyingInstrument Basket Structurer 'value = LEI of basket structurer or LEI of the Reporting Entity' Identification 'value = additional characters' *For a code of the value 'B':* UnderlyingInstrument Basket Identification 'value = B'	<UndrlygInstrm> <Bskt> <Strr> >value = an LEI< <Id> >value = additional characters< <UndrlygInstrm> <Bskt> <Id> >value = B<
81	Identifiers of the basket's constituents	Identifiers of the underliers of the custom basket *as an ISO 4914 UPI underlier value, ISIN, RIC, platform's ticker/symbol/code, publisher's code, short name/abbreviation or name for the underlier or any other alphanumeric value*	*For an ISIN as the underlier identifier:* UnderlyingInstrument Basket Constituents InstrumentIdentification ISIN 'value = an ISIN' *For any other text as the underlier identifier:* UnderlyingInstrument Basket Constituents InstrumentIdentification OtherIdentification Identification 'value = Max210Text'	<UndrlygInstrm> <Bskt> <Cnsttnts> <InstrmId> <ISIN> >value = an ISIN> <UndrlygInstrm> <Bskt> <Cnsttnts> <InstrmId> <OthrId> <Id> >value = Max210Text<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
82	Source of the identifiers of the basket constituents	Identifier(s) of the sources of the underliers' identifiers of the custom basket *as an ISO 4914 UPI underlier source value, 'ISIN', 'RIC', MIC of the platform, publisher's short name/abbreviation, publisher's name or other alphanumeric value*	*n/a where an ISIN is reported at item 81, as the source value of 'ISIN' is implicit* *For any other type of value reported at item 81:* UnderlyingInstrument Basket Constituents InstrumentIdentification OtherIdentification Source 'value = Max100Text'	<UndrlygInstrm> <Bskt> <Cnsttnts> <InstrmId> <OthrId> <Src> >value = Max100Text<
83	Underlier ID (Other)	For CO or EQ derivatives, if the UPI reference data underlier of the reported UPI is not a specific underlier, the identifier of the specific underlier *NB: if the UPI reference data underlier of the reported UPI is a specific underlier, that specific underlier may be, but is not required to be, reported for this item* *This item is reported as one of an ISO 4914 UPI underlier value, ISIN, RIC, platform's ticker/symbol/code, publisher's code/short name/abbreviation or name for the underlier or any other alphanumeric value*	*For an ISIN as the underlier identifier:* UnderlyingInstrument ISIN 'value = an ISIN' *For any other text as the underlier identifier:* UnderlyingInstrument Other Identification 'value = Max210Text'	<UndrlygInstrm> <ISIN> >value = an ISIN> <UndrlygInstrm> <Othr> <Id> >value = Max210Text<
84	Underlier ID (Other) source	The identifier of the publisher of the underlier reported as Underlier ID—non-UPI *as 'ISIN', 'RIC', MIC of the platform, publisher's short name/abbreviation, publisher's name or other alphanumeric value*	*n/a where an ISIN is reported at item 81, as the source value of 'ISIN' is implicit* *For any other type of value reported at item 83.* UnderlyingInstrument Other Source 'value = Max100Text'	<UndrlygInstrm> <Othr> <Src> >value = Max100Text<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to other non-UPI underliers			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
85	Maturity date of the underlier	For an option over an interest rate swap, the expiration date of the interest rate swap that is the underlier to the option.	Option MaturityDateOfUnderlying 'value = a date'	<Optn> <MtrtyDtOfUndrlyg> >value = a date<
86	Identifier of the floating rate—Leg 2	Other than for interest rate derivatives, the identifier of the interest rate reference rate of Leg 2	InterestRate SecondLeg Floating Rate Code 'value = a code from ExternalBenchmarkCurveName1 Code'	<IntrstRate> <ScndLeg> <Fltg> <Rate> <Cd> >value = a code from ExternalBenchmarkCurveName1 Code<
87	Floating rate reference period—Leg 2	Time unit of the term of item 86	InterestRate SecondLeg Floating ReferencePeriod Unit 'value = DAIL, WEEK, MNTH or YEAR'	<IntrstRate> <ScndLeg> <Fltg> <RefPrd> <Unit> >value = DAIL, WEEK, MNTH or YEAR<
88	Floating rate reference period multiplier—Leg 2	Number of time units of the term of item 86	InterestRate SecondLeg Floating ReferencePeriod Value 'value = a number'	<IntrstRate> <ScndLeg> <Fltg> <RefPrd> <Val> >value = a number<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to CDS index transactions			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
89	CDS index attachment point	Lower point at which the level of losses reduces the notional of a tranche of the CDS index.	Credit Tranche Tranched AttachmentPoint 'value = a number'	<Cdt> <Trch> <Trnchd> <AttchmntPt> >value = a number<
90	CDS index detachment point	Upper point at which the level of losses no longer reduces the notional of the tranche of the CDS index	Credit Tranche Tranched DetachmentPoint 'value = a number'	<Cdt> <Trch> <Trnchd> <DtchmntPt> >value = a number <
91	Index factor	Index version factor or percentage of the CDS index that multiplied by the Notional amount—Leg 1 equals the current notional amount	Credit IndexFactor 'value = a number'	<Cdt> <IndxFctr> >value = a number <
Data elements related to packages and links			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
92	Package identifier	The identifier to connect two or more Reportable Transactions that are reported separately.	*For an FX swap:* Package FXSwapLinkIdentification 'value = Max100Text' *For any other type of package:* Package ComplexTradeIdentification 'value = Max100Text'	 <Packg> <FxSwpLk> >value = Max 100Text< <Packg> <CmplxTradId> >value = Max100Text<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
93	Package transaction price notation	Indicator of the type of units in which Package transaction price is reported.	*n/a – notation is implicit in the form that Price is reported*	*n/a*
94	Package transaction price	The traded price of the entire package *as a monetary amount or a decimal*	*To report as a monetary amount:* Package Price MonetaryValue Amount Xml Attribute Currency Sign ‘value = amount, ccy code, sign’ *To report as a decimal:* Package Price Decimal ‘value = a number’	 <Packg> <Pric> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <Packg> <Pric> <Dcml> >value = a number<
95	Package transaction price currency	The currency code of Package transaction price	*n/a – currency code is reported with monetary amount at item 94*	*n/a*
96	Package transaction spread notation	An indicator of the type of units in which Package transaction spread is reported	*n/a – notation is implicit in the form that Price is reported*	*n/a*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
97	Package transaction spread	The traded spread of the entire package *as a monetary amount, a decimal or in basis points*	*To report a monetary amount:* Package Spread MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign' *To report a decimal:* Package Spread Decimal 'value = a number' *To report in basis points:* Package Spread BasisPointSpread 'value = a number'	 <Packg> <Sprd> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <Packg> <Sprd> <Dcml> >value = a number< <Packg> <Sprd> <BsisPtSprd> >value = a number<
98	Package transaction spread currency	The currency code of Package transaction spread	*n/a – currency code is reported with monetary amount at item 94*	*n/a*
99	Prior UTI	The transaction identifier of the single predecessor OTC Derivative of the Reportable Transaction *NB: the predecessor transaction identifier may be in the form of an ISO 23897 UTI or in another form*	*Where the Prior UTI is an ISO 23897 UTI:* PriorUniqueTransactionIdentifier UniqueTransactionIdentifier 'value = a UTI' *Where the Prior UTI is NOT an ISO 23897 UTI:* PriorUniqueTransactionIdentifier Proprietary Identification 'value = a non-UTI identifier'	 <PrrUnqTxIdr> <UnqTxIdr> >value = a UTI< <PrrUnqTxIdr> <Prtry> <Id> >value = a non-UTI identifier<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
100	Event identifier	The unique identifier to connect Reportable Transactions resulting from an event *NB: the event may be a post-trade risk reduction (PTRR) event or another kind of event* *The unique identifier is the LEI of the entity assigning the Event identifier followed by a unique identifier of not more than 32 characters*	*For a PTRR event:* DerivativeEvent Identification PostTradeRiskReductionIdentifier Structurer 'value = LEI of entity assigning the Event identifier' Identification 'value = additional characters' *For another kind of event:* DerivativeEvent Identification EventIdentifier 'value = LEI of entity assigning the Event identifier plus additional characters	<DerivEvt> <Id> <PstTradRskRdctnIdr> <Strr> >value = LEI of entity assigning the Event identifier< <Id> >value = additional characters< <DerivEvt> <Id> <EvtIdr> >value = LEI of entity assigning the Event identifier plus additional characters<
Data elements that are other transaction reporting data elements			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
102	Event type	An indicator of whether the kind of event associated with the value reported for Action type relates to:		
		TRAD – entry into a new transaction or renegotiation of an existing transaction	DerivativeEvent Type 'value = TRAD'	<DerivEvt> <Tp> >value = TRAD<
		NOVA – assignment	DerivativeEvent Type 'value = NOVA'	<DerivEvt> <Tp> >value = NOVA<
		COMP – compression or other PTRR	DerivativeEvent Type 'value = COMP'	<DerivEvt> <Tp> >value = COMP<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		ETRM – full or partial termination	DerivativeEvent Type ‘value = ETRM’	<DerivEvt> <Tp> >value = ETRM<
		CLRG – clearing	DerivativeEvent Type ‘value = CLRG	<DerivEvt> <Tp> >value = CLRG<
		EXER – exercise of an option	DerivativeEvent Type ‘value = EXER’	<DerivEvt> <Tp> >value = EXER<
		ALOC – allocation by apportioning notional amount of total notional quantity to new OTC Derivatives with different counterparties	DerivativeEvent Type ‘value = ALOC’	<DerivEvt> <Tp> >value = ALOC<
		CREV – event resulting in modification or termination of a credit derivative	DerivativeEvent Type ‘value = CREV	<DerivEvt> <Tp> >value = CREV<
		PTNG – transfer of a transaction from one Derivative Trade Repository to another Derivative Trade Repository	DerivativeEvent Type ‘value = PTNG	<DerivEvt> <Tp> >value = PTNG<
		CORP – corporate action on an equity underlier that impacts the equity derivative over that equity underlier	DerivativeEvent Type ‘value = CORP	<DerivEvt> <Tp> >value = CORP<
		INCP – inclusion of an OTC Derivative into a new position or by modifying an existing position	DerivativeEvent Type ‘value = INCP	<DerivEvt> <Tp> >value = INCP<
		UPDT – re-reporting a Reportable Transaction under Rule 2.4.1.	DerivativeEvent Type ‘value = UPDT	<DerivEvt> <Tp> >value = UPDT<
103	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*n/a – the Derivative Trade Repository timestamps the receipt of the submission*	n/a

Table S1.1(2): Valuation information is reported:

- using **auth.030.001.03 : DerivativesTradeReportV03** as:

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements that are other transaction reporting data elements			*Within:* TradeData Report	*Within:* <TradData> <Rpt>
13	Action type	An indicator of the type of report or transaction as:		
		VALU – report of valuation information	*For a report of valuation information included in the first report about a transaction:* New' *For a subsequent and/or standalone report of valuation information:* ValuationUpdate	 <New> <ValtnUpd>
		CORR – correction of previously reported information	Correction	<Crrctn>
		EROR – cancellation of a report made in error	Error	<Err>

Data elements related to UTI			*Within:*
			TradeData
			  Report
			  'Action type value'
			  CommonTradeData
			  TransactionData
				Within:
				<TradData>
				  <Rpt>
				  >Action type value<
				  <CmonTradData>
				  <TxData>

1	Unique transaction identifier	The transaction identifier as:		

		Where an ISO 23897 UTI was previously reported, that ISO 23897 UTI	TransactionIdentification
			  UniqueTransactionIdentifier
			  'value = a UTI'
				<TxId>
				  <UnqTxIdr>
				  >value = a UTI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		Where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI	TransactionIdentification Proprietary Identification ‘value = a non-UTI identifier’	<TxId> <Prtry> <Id> >value = a non-UTI identifier<
Data elements related to counterparties and other entities			*Within:* TradeData Report ‘Action type value’ CounterpartySpecificData	*Within:* <TradData> <Rpt> >Action type value< <CptrPtySpcfcData>
2	Reporting Entity	The LEI of the Reporting Entity.	Counterparty EntityResponsibleForReport LEI ‘value = an LEI’	<CtrPty> <NttyRspnsblForRpt> <LEI> >value = an LEI<
3	Counterparty 1	The LEI of the: (c) MIS or Trust or CCIV; (d) otherwise, Reporting Entity.	Counterparty ReportingCounterparty Identification Legal Identification LEI ‘value = an LEI’	<CtrPty> <RptgCtrPty> <Id> <Lgl> <Id> <LEI> >value = an LEI<
4	Small-scale Buy-side Entity indicator	An indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity	Counterparty ReportingCounterparty ReportingExemption Reason ‘value = SSBS’	<CtrPty> <RptgCtrPty> <RptgXmptn> <Rsn> >value = SSBS<
5	Counterparty 2	The LEI or another identifier of the: (c) MIS or Trust or CCIV; (d) otherwise, counterparty entity	*For an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification LEI ‘value = an LEI’	 <CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		Note: ‘another identifier’ could be a Designated Business Identifier (ABN, AVID or BIC) or a Client Code	*For another identifier of an entity eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification ‘value = an entity identifier’	 <CtrPty> <OthrCtrPty > <IdTp> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier<
			For another identifier of an entity NOT eligible for an LEI: Counterparty OtherCounterparty IdentificationType Natural Identification Identification Identification ‘value = an entity identifier’	 <CtrPty> <OthrCtrPty > <IdTp> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<
		For an anonymous counterparty, ANON	*For an anonymous counterparty:* Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification ‘value = ANON’	 <CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <Othr> <Id> <Id> <value = ANON>
15	Report submitting entity	The LEI of the person submitting the report	Counterparty SubmittingAgent LEI ‘value = an LEI’	<CtrPty> <SubmitgAgt> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to dates and timestamps and delta			*Within:* TradeData Report 'Action type value' CounterpartySpecificData	*Within:* <TradData> <Rpt> >Action type value< <CptrPtySpcfcData>
6	Valuation timestamp	Date, or date and time, that the Valuation amount was determined	Valuation Timestamp 'value = a date or datetime'	<Valtn> <TmStmp> >value = a date or datetime<
7	Valuation amount	Valuation amount of the OTC Derivative	Valuation ContractValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	<Valtn> <CtrctVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign<
8	Valuation currency	The currency code of Valuation amount	*n/a – currency code is reported with monetary amount at item 7*	*n/a*
9	Valuation method	An Indicator of the source and method used to determine the Valuation amount	Valuation Type 'value = MTMA or MTMO'	<Valtn> <Tp> >value = MTMA or MTMO<
10	Delta	Delta of the OTC Derivative that is an option	Valuation Delta 'value = a number'	<Valtn> <Dlta> >value = a number<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to next floating rate reset dates			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
11	Next floating reference reset date—Leg 1	Nearest future date on which the interest rate reference rate of Leg 1 will be reset.	InterestRate FirstLeg Floating NextFloatingReset Date 'value = a date'	<IntrstRate> <FrstLeg> <Fltg> <NxtFltgRst> <Dt> >value = a date<
12	Next floating reference reset date—Leg 2	Nearest future date on which the interest rate reference rate of Leg 2 will be reset.	InterestRate SecondLeg Floating NextFloatingReset Date 'value = a date'	<IntrstRate> <ScndLeg> <Fltg> <NxtFltgRst> <Dt> >value = a date<
Data elements that are other reporting data elements				
14	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*n/a – the Derivative Trade Repository timestamps the receipt of the submission*	n/a

Table S1.1(3): Collateral information is reported:

- using **auth.030.001.03 : DerivativesTradeReportV03** to report the collateral arrangements pertaining to a transaction, in the first report about the transaction; and
- using **auth.108.001.01 : DerivativeTradeMarginDataReportV01** to report the collateral amount(s) pertaining to the collateral portfolio(s) of a transaction or the collateral amount(s) pertaining to a transaction that is collateralised individually and not on a portfolio basis

Table S1.1(3): Collateral information – collateral arrangements information

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements that are other transaction reporting data elements			*Within:* TradeData Report	*Within:* <TradData> <Rpt>
22	Action type	*Collateral arrangements information is reported in the first report about a transaction as:* NEWT – entry into	New	<New>
		An economic change to collateral arrangements – such as adding/removing a transaction to/from a collateral portfolio or a change to the collateralisation category of a portfolio or transaction – or an administrative change to collateral arrangements – such as changing the code of a portfolio – is reported as: MODI – modification	Modification	<Mod>
		A change to correct an error in previously reported information is reported as: CORR – correction of previously reported information	Correction	<Crrctn>

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to UTI			*Within:* TradeData Report 'Action type value'	*Within:* <TradData> <Rpt> >Action type value<
1	Unique transaction identifier	The transaction identifier as:		
		Where an ISO 23897 UTI was previously reported, that ISO 23897 UTI	TransactionIdentification UniqueTransactionIdentifier 'value = a UTI'	<TxId> <UnqTxIdr> >value = a UTI<
		Where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI	TransactionIdentification Proprietary Identification 'value = a non-UTI identifier'	<TxId> <Prtry> <Id> >value = a non-UTI identifier<
Data elements related to counterparties and other entities			*Within:* TradeData Report 'Action type value' CounterpartySpecificDataZ	*Within:* <TradData> <Rpt> >Action type value< <CptrPtySpcfcData>
2	Reporting Entity	The LEI of the Reporting Entity.	Counterparty EntityResponsibleForReport LEI 'value = an LEI'	<CtrPty> <NttyRspnsblForRpt> <LEI> >value = an LEI<
3	Counterparty 1	The LEI of the: (e) MIS or Trust or CCIV; (f) otherwise, Reporting Entity.	Counterparty ReportingCounterparty Identification Legal Identification LEI 'value = an LEI'	<CtrPty> <RptgCtrPty> <Id> <Lgl> <Id> <LEI> >value = an LEI<
4	Small-scale Buy-side Entity indicator	An indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity	*n/a – for reports about collateral arrangements, but applicable to reports about collateral amounts*	*n/a*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
5	Counterparty 2	The LEI or another identifier of the: (e) MIS or Trust or CCIV; (f) otherwise, counterparty entity *Note: ‘another identifier’ could be a Designated Business Identifier (ABN, AVID or BIC) or a Client Code*	*For an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification LEI ‘value = an LEI’ *For another identifier of an entity eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification ‘value = an entity identifier’ *For another identifier of an entity NOT eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Natural Identification Identification Identification ‘value = an entity identifier’	 <CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <LEI> >value = an LEI< <CtrPty> <OthrCtrPty > <IdTp> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier< <CtrPty> <OthrCtrPty > <IdTp> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<
24	Report submitting entity	The LEI of the person submitting the report	Counterparty SubmittingAgent LEI ‘value = an LEI’	<CtrPty> <SubmitgAgt> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to collateral arrangements			*Within:* TradeData Report 'Action type value' CommonTradeData TransactionData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <TxData>
8	Collateral portfolio indicator	Whether TRUE or FALSE that the OTC Derivative is collateralised on a portfolio basis *FALSE is indicated by a value of NOAP reported for NoPortfolio.* *TRUE is indicated by the reporting of collateral portfolio code(s) at items 10 &/or 11*	CollateralPortfolioCode Portfolio NoPortfolio 'value = NOAP'	<CollPrtflCd> <Prtfl> <NoPrtfl> >value = NOAP<
9	Portfolio containing non-reported component indicator	Whether TRUE or FALSE that the collateral portfolio includes transactions that are not reported under the Rules.	CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode Portfolio PortfolioTransactionExemption 'value = TrueFalseIndicator &/or CollateralPortfolioCode MarginPortfolioCode VariationMarginPortfolioCode Portfolio PortfolioTransactionExemption 'value = TrueFalseIndicator	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <Prtfl> <PrtflTxXmptn> >value = TrueFalseIndicator< <CollPrtflCd> <MrgnPrtflCd> <VartnMrgnPrtflCd> <Prtfl> <PrtflTxXmptn> >value = TrueFalseIndicator<
10	Collateral portfolio code (initial margin)	Reporting Entity's code for the Collateral portfolio (initial margin)	CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode Portfolio Code 'value = Max52Text	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <Prtfl> <Cd> >value = Max52Text<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
11	Collateral portfolio code (variation margin)	Reporting Entity's code for the Collateral portfolio (variation margin)	CollateralPortfolioCode MarginPortfolioCode VariationMarginPortfolioCode Portfolio Code 'value = Max52Text	<CollPrtflCd> <MrgnPrtflCd> <VartnMrgnPrtflCd> <Prtfl> <Cd> >value = Max52Text<
Data elements that are other reporting data elements				
23	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*n/a – the Derivative Trade Repository timestamps the receipt of the submission*	n/a

Table S1.1(3): Collateral information – collateral amounts information

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements that are other transaction reporting data elements			*Within:* TradeData Report	*Within:* <TradData> <Rpt>
22	Action type	An indicator of the type of report or transaction as:		
		MARU – report of collateral information	MarginUpdate	<MrgnUpd>
		CORR – correction of previously reported information	Correction	<Crrctn>
		EROR – cancellation of a report made in error	Error	<Err>

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to UTI			*Within:* TradeData Report 'Action type value'	*Within:* <TradData> <Rpt> >Action type value<
1	Unique transaction identifier	*A transaction identifier is reported, on a one-time basis, for OTC Derivatives that are not collateralised so as to report the Collateralisation category of UNCL (Uncollateralised)* *A transaction identifier is also reported for OTC Derivatives that are collateralised, but not on a portfolio basis, so as to report the collateral amounts* *A transaction identifier is not required to be reported for OTC Derivatives that are collateralised on a portfolio basis as its collateral portfolio code has been reported as per Table S1.1(3): Collateral information – collateral arrangements information, and the collateral amounts for that portfolio are reported per the items 12 – 21 below* If applicable, the transaction identifier as:		
		Where an ISO 23897 UTI was previously reported, that ISO 23897 UTI	TransactionIdentification UniqueTransactionIdentifier 'value = a UTI'	<TxId> <UnqTxIdr> >value = a UTI<
		Where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI	TransactionIdentification Proprietary Identification 'value = a non-UTI identifier'	<TxId> <Prtry> <Id> >value = a non-UTI identifier<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to counterparties and other entities			*Within:* TradeData Report ‘Action type value’ CounterpartyIdentification	*Within:* <TradData> <Rpt> >Action type value< <CptrPtyId>
2	Reporting Entity	The LEI of the Reporting Entity.	EntityResponsibleForReport LEI ‘value = an LEI’	<NttyRspnsblForRpt> <LEI> >value = an LEI<
3	Counterparty 1	The LEI of the: (g) MIS or Trust or CCIV; (h) otherwise, Reporting Entity.	ReportingCounterparty Identification Legal Identification LEI ‘value = an LEI’	<RptgCtrPty> <Id> <Lgl> <Id> <LEI> >value = an LEI<
4	Small-scale Buy-side Entity indicator	An indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity	ReportingCounterparty ReportingExemption Reason ‘value = SSBS’	<RptgCtrPty> <RptgXmptn> <Rsn> >value = SSBS<
5	Counterparty 2	The LEI or another identifier of the: (g) MIS or Trust or CCIV; (h) otherwise, counterparty entity	*For an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification LEI ‘value = an LEI’	<CtrPty> <OthrCtrPty> <IdTp> <Lgl> <Id> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		Note: 'another identifier' could be a Designated Business Identifier (ABN, AVID or BIC) or a Client Code	*For another identifier of an entity eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Legal Identification Other Identification Identification 'value = an entity identifier' *For another identifier of an entity NOT eligible for an LEI:* Counterparty OtherCounterparty IdentificationType Natural Identification Identification Identification 'value = an entity identifier'	 <CtrPty> <OthrCtrPty > <IdTp> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier< <CtrPty> <OthrCtrPty > <IdTp> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<
24	Report submitting entity	The LEI of the person submitting the report	Counterparty SubmittingAgent LEI 'value = an LEI'	<CtrPty> <SubmitgAgt> <LEI> >value = an LEI<
Data elements related to dates and timestamps			*Within:* TradeData Report 'Action type value' Collateral	*Within:* <TradData> <Rpt> >Action type value< <Coll>
6	Collateral timestamp	Latest date, or date and time, that one of the Collateral amounts was determined	Timestamp 'value = a date or datetime'	<TmStmp> >value = a date or datetime<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to collateral arrangements			*Within:* TradeData Report 'Action type value' Collateral	*Within:* <TradData> <Rpt> >Action type value< <Coll>
7	Collateralisation category	An indicator of the type of collateralisation of the OTC Derivative	CollateralisationCategory 'value = a code from CollateralisationType3Code viz FLCL, OWCL, OWC1, OWC2, OWP1, OWP2, PRCL, PRC1, PRC2 or UNCL	<CollstnCtgy> >value = a code from CollateralisationType3Code viz FLCL, OWCL, OWC1, OWC2, OWP1, OWP2, PRCL, PRC1, PRC2 or UNCL<
8	Collateral portfolio indicator	*The Level 4 element Collateral is mandatory in the ISO 20022 base message, including for OTC Derivatives that are not collateralised or are collateralised but not on a portfolio basis*		
		For such OTC Derivatives, it is necessary to meet the mandatory condition by reporting a value of NOAP for NoPortfolio	CollateralPortfolioCode Portfolio NoPortfolio 'value = NOAP'	<CollPrtflCd> <Prtfl> <NoPrtfl> >value = NOAP<
		For OTC Derivatives that are collateralised on a portfolio basis, the mandatory condition is met by reporting collateral portfolio values at items 10 &/or 11		
10	Collateral portfolio code (initial margin)	Reporting Entity's code for the Collateral portfolio (initial margin)	CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode Portfolio Code 'value = Max52Text	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <Prtfl> <Cd> >value = Max52Text<
11	Collateral portfolio code (variation margin)	Reporting Entity's code for the Collateral portfolio (variation margin)	CollateralPortfolioCode MarginPortfolioCode VariationMarginPortfolioCode Portfolio Code 'value = Max52Text	<CollPrtflCd> <MrgnPrtflCd> <VartnMrgnPrtflCd> <Prtfl> <Cd> >value = Max52Text<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to collateral amounts (posted)			*Within:* TradeData Report 'Action type value' PostedMarginOrCollateral	*Within:* <TradData> <Rpt> >Action type value< <PstdMrgnOrColl>
12	Initial margin posted by the Reporting Entity (pre-haircut)	The monetary value of initial margin (pre-haircut) that has been posted by the Reporting Entity to the other counterparty	InitialMarginPostedPreHaircut Xml Attribute Currency 'value = amount, ccy code'	<InitlMrgnPstdPreHrcut> <Ccy> >value = amount, ccy code<
13	Initial margin posted by the Reporting Entity (post-haircut)	The monetary value of initial margin (post-haircut) that has been posted by the Reporting Entity to the other counterparty	InitialMarginPostedPostHaircut Xml Attribute Currency 'value = amount, ccy code'	<InitlMrgnPstdPstHrcut>> <Ccy> >value = amount, ccy code<
14	Currency of initial margin posted	The currency code of IM posted	*n/a – currency code is reported with monetary amount at item 12*	*n/a*
18	Variation margin posted by the Reporting Entity (pre-haircut)	The monetary value of variation margin (pre-haircut) that has been posted by the Reporting Entity to the other counterparty.	VariationMarginPostedPreHaircut Xml Attribute Currency 'value = amount, ccy code'	<VartnMrgnPstdPreHrcut>> <Ccy> >value = amount, ccy code<
19	Currency of variation margin posted	The currency code of VM posted	*n/a – currency code is reported with monetary amount at item 18*	*n/a*
Data elements related to collateral amounts (collected)			*Within:* TradeData Report 'Action type value' ReceivedMarginOrCollateral	*Within:* <TradData> <Rpt> >Action type value< <RcvdMrgnOrColl>
15	Initial margin collected by the Reporting Entity (pre-haircut)	The monetary value of initial margin (pre-haircut) that has been collected by the Reporting Entity from the other counterparty	InitialMarginReceivedPreHaircut Xml Attribute Currency 'value = amount, ccy code'	<InitlMrgnRcvdPreHrcut> <Ccy> >value = amount, ccy code<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
16	Initial margin collected by the Reporting Entity (post-haircut)	The monetary value of initial margin (post-haircut) that has been collected by the Reporting Entity from the other counterparty	InitialMarginReceivedPostHaircut Xml Attribute Currency 'value = amount, ccy code'	<InitlMrgnRcvdPstHrcut>> <Ccy> >value = amount, ccy code<
17	Currency of initial margin collected	The currency code of IM collected	*n/a – currency code is reported with monetary amount at item 15*	*n/a*
20	Variation margin collected by the Reporting Entity (pre-haircut)	The monetary value of variation margin (pre-haircut) that has been collected by the Reporting Entity from the other counterparty.	VariationMarginReceivedPreHaircut Xml Attribute Currency 'value = amount, ccy code'	<VartnMrgnRcvdPreHrcut>> <Ccy> >value = amount, ccy code<
21	Currency of variation margin collected	The currency code of VM collected	*n/a – currency code is reported with monetary amount at item 20*	*n/a*
Data elements that are other reporting data elements				
23	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*n/a – the Derivative Trade Repository timestamps the receipt of the submission*	n/a