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Version 1.0

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

The purpose of this document is to set out ASIC's views on the relationship between the ASIC Derivative Transaction Rules (Reporting) 2024 (**2024 Rules**) data elements and the ISO 20022 base message elements.

This document 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.030.001.04 : DerivativesTradeReportV04;

(b) Table S1.1(2): Valuation information   using auth.030.001.04 : DerivativesTradeReportV04; and

(c) Table S1.1(3): Collateral information   using auth.030.001.04 : DerivativesTradeReportV04 and auth.108.001.02 : DerivativesMarginDataReportV02.

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, if applicable, 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; [Lower or only barrier price notation]; [Upper barrier 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' / 'NonCleared' / 'Reason' / "NORE"
I (Intend to clear)   = 'TradeClearing' / 'ClearingStatus' / 'IntendToClear' / 'Details' / and then optionally 'CCP' / 'LEI' / "LEI value"

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 reporting a portfolio code value for 'InitialMarginPortfolioCode' and/or 'VariationMarginPortfolioCode'
False   = by not reporting a portfolio code value as above, and instead reporting the value NOAP ('not applicable')

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.030.001.04 : DerivativesTradeReportV04:

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 higher under the 2024 Rules
New	CounterpartySpecificData	Counterparty	ReportingCounterparty	entity identifier, direction
			OtherCounterparty	entity identifier, entity name, country
			Broker SubmittingAgent ClearingMember Beneficiary EntityResponsibleForReport ExecutionAgent	entity identifier
		ReportingTimeStamp		
	CommonTradeData	ContractData	ContractType AssetClass	
			ProductIdentification	UPI
			UnderlyingInstrument	instrument identifier, basket identifier & constituents, source of identifier
			SettlementCurrency SettlementCurrencySecond Leg	currency
		TransactionData	TransactionIdentification	UTI
			SecondaryTransaction Identification	other proprietary transaction ID
			PriorTransactionIdentification	UTI or other proprietary transaction ID

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 higher under the 2024 Rules
			CollateralPortfolioCode	IM & VM portfolio codes no portfolio indicator
			PlatformIdentifier	
			TransactionPrice	price amount, currency, sign, decimal, unit of measure
			NotionalAmount	by First Leg & Second Leg: amount, currency, sign; schedule information
			NotionalQuantity	by First Leg & Second Leg: total quantity, period quantity, unit of measure
			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 + (SecondLeg) reference rate identifier, reference period
			Currency	exchange rate, exchange rate basis
			Option	Strike Price : amount, currency, sign, decimal Lower Or Only Barrier Price: amount, currency, sign, decimal Upper Barrier Price: amount, currency, sign, decimal] Call Amount, Put Amount, Premium Amount : amount, currency Premium Payment Date Maturity Date Of Underlying

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 higher under the 2024 Rules
			Credit	index factor, tranche attachment point & detachment point
			OtherPayment	amount, currency, type, date Payer/Receiver : entity identifier
			Package	identifier Price/Spread : amount, currency, sign, decimal, basis points
Modification Correction Revive	For 'Modification', 'Correction' and 'Revive', the subsequent levels have the same implementation as for 'New', with the exception that TransactionIdentification may be a UTI or other proprietary transaction identifier and not just a UTI (to allow for a Modification, Correction or Revive of a pre-21 October 2024 'legacy' transaction)			
Termination Error PortOut	For 'Termination', 'Error' and 'PortOut', as 'exit' messages, the subsequent levels are implemented with reduced data elements, such as fewer parties, less contract data and less transaction data			
ValuationUpdate	For 'ValuationUpdate', as a 'special purpose' message, the subsequent levels are implemented with reduced data elements, such as fewer parties, no contract data and less transaction data, but with additional valuation information and certain additional transaction data			
	CounterpartySpecificData	Counterparty	ReportingCounterparty	entity identifier, reporting exemption (small-scale buy-side)
			OtherCounterparty	entity identifier
			SubmittingAgent EntityResponsibleForReport ExecutionAgent	entity identifier
		Valuation	ContractValue	amount, currency, sign
			TimeStamp	
			Type	
			Delta (of option)	

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 higher under the 2024 Rules
		ReportingTimeStamp		
	CommonTradeData	TransactionData	TransactionIdentification	UTI or other proprietary transaction ID
			InterestRate	by First Leg & Second Leg: next floating rate reset date

For auth.108.001.02 : DerivativesMarginDataReportV02:

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
MarginUpdate	ReportingTimeStamp			
	CounterpartyIdentification	ReportingCounterparty	Identification	entity identifier
			ReportingExemption	i.e. small-scale buy-side reporting exemption
		OtherCounterparty	IdentificationType	entity identifier
		SubmittingAgent EntityResponsibleForReport ExecutionAgent	i.e. entity identifier	
	TransactionIdentification	UniqueTransactionIdentifier	i.e. UTI	
		Proprietary	Identification	other proprietary transaction ID
	Collateral	CollateralPortfolioCode	MarginPortfolioCode	IM & VM portfolio codes, and/or No portfolio indicator
		CollateralisationCategory	i.e. UNCL, OWP1, PRC1 etc	
		TimeStamp	i.e. 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	i.e. amount, currency	
		InitialMarginPosted PostHaircut		
		VariationlMarginPosted PreHaircut		
	ReceivedMarginOrCollateral	InitialMarginReceived PreHaircut	i.e. amount, currency	
		InitialMarginReceived PostHaircut		
		VariationlMarginReceived PreHaircut		
Correction	For 'Correction', the subsequent levels have the same implementation as for 'MarginUpdate'			

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 2024 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.030.001.04 : DerivativesTradeReportV04** 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:*	*Within:*
			TradeData	<TradData>
			Report	<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		
		PRTO – transfer out to another derivative trade repository	Error	<Err>
			PortOut	<PortOut>
		REVI – reinstatement of a transaction cancelled, terminated, matured or expired in error	Revive	<Rvv>

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
		
		For any other Action type where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI
			TransactionIdentification
			  UniqueTransactionIdentifier
			   'value = a UTI'
			
			TransactionIdentification
			  Proprietary
			  Identification
			   'value = a non-UTI identifier'
				<TxId>
				  <UnqTxIdr>
				   >value = a UTI<
				
				<TxId>
				  <Prtry>
				  <Id>
				   >value = a non-UTI identifier<

1a	Secondary transaction identifier	The secondary transaction identifier	SecondaryTransactionIdentifcation
			  'value = a non-UTI or UTI identifier'
				<ScndryTxID>
				  >value = a non-UTI or 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<

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>

7a	Counterparty 2 name	If item 7 is not reported as an LEI, Designated Business Identifier or ANON, the name of Counterparty 2	*For an identifier of an entity eligible for an LEI:*	

			Counterparty
			  OtherCounterparty
			  IdentificationType
			  Legal
			  Identification
			  Other
			  Name
			  'value = a legal name'
				\<CtrPty>
				  \<OthrCtrPty >
				  \<IdTp>
				  \<Lgl>
				  \<Id>
				  \<Othr>
				  \<Nm>
				  >value = a legal name<

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 Name 'value = a legal name'	<CtrPty> <OthrCtrPty > <IdTp> <Ntrl> <Id> <Nm> >value = a legal name<
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' *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> <Lgl> <Ctry >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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		'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' *For another identifier of an entity NOT eligible for an LEI:* Counterparty Beneficiary Natural Identification Identification Identification 'value = an entity identifier'	 <CtrPty> <Bnfcry> <Lgl> <Id> <Othr> <Id> <Id> >value = an entity identifier< <CtrPty> <Bnfcry> <Ntrl> <Id> <Id> <Id> >value = an entity identifier<
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 Counterparty 1	The LEI of the Execution agent of Counterparty 1	Counterparty ExecutionAgent LEI 'value = an LEI'	<CtrPty> <ExctnAgt> <LEI> >value = an LEI<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags

24	Clearing member	The LEI of the clearing member	Counterparty
			  ClearingMember
			  Legal
			  Identification
			  LEI
			  'value = an LEI'
				<CtrPty>
				  <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<

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<

103	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*Where the Derivative Trade Repository does not create this value from its timestamping of the receipt of the report*
			
			ReportingTimeStamp
			  'value = a datetime'
				<RptgTmStmp>
				  '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 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 ClearingDateTime 'value = a datetime'	<TradClr> <ClrSts> <Clrd> <Dtls> <ClrDtTm> >value = a datetime<
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 'NonCleared'	*For 'N':*
			
			TradeClearing
			  ClearingStatus
			    NonCleared
			      Reason
			      'value = NORE'
				<TradClr>
				  <ClrSts>
				    <NonClrd>
				      <Rsn>
				      >value = NORE<

		'I' (Intend to Clear) is reported by at least reporting to 'Details' in the 'IntendtoClear' path and optionally further reporting the LEI of the intended CCP'	*For 'I':*
			
			TradeClearing
			  ClearingStatus
			    IntendToClear
			      Details
			        optional [CCP]
			          optional [LEI]
			          'value = an LEI'
				<TradClr>
				  <ClrSts>
				    <IntndToClear>
				      <Dtls>
				        optional <CCP>
				          optional <LEI>
				          >value = an LEI<

23	Central counterparty	The LEI of the CCP	TradeClearing
			  ClearingStatus
			    Cleared
			      Details
			        CCP
			          LEI
			          'value = an LEI'
				<TradClr>
				  <ClrSts>
				    <Clrd>
				      <Dtls>
				        <CCP>
				          <LEI>
				          >value = an LEI<

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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data elements related to notional amounts and quantities			*Within:*	*Within:*

			TradeData
			  Report
			  'Action type value'
			  CommonTradeData
			  TransactionData
				\<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<

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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
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<
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*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
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:*	

41	Notional amount schedule end date—Leg 1	Each Notional amount schedule amount—Leg 1 end date	NotionalAmount
			  FirstLeg
			  SchedulePeriod
			  UnadjustedEffectiveDate
				<NtnlAmt>
				  <FrstLeg>
				  <SchdlPrd>
				  <UadjstdFctvDt>

42	Notional amount schedule amount—Leg 1	Each Notional amount schedule amount—Leg 1 amount	UnadjustedEndDate
			  Amount
			  Amount
			  Xml Attribute Currency
			  Sign
			'values = effective dates, end dates, amounts, ccy code, sign'
				<UadjstdEndDt>
				  <Amt>
				  <Amt>
				  <Ccy>
				  <Sgn>
				>values = effective dates, end dates, amounts, ccy code, sign<

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:*	

44	Notional amount schedule end date—Leg 2	Each Notional amount schedule amount—Leg 2 end date	NotionalAmount
			  SecondLeg
			  SchedulePeriod
			  UnadjustedEffectiveDate
				<NtnlAmt>
				  <ScndLeg>
				  <SchdlPrd>
				  <UadjstdFctvDt>

45	Notional amount schedule amount—Leg 2	Each Notional amount schedule amount—Leg 2	UnadjustedEndDate
			  Amount
			  Amount
			  Xml Attribute Currency
			  Sign
			'values = effective dates, end dates, amounts, ccy code, sign'
				<UadjstdEndDt>
				  <Amt>
				  <Amt>
				  <Ccy>
				  <Sgn>
				>values = effective dates, end dates, amounts, ccy code, sign<

Data elements related to prices			*Within:*	*Within:*

			TradeData
			  Report
			 'Action type value'
			  CommonTradeData
			  TransactionData
				<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*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags

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<

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*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags

53	Spread—Leg 1	Spread of Leg 1
		
		as a monetary amount, a decimal or in basis points
		
		Note: a spread in an asset class other than Interest Rates is still reported in the message elements set out here - for example, a Commodity spread expressed as 'Commodity Reference Price' + 8.00 USD is reported as a monetary amount spread.
			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 *as a monetary amount, a decimal or in basis points*	*To report a monetary amount:* InterestRate SecondLeg Floating Spread MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign' *To report a decimal:* InterestRate SecondLeg Floating Spread Decimal 'value = a decimal' *To report in basis points:* InterestRate SecondLeg Floating Spread BasisPointSpread 'value = a number of basis points'	<IntrstRate> <ScndLeg> <Fltg> <Sprd> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <IntrstRate> <ScndLeg> <Fltg> <Sprd> <Dcml> >value = a decimal< <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*
58a	Lower or only barrier price notation	Indicator of the type of units of Lower or only barrier price	*n/a – notation is implicit in the form that Lower or only barrier price (item 59a) is reported*	n/a

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
58b	Upper barrier price notation	Indicator of the type of units of Upper barrier price	*n/a – notation is implicit in the form that Upper barrier price (item 59b) is reported*	n/a
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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
59a	Lower or only barrier price	Lower or only barrier price of the option	*To report as the only barrier as a monetary amount:*	
			Option BarrierLevels Single MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	\<Optn\> \<BrrrLvls\> \<Sngl\> \<MntryVal\> \<Amt\> \<Ccy\> \<Sgn\> >value = amount, ccy code, sign<
			To report as the only barrier as a decimal:	
			Option BarrierLevels Single Decimal 'value = a decimal'	\<Optn\> \<BrrrLvls\> \<Sngl\> \<Dcml\> >value = a decimal<
			To report as the lower barrier of two barriers as a monetary amount:	
			Option BarrierLevels Multiple LowerLevel MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign'	\<Optn\> \<BrrrLvls\> \<Mltpl\> \<LwrLvl\> \<MntryVal\> \<Amt\> \<Ccy\> \<Sgn\> >value = amount, ccy code, sign<
			To report as the lower barrier of two barriers as a decimal:	
			Option BarrierLevels Mutltiple LowerLevel Decimal 'value = a decimal'	\<Optn\> \<BrrrLvls\> \<Mltpl\> \<LwrLvl\> \<Dcml\> >value = a decimal<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
58b	Upper barrier price	Upper barrier price of the option	*To report as the upper barrier of two barriers as a monetary amount:* Option BarrierLevels Multiple UpperLevel MonetaryValue Amount Xml Attribute Currency Sign 'value = amount, ccy code, sign' *To report as the upper barrier of two barriers as a decimal:* Option BarrierLevels Multiple UpperLevel Decimal 'value = a decimal'	<Optn> <BrrrLvls> <Mltpl> <UpperLvl> <MntryVal> <Amt> <Ccy> <Sgn> >value = amount, ccy code, sign< <Optn> <BrrrLvls> <Mltpl> <UpperLvl <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*	 *n/a* *n/a*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
			Where Strike price is reported as a as a monetary amount or a decimal for an FX Option:	
			Currency ExchangeRateBasis CurrencyPair BaseCurrency 'value = a currency code' QuotedCurrency 'value = a currency code'	<Ccy> <XchngRate> <CCyPair> <BaseCcy> >value = a currency code< <QuotedCcy> >value = a currency code<
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	Exchange rate between Notional currency—Leg 1 & Notional currency—Leg 2	Currency ExchangeRate 'value = a rate'	<Ccy> <XchgRate> >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 ContractData	*Within:* <TradData> <Rpt> >Action type value< <CmonTradData> <CtrctData>
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, UWIN or PEXH'	<OthrPmt> <PmtTp> <Tp> >value = UFRO, UWIN or PEXH<
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'	<OthrPmt> <PmtRcvr> <Lgl> <Other> <Id> <Id> >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> <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)	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.	Package
			  ComplexTradeIdentification
			  'value = Max100Text'
				\<Packg>
				  \<CmplxTradId>
				  >value = Max100Text<

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*

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags

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*

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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
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<

100	Event identifier	The unique identifier to connect Reportable Transactions resulting from an 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
			DerivativeEvent
			  Identification
			  EventIdentifier
			  'value = LEI of entity assigning the Event identifier plus 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
		
		NOVA – assignment
			
			DerivativeEvent
			  Type
			  'value = TRAD'
			
			DerivativeEvent
			  Type
			  'value = NOVA'
				
				<DerivEvt>
				  <Tp>
				  >value = TRAD<
				
				<DerivEvt>
				  <Tp>
				  >value = NOVA<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		COMP – compression or other PTRR	DerivativeEvent Type 'value = COMP'	<DerivEvt> <Tp> >value = COMP<
		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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
Data element that is a New Derivative Trade Repository identifier			*Within:* ReportHeader	*Within:* <RptHdr
105	New Derivative Trade Repository	The LEI of the Derivative Trade Repository to which the transaction is transferred	NewTradeRepositoryIdentifier LEI 'value = an LEI'	<NewTradRpstryIdr> <LEI> >value = an LEI<

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

- using **auth.030.001.04 : DerivativesTradeReportV04** 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:*	*Within:*
			TradeData	<TradData>
			Report	<Rpt>
13	Action type	An indicator of the type of report or transaction as:		
		VALU – report of valuation information	*For the first and subsequent reports of valuation information:*	
			ValuationUpdate	<ValtnUpd>
Data elements related to UTI			*Within:*	*Within:*
			TradeData	<TradData>
			Report	<Rpt>
			ValuationUpdate	<ValtnUpd>
			CommonTradeData	<CmonTradData>
			TransactionData	<TxData>
1	Unique transaction identifier	The transaction identifier as:		
		Where an ISO 23897 UTI was previously reported, that ISO 23897 UTI	TransactionIdentification	<TxId>
			UniqueTransactionIdentifier	<UnqTxIdr>
			'value = a UTI'	>value = a UTI<
		Where a non-ISO 23897 UTI was previously reported, that non-ISO 23897 UTI	TransactionIdentification	<TxId>
			Proprietary	<Prtry>
			Identification	<Id>
			'value = a non-UTI identifier'	>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 ValuationUpdate CounterpartySpecificData	*Within:* \<TradData> \<Rpt> \<ValtnUpd> \<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
	Execution agent	(If provided for by the derivative trade repository), the LEI of the Execution agent of Counterparty 1	Counterparty ExecutionAgent LEI 'value = an LEI'	\<CtrPty> \<ExctnAgt> \<LEI> >value = an LEI<
14	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*Where the Derivative Trade Repository does not create this value from its timestamping of the receipt of the report* ReportingTimeStamp 'value = a datetime'	 \<RptgTmStmp> 'value = a datetime'
Data elements related to dates and timestamps and delta			*Within:* TradeData Report ValuationUpdate CounterpartySpecificData	*Within:* \<TradData> \<Rpt> \<ValtnUpd> \<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, MTMO or CCPV'	\<Valtn> \<Tp> >value = MTMA, MTMO or CCPV<
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 ValuationUpdate CommonTradeData TransactionData	*Within:* <TradData> <Rpt> <ValtnUpd> <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<

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

- using **auth.030.001.04 : DerivativesTradeReportV04** to report the collateral arrangements pertaining to a transaction for the first time, or subsequently modifying or correcting information about collateral arrangements; and

- using **auth.108.001.02 : DerivativeTradeMarginDataReportV02** 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>
		Or if reported for the first time in a subsequent report as:		
		MODI – modification	Modification	\<Mod>
		A change to collateral arrangements – such as adding/removing a transaction to/from a collateral portfolio, changing the collateralisation category of a portfolio or transaction or changing the code of a portfolio – is reported as:		
		MODI – modification	Modification	\<Mod>
		A change to correct an error in previously reported information about collateral arrangements 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:*	*Within:*
			TradeData Report 'Action type value' CommonTradeData TransactionData	\<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<
		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:*	*Within:*
			TradeData Report 'Action type value' CounterpartySpecificData	\<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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
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*

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<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
24	Report submitting entity	The LEI of the person submitting the report	Counterparty SubmittingAgent LEI 'value = an LEI'	<CtrPty> <SubmitgAgt> <LEI> >value = an LEI<
23	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*Where the Derivative Trade Repository does not create this value from its timestamping of the receipt of the report* ReportingTimeStamp 'value = a datetime'	 <RptgTmStmp> >value = a datetime<
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*	*n/a –* *TRUE is indicated by the reporting of collateral portfolio code(s) at items 10 &/or 11* *FALSE is indicated by the reporting of the value of NOAP or no reporting of any value for both items 10 & 11*	n/a
10	Collateral portfolio code (initial margin)	Reporting Entity's code for the Collateral portfolio (initial margin) – if applicable & for Collateral portfolio indicator = TRUE	CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode Portfolio Code 'value = Max52Text	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <Prtfl> <Cd> >value = Max52Text<
		Reporting Entity's code for the Collateral portfolio (initial margin) – if not applicable or for Collateral portfolio indicator = FALSE	CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode NoPortfolio 'value = NOAP	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <NoPrtfl> >value = NOAP<

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) – if applicable & for Collateral portfolio indicator = TRUE	CollateralPortfolioCode 　MarginPortfolioCode 　　VariationMarginPortfolioCode 　　　Portfolio 　　　　Code 　　　　'value = Max52Text	<CollPrtflCd> 　<MrgnPrtflCd> 　　<VartnMrgnPrtflCd> 　　　<Prtfl> 　　　　<Cd> 　　　　>value = Max52Text<
		Reporting Entity's code for the Collateral portfolio (variation margin) – if not applicable & for Collateral portfolio indicator = FALSE	CollateralPortfolioCode 　MarginPortfolioCode 　　VariationMarginPortfolioCode 　　　NoPortfolio 　　　'value = NOAP	<CollPrtflCd> 　<MrgnPrtflCd> 　　<VartnMrgnPrtflCd> 　　　<NoPrtfl> 　　　>value = NOAP<

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:*	*Within:*
			TradeData 　Report	<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>

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:*	*Within:*
			TradeData Report 'Action type value' CounterpartyIdentification	\<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<

	Execution agent	(If provided for by the derivative trade repository), the LEI of the Execution agent of Counterparty 1	Counterparty
			  ExecutionAgent
			  LEI
			  'value = an LEI'
				<CtrPty>
				  <ExctnAgt>
				  <LEI>
				  >value = an LEI<

23	Reporting timestamp	The date and time of the submission of a report to the Derivative Trade Repository	*Where the Derivative Trade Repository does not create this value from its timestamping of the receipt of the report* ReportingTimeStamp 'value = a datetime'	 <RptgTmStmp> '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 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<

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*		

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags
		For such OTC Derivatives that are not collateralised or are collateralised but not on a portfolio basis, it is necessary to meet the mandatory condition by reporting *(1) the value of NOAP for both items 10 & 11, or* *(2) by reporting the value of NOAP for one of items 10 or 11 and reporting no value of any kind for the other item* *(according to the derivative trade repository's implementation of this step as (1) or (2)).* *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*	(1) CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode NoPortfolio 'value = NOAP' VariationMarginPortfolioCode NoPortfolio 'value = NOAP' (2) CollateralPortfolioCode MarginPortfolioCode InitialMarginPortfolioCode NoPortfolio 'value = NOAP' OR CollateralPortfolioCode MarginPortfolioCode VariationMarginPortfolioCode NoPortfolio 'value = NOAP'	<CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <NoPrtfl> >value = NOAP< <VartnMrgnPrtflCd> <NoPrtfl> >value = NOAP< <CollPrtflCd> <MrgnPrtflCd> <InitlMrgnPrtflCd> <NoPrtfl> >value = NOAP< OR <CollPrtflCd> <MrgnPrtflCd> <VartnMrgnPrtflCd> <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< &/or <CollPrtflCd> <MrgnPrtflCd> <VartnMrgnPrtflCd> <Prtfl> <PrtflTxXmptn> >value = TrueFalseIndicator<

1. Item	2. Label	3. Nature of the Derivative Transaction Information	4. ISO 20022 message elements	5. XML tags

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<

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) 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) 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) 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*

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 (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) collected by the Reporting Entity from the other counterparty	InitialMarginReceivedPreHaircut
			  Xml Attribute Currency
			  'value = amount, ccy code'
				<InitlMrgnRcvdPreHrcut>
				  <Ccy>
				  >value = amount, ccy code<

16	Initial margin collected by the Reporting Entity (post-haircut)	The monetary value of initial margin (post-haircut) 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) 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*