

# Attachment 1 to CP 361: Draft remade ASIC Rules



**ASIC**  
Australian Securities &  
Investments Commission

## **ASIC Derivative Transaction Rules (Reporting) 2022**

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# Chapter 1: Introduction

## Part 1.1 Preliminary

### 1.1.1 Enabling legislation

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

### 1.1.2 Title

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

### 1.1.3 Commencement

This instrument commences on the later of:

- (a) 1 October 2023; and
- (b) the day after this instrument is registered on the Federal Register of Legislation.

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

## Part 1.2 Interpretation

### 1.2.1 References to time

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

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

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

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

### 1.2.3 Definitions

In these Rules:

*Act* means the *Corporations Act 2001*.

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

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

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

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

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

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

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

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

**authorised financial market** means:

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

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

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

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

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

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

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

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

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

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**Exempt Foreign Licensee** means a person:

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

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

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

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

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

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

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

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

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

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

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

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

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

**Part 7.2A Market** means a financial market to which an instrument made under subsection 798G(1) of the Act applies.

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

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

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

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

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

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

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

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

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

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

**Reporting Requirements** has the meaning given by subsection 901A(6) of the Act.

**Retail Client** has the meaning given by section 761G of the Act.

**Rules** means these derivative transaction rules.

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

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

where:

- (f) an entity **meets the small-scale criteria** from the day after the quarter day following two successive quarter days that it holds 12 billion Australian dollars or less of total gross notional outstanding Non-centrally Cleared Derivatives; and
- (g) an entity is **disqualified from the small-scale criteria** from the day after the quarter day following two successive quarter days that it holds greater than 12 billion Australian dollars of total gross notional outstanding Non-centrally Cleared Derivatives;

- (h) for a Reporting Entity other than an RE or a trustee, **holds** means holds other than in a representative capacity; and
- (i) for a Reporting Entity that is an RE or a trustee, **holds** includes holds in the capacity of RE or trustee.

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

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

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

#### 1.2.4 OTC Derivatives

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

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

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

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

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

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

equivalent, in relation to market integrity and market transparency, to the requirements and supervision to which:

- (a) a facility referred to in paragraph (2A)(a) is subject in the United States;
  - (b) a facility referred to in paragraph (2A)(b) is subject in the European Union; or
  - (c) a Part 7.2A Market is subject in this jurisdiction.
- (4) A determination by ASIC for the purposes of subrule (3):
- (a) will be registered under the *Legislation Act 2003* as a legislative instrument;
  - (b) will be published on ASIC's website; and
  - (c) takes effect on the day specified in the determination.
- (5) A determination by ASIC for the purposes of subrule (3):
- (a) may be withdrawn by ASIC, from a date specified in a notice of withdrawal that is not less than 1 calendar month after the date the notice of withdrawal is registered under the *Legislation Act 2003*; and
  - (b) once withdrawn ceases to have effect.

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

Note 2: Determinations and notices of withdrawal under this Rule will be registered on the Federal Register of Legislation. The register may be accessed at: [www.legislation.gov.au](http://www.legislation.gov.au).

- (6) In these Rules a Derivative is not an *OTC Derivative* if:
- (a) it is a foreign exchange contract between counterparties solely to facilitate the settlement of a transaction between the counterparties, or by one of the counterparties, for the purchase and sale of a foreign currency denominated security, or a portfolio of foreign currency denominated securities; and
  - (b) under which consideration is provided to settle the transaction not more than 7 Business Days after the day on which the transaction is entered into.
- (7) In these Rules a Derivative is not an *OTC Derivative* if:
- (a) it is for the purchase or sale of a thing where it is intended that a counterparty take delivery of the thing within a period of no longer than the period determined by the market convention for delivery of the thing;
  - (b) the arrangement does not permit the seller's obligations to be wholly settled by cash, or by set-off between the counterparties, rather than by delivery of the thing; and
  - (c) it is not a foreign exchange contract or an option.

### 1.2.5 Reporting Entities and Reportable Transactions

- (1) Subject to subrules (2), (3) and (4) for the purposes of these Rules:
- (a) each entity referred to in column 2 of Table 1 is a *Reporting Entity*; and

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- (b) each of the following Derivative Transactions is a **Reportable Transaction** in relation to the Reporting Entity:
- (i) the entry into of an arrangement that is an OTC Derivative of the kind referred to in column 3;
  - (ii) the modification or termination of an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i);
  - (iii) the assignment, by a party to an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i), of some or all of the party's rights and obligations under the arrangement, where the Reporting Entity has actual knowledge of the assignment; and
  - (iv) a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records, even if that change does not affect any of the information already reported about the OTC Derivative, but excluding (if applicable) any interim changes leading to or necessary for a final change to recording in books and records.

Note: After entering into or modifying an OTC Derivative, a Reporting Entity may, without re-entering or modifying the OTC Derivative, make a change or a series of changes to the way it records the OTC Derivative in its books and records. If only one change is made that change is a Reportable Transaction under subparagraph (1)(b)(iv), and will require the determination of a new UTI for the change. If a series of cumulative interim changes lead to or are necessary to be recorded for a final change, only the final change is a Reportable Transaction requiring the determination of a new UTI for the final change.

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

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

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

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

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

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

- (a) the entity, acting in the capacity of a clearing member of an authorised clearing facility, clears the Reportable Transaction for another entity through the authorised clearing facility; and

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- (b) under the operating rules of the authorised clearing facility, each of the entity, the other entity and the operator of, or a related body corporate of, the authorised clearing facility have rights or obligations in relation to the Reportable Transaction.

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

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

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

### 1.2.6 References to Licensed Repositories or Prescribed Repositories

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

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

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

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## Chapter 2: Reporting Requirements

### Part 2.1 Application

#### 2.1.1 Application

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

### Part 2.2 Reporting Requirements

#### 2.2.1 Transaction Reporting Requirements

##### Core Transaction Reporting Requirements

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

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

- (a) a Reportable Transaction made under subrule (1) is not a duplicated report; and
- (b) a change to the information reported about an OTC Derivative that does not constitute a Reportable Transaction is not a duplicated report.

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

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

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

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

Note: For example, item 21 in Table S1.1(1)—Reporting timestamp is an item that may be created by a Derivative Trade Repository derived from the submission by a Reporting Entity of a report about a Reportable Transaction

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**Exception where no Licensed Repository or Prescribed Repository**

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

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

**Exception for foreign entities**

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

- (a) the Reporting Entity is subject to reporting requirements (*Alternative Reporting Requirements*) in one or more foreign jurisdictions (in this Rule, each, a *Foreign Jurisdiction*) that are substantially equivalent to the Reporting Requirements under these Rules; and
- (b) either:
  - (i) the Reporting Entity or another entity has:
    - (A) reported information about the Reportable Transaction to a Prescribed Repository, in compliance with the Alternative Reporting Requirements in at least one Foreign Jurisdiction; and
    - (B) designated the information reported under paragraph (a) as information that has been reported under these Rules; or
  - (ii) the Reporting Entity is exempt from the requirement in all of the Foreign Jurisdictions to report information about the Reportable Transaction, or there is no requirement in any of the Foreign Jurisdictions to report information about the Reportable Transaction.

**2.2.2 Reporting Requirement—Changes**

(1) Where a Reporting Entity has reported information about an OTC Derivative and there is a change to the information reported that does not constitute a Reportable Transaction, the Reporting Entity must report the change, and also the applicable information about the change set out in Item 33 of Table S1.1(1), in accordance with the requirements of this Part.

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- (2) Without limiting subrule (1) and subject to subrule (3), a Reporting Entity must report:
- (a) each updated mark-to-market, mark-to-model or other valuation of the OTC Derivative, whether performed by the Reporting Entity or by another person on behalf of the Reporting Entity; and
  - (b) each change to the collateral held in relation to the OTC Derivative.
- (3) If there is more than one update or change of the kind referred to in paragraphs (2)(a) or (b) during a Business Day, the Reporting Entity is only required to report the update or change that occurs closest to the end of that Business Day.

### 2.2.3 Reporting Requirement—Timing (generally, T+1)

- (1) Subject to subrule (2), a Reporting Entity that is required to report:
- (a) information about a Reportable Transaction in accordance with subrule 2.2.1(1); or
  - (b) a change to information about an OTC Derivative in accordance with subrule 2.2.2(1),
- must report the information or change by no later than the end of the next Business Day after the day on which the Reportable Transaction or change occurs.
- (2) If the Licensed Repository or Prescribed Repository to which the information or change is to be reported is not available to accept the report of information or changes by the time required under subrule (1), the Reporting Entity must report the information or changes as soon as practicable after the Licensed Repository or Prescribed Repository becomes available to accept the report.

### 2.2.4 Reporting Requirement—Format

- (1) A Reporting Entity that is required to report:
- (a) information about a Reportable Transaction in accordance with subrule 2.2.1(1); or
  - (b) a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1),
- must report the information or change in an electronic form and in accordance with any format requirements specified:
- (c) in these Rules; and
  - (d) by the Licensed Repository or Prescribed Repository to which the information or change is reported, to the extent those format requirements are not inconsistent with any format requirements referred to in paragraph (c).

### 2.2.5 Reporting Requirement—Continuity of reporting

- (1) Subject to subrule (2) and Rule 2.4.5, a Reporting Entity that reports to a Derivative Trade Repository (in this Rule, the *Original Trade Repository*):
- (a) information about a Reportable Transaction in an OTC Derivative, in accordance with subrule 2.2.1(1); or

- (b) a change to information referred to in paragraph (a), in accordance with subrule 2.2.2(1),

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

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

### 2.2.6 Reporting Requirement—Accuracy of reporting

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

### 2.2.7 Derivative Transaction Information—Delegation of reporting

A Reporting Entity may appoint one or more persons to report on behalf of the Reporting Entity in accordance with Rules 2.2.1 to 2.2.5 and 2.2.8.

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

### 2.2.8 Lifecycle or snapshot reporting

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

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

(3) A Reporting Entity that is a Small-scale Buy-side Entity may comply with Rule 2.2.1 in relation to a Reportable Transaction in an OTC Derivative (**Relevant OTC Derivative**) that is not an equity derivative at the time the Reportable Transaction is entered into, that takes place on a day (**Relevant Day**) by:

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

and otherwise reporting the information in accordance with the Rules.

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## 2.2.9 Reporting requirement—Unique transaction identifier

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

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

(2) In this Rule, other than subrule (8), a reference to a Reporting Entity that is an RE or Trustee includes a person appointed by an RE or Trustee to enter into OTC Derivatives on behalf of the RE or Trustee.

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

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

- (a) determine the UTI generating entity for a Reportable Transaction specified in column 2 of Table 2 in accordance with column 3 of the table; and
- (b) take all reasonable steps to determine the UTI generating entity using the first item of Table 2 that applies to the Reportable Transaction.

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

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

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

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

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1. Item	2. Reportable Transaction	3. UTI generating entity
7	<p>Both of the following apply:</p> <p>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and</p> <p>(b) a foreign jurisdiction is the jurisdiction with the earliest reporting deadline.</p> <p>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction</p>	The UTI generating entity determined according to the derivative transaction reporting requirements of that foreign jurisdiction
8	<p>Both of the following apply:</p> <p>(a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and</p> <p>(b) there is no jurisdiction with an earliest reporting deadline.</p> <p>Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction</p>	The UTI generating entity determined according to Item 8A
8A	<p>If Item 8 requires the UTI generating entity to be determined in accordance with this item:</p> <p>(a) if the Reporting Entity and the other counterparty have an agreement for the purposes of determining the UTI generating entity;</p> <p>(b) if paragraph (a) does not apply and the Reportable Transaction has been, or will be, electronically affirmed or confirmed on an affirmation or confirmation platform and the operator of the affirmation or confirmation platform will generate a UTI;</p> <p>(c) if paragraphs (a) and (b) do not apply and the Reportable Transaction will be reported by both counterparties to a single Derivative Trade Repository which records both reports into the repository records of a single jurisdiction;</p> <p>(d) otherwise.</p>	<p>The UTI generating entity determined according to that agreement</p> <p>The operator of the affirmation or confirmation platform</p> <p>The operator of the Derivative Trade Repository</p> <p>The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.</p>

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

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

- (a) generate the UTI; and
- (b) provide the UTI to the other counterparty to the OTC Derivative to which the Reportable Transaction relates in a timely manner and not later than 10:00 a.m. Sydney time on the next business day in Sydney after the requirement to report the information about the Reportable Transaction arises.

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

- (a) if the Reporting Entity reasonably believes that it will, at a later time, receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with Part 2.2;
- (b) if the Reporting Entity reasonably believes that it will not receive the UTI from the UTI generating entity determined under subrule (3), the Reporting Entity must use its best endeavours to determine the UTI generating entity (new UTI generating entity) according to the next applicable item in Table 2 in subrule (3); and
- (c) if the new UTI generating entity:
  - (i) is the Reporting Entity; or
  - (ii) is not the Reporting Entity and does not provide the Reporting Entity with a UTI in sufficient time to enable the Reporting Entity to report the UTI for the Reportable Transaction in accordance with rule 2.2.3,

the Reporting Entity must generate a UTI and report that UTI for the Reportable Transaction in accordance with Part 2.2.

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

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

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

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

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

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

## Part 2.3 Records

### 2.3.1 Keeping of records

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

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

(3) Without limiting subrule (1) and subject to subrule (4), a Reporting Entity must keep a record of all information that it is required to report under subrules 2.2.1(1) and 2.2.2(2).

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

### 2.3.2 Provision of records or other information

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

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

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

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# Schedule 1 Information requirements

## Part S1.1 Preliminary

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

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

## Part S1.2 Definitions

### S1.2.1 Definitions

In the Tables in this Part:

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

**Designated Business Identifier** means:

- (a) an Australian Business Number (ABN) with the status of active;
- (b) an international business entity identifier issued by Avox Limited (AVID); or
- (c) a Business Identifier Code (BIC code).

**CCP** means an authorised clearing facility.

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

**MIC** means an identifier in the format and structure specified in ISO 10383 *Securities and Related Financial Instruments—Codes for Exchanges and Market Identification*.

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

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

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

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

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## Part S1.3 Derivative Transaction Information

### S1.3.1 Derivative Transaction Information

- (1) For the purposes of these Rules, the *Derivative Transaction Information* in relation to a Reportable Transaction is:
- (a) if the Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, a commodity derivative that is not an electricity derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(2), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowable values set out in columns 4–5 of those tables;
  - (b) if the Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, a credit derivative or an equity derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(3), to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4–5 of those tables;
  - (c) if the Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, a foreign exchange derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(4), to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4–5 of those tables;
  - (d) if the Reportable Transaction is the entry into, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) for, an interest rate derivative, the information about the Reportable Transaction set out in column 3 of Table S1.1(1) and the additional information about the Reportable Transaction set out in column 3 of Table S1.1(5), to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4–5 of those tables;
  - (e) if the Reportable Transaction is the modification or termination of an OTC Derivative referred to in paragraphs (a)–(d), any changes to the information set out in Tables S1.1(1)–(5) resulting from the modification or termination of the derivative, to the extent that information is relevant to the Reportable Transaction and in accordance with the format and allowable values set out in columns 4–5 of those tables; and
  - (f) if the Reportable Transaction is the assignment, by a party to an OTC Derivative referred to in paragraphs (a)–(d), of some or all of the party's rights and obligations under the arrangement, any changes to the information set out in Tables S1.1(1)–(5) resulting from the assignment, to the extent that information is relevant to the

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Reportable Transaction and in accordance with the format and allowable values set out in columns 4–5 of those tables.

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

(2) For Item 5 and, if applicable, Item 6 in Table S1.1(1) and Items 6, 7, 8 and 9 of Table S1.1(5), the Derivative Transaction Information is:

- (a) if the Reportable Transaction is of a kind referred to in paragraphs (a)–(d) or (f) of subrule (1) and the entity to which the item relates is eligible for an LEI:
    - (i) if the entity has an LEI, that LEI; or
    - (ii) if the entity does not have an LEI, a Designated Business Identifier of the entity or an internal entity identifier, in the structure and format of a Client Code, of the entity, provided that:
      - (A) The entity, or another entity on behalf of the entity, or the Reporting Entity applies, or has applied, for the issue of an LEI within 2 Business Days after the requirement to report the Reportable Transaction arises; and
      - (B) as soon as reasonably practicable after the LEI is available to the Reporting Entity, including as published by the GLEIF, the Reporting Entity must use all reasonable endeavours to report the LEI for the Reportable Transaction unless the OTC Derivative to which the LEI relates has been terminated or has expired; or
  - (b) if the Reportable Transaction of a kind referred to in paragraphs (a)–(d) or (f) of subrule (1) and the entity to which the item relates is a natural person not eligible for the issue of an LEI per the ROC Statement, the Client Code; or
  - (c) if the Reportable Transaction is of a kind referred to in paragraph (e) of subrule (1) or is a report made under rule 2.2.2, the identifier of the entity that was reported for the Reportable Transaction about which a report is being made.
  - (d) In this subrule, if the entity to which the item relates is comprised of two or more counterparties, other than a partnership, that entered into the Reportable Transaction as joint or joint and several counterparties, the entity is one of those joint or joint and several entities.
- (3) For a report made under Rule 2.2.2:
- (a) for the information that is being reported as changed, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4–5 of the relevant tables; and
  - (b) for information that is being reported as not changed; a Reporting Entity may report that information in the format and value permitted by the Rules prior to 1 October 2023.

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Table S1.1(1): Common data

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
1	Unique transaction identifier	<p>For a Reportable Transaction of the kind referred to in 1.2.5(1)(b)(i), (iii), or (iv), a UTI as referred to in Rule 2.2.9.</p> <p>For a Reportable Transaction of the kind referred to in 1.2.5(1)(b)(ii) or for a report made under Rule 2.2.2, the transaction identifier of the Reportable Transaction about which the report is made.</p>	<p>As specified in ISO 23897.</p> <p>If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897.</p> <p>For any other kind of transaction identifier, no format is specified.</p>	<p>Any value specified in ISO 23897.</p> <p>The value of the transaction identifier of the Reportable Transaction about which the report is made.</p>
2	Unique product identifier	The product identifier for the OTC Derivative the subject of the Reportable Transaction using an internationally accepted product taxonomy.	Not specified.	Any values accepted by the Derivative Trade Repository that is receiving the report.
3	Underlying	A unique identifier for the underlying to the OTC Derivative the subject of the Reportable Transaction, or, if no unique identifier is available in the case of baskets or indices, a notation to indicate that the underlying is a basket or index.	Not specified.	Any values accepted by the Derivative Trade Repository that is receiving the report.
4	Counterparty 1	<p>The current LEI of:</p> <p>(a) if the Reporting Entity is an RE, Trustee or corporate director of the managed investment scheme, trust or CCIV that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme, trust or CCIV; or</p> <p>(b) the Reporting Entity.</p>	As specified in ISO 17442.	The value of the current LEI.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	Counterparty 2	<p>The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</p> <p>(a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust; or</p> <p>(b) the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 4.</p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI:</p> <p>(a) if Counterparty 2 is an Australian entity or a Reporting Entity, the value of the current LEI;</p> <p>(b) otherwise, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>
6	Beneficiary 1	<p>Where a person other than the Reporting Entity or the beneficiaries of a managed investment scheme, trust or CCIV is a beneficiary of the rights and obligations of the Reportable Transaction, the LEI or other identifier of the beneficiary determined in accordance with subrule S1.3.1(2).</p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI:</p> <p>(a) if Beneficiary 1 is an Australian Entity or a Reporting Entity, the value of the current LEI;</p> <p>(b) otherwise, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>
7	Report submitting entity	<p>The current LEI of the entity submitting the report of a Reportable Transaction.</p>	<p>As specified in ISO 17442.</p>	<p>The value of the current LEI.</p>
8	Broker	<p>If a broker acted as intermediary for the Reporting Entity in relation to the Reportable Transaction, without becoming a counterparty to the OTC Derivative the subject of the Reportable Transaction, the current LEI of the broker.</p>	<p>As specified in ISO 17442.</p>	<p>The value of the current LEI.</p>

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
9	Cleared	An indicator of whether the OTC Derivative the subject of the Reportable Transaction has been cleared by a CCP.	Not specified	Any values accepted by the Derivative Trade Repository that is receiving the report.
10	Central counterparty	The current LEI of the CCP that cleared the OTC Derivative the subject of the Reportable Transaction.	As specified in ISO 17442.	The value of the current LEI.
11	Clearing member	The current LEI of the clearing member through which the Reportable Transaction was cleared at the CCP reported as Central counterparty (item 10 above).	As specified in ISO 17442.	The value of the current LEI.
12	Platform identifier	<p>The MIC of the facility on which, or through which, the OTC Derivative the subject of the Reportable Transaction was entered into; or</p> <p>(a) if the OTC Derivative the subject of the Reportable Transaction was not entered into on or through a facility, an indicator of whether the kind of OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility the four-character code specified in column 5(b)(i) of this item; or</p> <p>(b) if the OTC Derivative the subject of the Reportable Transaction was not entered into on or through a facility, an indicator of whether the kind of OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through a facility the four-character code specified in column 5(b)(ii) of this item; or</p>	As specified in ISO 10383	<p>(a) The value of the segment MIC; or</p> <p>(b) if no segment MIC is available, one of the following four-character values (as applicable):</p> <p>(i) XOFF—if the OTC Derivative the subject of the Reportable Transaction is able to be traded on or through a facility;</p> <p>(ii) XXXX—if the OTC Derivative the subject of the Reportable Transaction is not able to be traded on or through facility;</p>

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		(c) if the Reporting Entity is not able to determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility the four-character code specified in column 5(b)(iii) of this item.		(iii) BILT—if the Reporting Entity cannot determine whether the OTC Derivative the subject of the Reportable Transaction is, or is not, able to be traded on or through a facility.
13	Effective date	The unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction come into effect, taken from the trade confirmation.	YYYY-MM-DD in accordance with ISO 8601.	Any valid date.
14	Expiration date	If the OTC Derivative the subject of the Reportable Transaction is not an option, the unadjusted date at which obligations under the OTC Derivative the subject of the Reportable Transaction cease, taken from the trade confirmation.	YYYY-MM-DD in accordance with ISO 8601.	Any valid date.
15	Valuation amount	The unadjusted value of the OTC Derivative the subject of the Reportable Transaction, calculated as the amount that would be paid to terminate the OTC Derivative in an orderly market on the valuation date.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value.
16	Valuation currency	The currency code for the currency in which the Valuation amount (item 15 above) is denominated.	The format specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
17	Valuation method	An Indicator of the source and method used to determine the amount reported as Valuation amount (item 15 above).	Not specified.	Any values accepted by the Derivative Trade Repository that is receiving the report.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
18	Counterparty side (buy/sell)	<p>A notation to indicate whether the Reporting Entity is the buyer or seller of the OTC Derivative the subject of the Reportable Transaction.</p> <p>This data element is not required for Reported Transactions where the Unique product identifier reported under item 2 is a unique product identifier for a:</p> <p>(a) deliverable or non-deliverable foreign exchange forward; or</p> <p>(b) an interest rate derivative that is a swap.</p>	The format specified in the applicable paragraph of column 5 of this item.	Any values accepted by the Derivative Trade Repository that is receiving the report.
19	Execution timestamp	The date and time the OTC Derivative the subject of the Reportable Transaction was entered into.	YYYY-MM-DDThh:mm:ssZ date and time format, in Coordinated Universal Time ( <b>UTC</b> ) in accordance with ISO 8601.	The values specified in a valid UTC date and time.
20	Clearing timestamp	The date and time, notified to the Reporting Entity by the CCP reported as Central counterparty (item 10 above), that the OTC Derivative the subject of the Reportable Transaction was cleared by the CCP.	YYYY-MM-DDThh:mm:ssZ date and time format in UTC, in accordance with ISO 8601.	The values specified in a valid UTC date and time.
21	Reporting timestamp	The date and time of the submission of a report of a Reportable Transaction to the Derivative Trade Repository.	YYYY-MM-DDThh:mm:ssZ date and time value in UTC in accordance with ISO 8601.	The values specified in a valid UTC date and time.
22	Collateralisation category	An indicator of whether the OTC Derivative the subject of the Reportable Transaction is included in a collateral agreement (or collateral agreements) between the counterparties and of the kind of the collateral posting arrangements under the collateral agreement (or collateral agreements).	Not specified.	Any values accepted by the Derivative Trade Repository that is receiving the report.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
23	Collateral portfolio indicator	If the OTC Derivative the subject of the Reportable Transaction is collateralised, the True or False indicator specified in the applicable paragraph of column 5 of this item.	As specified in the applicable paragraph of column 5 of this item.	(a) True—for collateralisation performed on a Portfolio Basis; or (b) False—for collateralisation not performed on a Portfolio Basis.
24	Collateral portfolio code	If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity, to identify the portfolio.	An alphanumeric code of not more than 52 characters.	Any alphanumeric value.
25	Value of collateral	If the Reportable Transaction is collateralised: (a) the value of the collateral posted by the Reporting Entity to the Counterparty 2 (item 5 above); or (b) where collateral is posted by the Reporting Entity to the Counterparty 2 (item 5 above) on a Portfolio Basis, the value of all collateral posted for the portfolio.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than or equal to zero.
26	Currency of collateral value	The currency code for the currency in which the amount reported for Value of collateral (item 25 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
27	Option type	If the OTC Derivative the subject of the Reportable Transaction is an option, an indicator of the type of the option.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
28	Option expiration date	If the OTC Derivative the subject of the Reportable Transaction is an option, the expiry date of the option.	YYYY-MM-DD in accordance with ISO 8601.	Any valid date.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
29	Option premium amount	If the OTC Derivative the subject of the Reportable Transaction is an option, the monetary amount of the option premium paid, or due to be paid, by the option buyer.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than or equal to zero.
30	Option premium currency	The currency code for the currency in which the option premium amount (item 28 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
31	Option style	If the OTC Derivative the subject of the Reportable Transaction is an option, an indicator of the style of the option.	As set out in the applicable paragraph of column 5 of this item.	<p>(a) European—if the option can be exercised on a single fixed date;</p> <p>(b) Asian—if the option can be exercised with reference to the average value of the underlying over a period of time;</p> <p>(c) Bermudan—if the option can be exercised on a series of fixed dates; or</p> <p>(d) American—if the option can be exercised at any time during the life of the OTC Derivative.</p>
32	Strike price	If the OTC Derivative the subject of the Reportable Transaction is an option, the value of the strike price of the option.	A number of not more than 18 numerals with no more than 13 numerals after the decimal point.	Any numeric value greater than or equal to zero.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
33	Action type	<p>An indicator of whether the report being made relates to:</p> <ul style="list-style-type: none"> <li>(a) a Reportable Transaction that is an entry into an OTC Derivative;</li> <li>(b) a Reportable Transaction that is a modification of an OTC Derivative;</li> <li>(c) a Reportable Transaction that is a full termination of an OTC Derivative.</li> </ul> <p>For a report of a change under subrule 2.2.2(1), a notation to indicate whether the change relates to:</p> <ul style="list-style-type: none"> <li>(a) a cancellation of a report previously made in error; or</li> <li>(b) a change or update to the information referred to in items 15–17 (mark-to-market, mark-to-model, or other valuation).</li> </ul>	As set out in the applicable paragraph of column 5 of this item.	<ul style="list-style-type: none"> <li>(a) New—for a Reportable Transaction that is an entry into an OTC Derivative;</li> <li>(b) Modify—for a Reportable Transaction that is a modification of an OTC Derivative;</li> <li>(c) Cancel or Compression (as applicable)—for a Reportable Transaction that is a full termination of an OTC Derivative;</li> <li>(d) Error—for a cancellation of a report previously made in error; or</li> <li>(e) ValuationUpdate—for a change or update to the information referred to in items 15–17.</li> </ul> <p>The value reported may be appended with additional values that further describe the Action type.</p>

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Table S1.1(2): Commodity derivative data

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
1	Notional amount— Leg 1	<p>The notional amount taken from the trade confirmation of the Reportable Transaction.</p> <p>If no notional amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total quantity (item 7 below) by:</p> <p>(a) if the Reportable Transaction is an option, the value reported for Strike price (item 32 in Table S1.1(1));</p> <p>(b) if the Reportable Transaction is not an option, the price specified in the trade confirmation of the Reportable Transaction; or</p> <p>(c) if no price is specified in the trade confirmation of the Reportable Transaction, the market price for the Underlying (item 3 in Table S1.1(1)) at the time of the transaction.</p>	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value.
2	Notional currency— Leg 1	The currency code for the currency in which the Notional amount—Leg 1 (item 1 above) is denominated.	The format specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
3	Other payment amount	The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value.
4	Payment frequency	For Reported Transactions where the Unique product identifier reported under item 2 in Table S1.1(1) is for a swap, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	Quantity unit of measure	The unit of measure in which the Total quantity (item 7 below) is expressed (e.g. barrels, bushels).	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
6	Quantity	The single or periodic amount of the commodity (the number of quantity units) of the OTC Derivative the subject of the Reportable Transaction for which a payment or delivery is determined or an option may be exercised.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
7	Total quantity	The quantity of the commodity for the entire term of the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
8	Settlement rate or index	<p>There is no Derivative Transaction Information required to be reported for this item.</p> <p>A Reporting Entity may (but is not required to) report the commodity reference rate, price or index for the calculation of settlement payments under the OTC Derivative the subject of the Reportable Transaction under this item.</p>	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.

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**Table S1.1(3): Equity derivative and credit derivative data**

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
1	Notional amount— Leg 1	<p>The notional amount taken from the trade confirmation of the Reportable Transaction.</p> <p>If no such amount is specified in the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total quantity (item 7 below) by:</p> <p>(a) if the Reportable Transaction is an option, the value reported for Strike price (item 32 in Table S1.1(1));</p> <p>(b) if the Reportable Transactions is not an option, the price specified in the trade confirmation of the Reportable Transaction; or</p> <p>(c) if no such price is specified in the trade confirmation of the Reportable Transaction, the market price for the Underlying (item 3 in Table S1.1(1)) at the time of the transaction.</p>	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
2	Notional currency— Leg 1	The currency code for the currency in which the Notional amount—Leg 1 (item 1 above) is denominated.	The format specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
3	Other payment amount	The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
4	Payment frequency	For Reported Transactions where the Unique product identifier under item 2 in Table S1.1(1) is for a swap, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
5	Day count convention—Leg 2	If applicable, the day count for the calculation of periodic payments of Leg 2 under the OTC Derivative the subject of the Reportable Transaction (e.g. ACT/360, ACT/365.FIXED).	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
6	Identifier of the floating rate—Leg 2	For equity derivatives, if applicable, the identifier of the interest rate reference rate used to determine the interest payment amounts at predetermined intervals.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
7	Rate reset frequency	If a value is reported for Identifier of the floating rate—Leg 2 (item 6 above), the frequency with which the interest rate reference rate resets.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.

**Table S1.1(4): Foreign exchange derivative data**

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
1	Notional amount—Leg 1	The notional amount of the notional currency payable by the Reporting Entity.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
2	Notional amount—Leg 2	The notional amount of the notional currency payable by Counterparty 2.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
3	Currency 1	The currency code for the currency in which the Notional amount—Leg 1 (item 1 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
4	Currency 2	The currency code for the currency in which the Notional amount—Leg 2 (item 2 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
5	Exchange rate	For foreign exchange derivatives that are not options, the exchange rate of the currencies referred to in items 3 and 4 taken from the trade confirmation of the Reportable Transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.	A number of not more than 18 numerals, with no more than 13 numerals after the decimal point.	Any value greater than zero.

Table S1.1(5): Interest rate derivative data

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
1	Notional amount—Leg 1	The notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 1.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
2	Notional amount—Leg 2	The notional amount taken from the trade confirmation of the Reportable Transaction and attributed by the Reporting Entity to Leg 2.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
3	Notional currency—Leg 1	The currency code for the currency in which Notional amount—Leg 1 (item 1 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
4	Notional currency—Leg 2	The currency code for the currency in which Notional amount—Leg 2 (item 2 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	Other payment amount	The amount of any upfront payment the Reporting Entity has made or received in relation to the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value.
6	Payer (fixed rate leg 1)	<p>The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</p> <p>(a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the fixed rate leg 1; or</p> <p>(b) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the fixed rate leg 1 is an RE or Trustee of a managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust.</p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI:</p> <p>(a) if Payer (fixed rate leg 1) is an Australian entity or a Reporting Entity, the value of the current LEI;</p> <p>(b) otherwise, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
7	Payer (fixed rate leg 2)	<p>There is no Derivative Transaction Information required to be reported for this item.</p> <p>A Reporting Entity may (but is not required to) report under this item the LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</p> <p>(a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the fixed rate leg 2; or</p> <p>(b) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the fixed rate leg 2 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust.</p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI:</p> <p>(a) if Payer (fixed rate leg 2) is an Australian entity or a Reporting Entity, the value of the current LEI;</p> <p>(b) otherwise, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>
8	Payer (floating rate leg 1)	<p>The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:</p> <p>(a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the floating rate leg 1; or</p> <p>(b) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the floating rate leg 1 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust.</p>	<p>For an LEI, as specified in ISO 17442.</p> <p>For any other kind of identifier, an alphanumeric code of not more than 72 characters.</p>	<p>For an LEI:</p> <p>(a) if Payer (floating rate leg 1) is an Australian entity or a Reporting Entity, the value of the current LEI;</p> <p>(b) otherwise, the value of the LEI.</p> <p>For a Client Code, the value of the Client Code.</p> <p>For any other kind of identifier, the value of the identifier.</p>

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
9	Payer (floating rate leg 2)	The LEI or other identifier, determined in accordance with subrule S1.3.1(2), of the entity that is:  (a) the counterparty of the OTC Derivative the subject of the Reportable Derivative that pays the floating rate leg 2; or  (b) if the counterparty of the OTC Derivative the subject of the Reportable Transaction that pays the floating rate leg 2 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust.	For an LEI, as specified in ISO 17442.  For any other kind of identifier, an alphanumeric code of not more than 72 characters.	For an LEI:  (a) if Payer (floating rate leg 2) is an Australian entity or a Reporting Entity, the value of the current LEI;  (b) otherwise, the value of the LEI.  For a Client Code, the value of the Client Code.  For any other kind of identifier, the value of the identifier.
10	Fixed rate (leg 1)	The value of the per annum rate of the fixed rate of leg 1	A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any value.
11	Fixed rate (leg 2)	The value of the per annum rate of the fixed rate of leg 2	A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any value.
12	Fixed rate day count fraction	An indicator of the day count convention for the calculation of periodic payments of the fixed rate of the OTC Derivative	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
13	Fixed leg payment frequency (leg 1)	For the fixed rate leg 1, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative requires the subject of the Reportable Transaction payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.

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1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
14	Fixed leg payment frequency (leg 2)	For the fixed rate leg 2, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
15	Floating rate payment frequency (leg 1)	For the floating rate leg 1, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
16	Floating rate payment frequency (leg 2)	For the floating rate leg 2, the dates on, or frequency with which, the agreement executed in relation to the OTC Derivative the subject of the Reportable Transaction requires payments to be made.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
17	Floating rate index identifier (leg 1)	For floating rate leg 1, the identifier of the rate used to determine the payment amount at predetermined intervals.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
18	Floating rate index identifier (leg 2)	For floating rate leg 2, the identifier of the rate used to determine the payment amount at predetermined intervals.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
19	Floating rate reset frequency (leg 1)	If a value is reported for Floating rate index identifier (leg 1) (item 17 above), the frequency with which the interest rate reference rate resets.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.
20	Floating rate reset frequency (leg 2)	As optional information, if a value is reported for Floating rate index identifier (leg 2) (item 18 above), the frequency with which the interest rate reference rate resets.	Not specified.	Any value accepted by the Derivative Trade Repository that is receiving the report.

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