> **Note:** This document has been prepared using the MS Word 'Compare' function. It compares:
>
> - the current *ASIC Derivative Transaction Rules (Reporting) 2024* (the 2024 Rules); with
>
> - a version of the 2024 Rules that consolidates the amendments of *ASIC Derivative Transaction Rules (Reporting) 2024 Amendment Instrument 2024/1* (Amendment Instrument 2024/1).
>
> The text of the amendments in Amendment Instrument 2024/1 and the 2024 Rules prevails over the text in this document.

ASIC Derivative Transaction Rules (Reporting) 2024

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

Dated this 19th day of December 2022

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

Contents

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) 2024*.

1.1.3 Commencement

This instrument commences on the later of:

(a) 21 October 2024; 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.

1.1.3A Revocation

The instrument *ASIC Derivative Transaction Rules (Reporting) 2022* is repealed.

1.1.4 Penalties for a contravention of these Rules

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

Part 1.2 Interpretation

1.2.1 References to time

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

1.2.2 Words and expressions defined in the Corporations Act

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

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

1.2.3   Definitions

In these Rules:

Act means the *Corporations Act 2001*.

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

AFS Licence means an Australian financial services licence within the meaning of section ~~761A~~9 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~~9 of the Act.

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

Derivative Trade Repository has the meaning given by section ~~761A~~9 of the Act.

Derivative Transaction has the meaning given by section ~~761A~~9 of the Act.

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

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~~9 of the Act.

Licensed CS Facility has the meaning given by section ~~761A~~9 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~~9 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 subsection798G(1) of the Act are market integrity rules made by ASIC. Market integrity rules may be accessed at 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~~9 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 s761G of the Act.

Rules means these derivative transaction rules.

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

(a) is an RE, Trustee, a non-bank body regulated by APRA, or a corporate director of a CCIV; and

(b) is not an AFS Licensee whose AFS Licence authorises them to make a market in derivatives; and

(c) is not an Exempt Foreign Licensee; and

(d) ***meets the small-scale criteria***; and

(e) is not ***disqualified from the small-scale criteria;***

where:

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

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

(h)   for a Reporting Entity other than an RE or a trustee, *holds* means holds other than in a representative capacity; and

(i)   for a Reporting Entity that is an RE or a trustee, *holds* means holds in the capacity of RE or trustee for a particular scheme or trust; and

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

Trustee means a trustee of a trust.

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

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

1.2.4   OTC Derivatives

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

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

(a)   the Derivative is able to be traded (within the meaning of section ~~761A~~9 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 by ASIC on the Federal Register of ~~Legislative Instruments (FRLI~~Legislation (FRI) and take effect under the *~~Legislative Instruments~~Legislation Act 2003*.

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

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

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

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

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

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

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

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

1.2.5   Reporting Entities and Reportable Transactions

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

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

(b)   each of the following Derivative Transactions is a Reportable Transaction in relation to the Reporting Entity:

    (i)   the entry into of an arrangement that is an OTC Derivative of the kind referred to in column 3;

    (ii)   the modification or termination of an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i);

    (iii)   the assignment, by a party to an arrangement that is an OTC Derivative entered into as referred to in subparagraph (i), of some or all of the party's rights and obligations under the arrangement, where the Reporting Entity has actual knowledge of the assignment; and

    (iv)   a change to the way a Reporting Entity records an OTC Derivative in the Reporting Entity's books and records, from representation as a transaction, to representation as a position, being changes that are terminations in the Reporting Entity's records, and new positions recorded there.

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

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

(a)   by an RE or Trustee in its capacity as RE or Trustee of an Australian Entity, and in those circumstances the *Reporting Entity* is the RE or Trustee; and

(b)   by a CCIV or a person acting for or on behalf of a CCIV, and in those circumstances, the *Reporting Entity* is the corporate director of the CCIV.

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

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

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

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

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

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

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

Table 1: Reporting Entities and OTC Derivatives

1. Item	2. Reporting Entity	3. OTC Derivatives
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.

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) ~~and (3~~ to (4)), Rule 2.2.8 and Part 2.4, 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 complied with its obligation to report that item of Derivative Transaction Information.

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

Exception where no Licensed Repository or Prescribed Repository

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

Exception for incomplete ISO 20022 message definition

(4) 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 one or more items of Derivative Transaction Information set out in Part S1.3 of Schedule 1 about a Reportable Transaction to the extent that, at the time the Reporting Entity is required to comply with the requirements, the ISO 20022 message definition used in accordance with subrule 2.2.4(2) does not include those items of Derivative Transaction Information.

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 Items 101 and 102 of Table S1.1(1), Item 13 of Table S1.1(2) and Item 22 of Table S1.1(3) in accordance with the requirements of this Part.

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

(a)   each updated valuation of the OTC Derivative, whether performed by the Reporting Entity or by another person on behalf of the Reporting Entity;

(b)   each updated collateral amount posted or collected in relation to the OTC Derivative; and

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

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

2.2.3   Reporting Requirement—Timing (generally, T+2)

(1) Subject to subrules (2) and (3), 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 second 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.

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

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

2.2.4   Reporting Requirement—Format

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

(a)   information about a Reportable Transaction in accordance with subrule 2.2.1(1); or

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

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

(c)   in subrule (2) and otherwise in these Rules; and

(d)   by the Licensed Repository or Prescribed Repository to which the information or change is reported, to the extent those format requirements are not inconsistent with any format requirements referred to in paragraph (c).

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

(a)   in a machine-readable form;

(b)   subject to subrule 2.2.1(4), in accordance with an ISO 20022 message definition whose message elements include ~~all of~~ the Derivative Transaction Information set out in Part S1.3; and

(c)   using the XML tags specified in the ISO 20022 message definition utilised by the Reporting Entity.

2.2.5   Reporting Requirement—Continuity of reporting

(1) Subject to subrule (2), 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.

2.2.9   Reporting requirement—Unique transaction identifier

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

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

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

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

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

(a)   determine the UTI generating entity for a Reportable Transaction specified in column 2 of Table 2 in accordance with column 3 of the table; and

(b)   determine the UTI generating entity using:

    (i)   the first item of items 1, 2, 3, 4 and 5 of Table 2 that applies to the Reportable Transaction; or

    (ii)   if items 1, 2, 3, 4 and 5 of Table 2 do not apply to the Reportable Transaction, any one of items 6, 7 or 8 that the Reporting Entity believes is applicable having regard to its own reporting requirements in foreign jurisdictions, and its knowledge of, or reasonable assumptions about, the reporting requirements of the other counterparty.

Table 2:   UTI generating entity for specified Reportable Transactions

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.

3	The Reportable Transaction was entered into through a facility that is:
	(a) an authorised financial market; or
	(b) not an authorised financial market and:
	  (i) the operator of the facility generates a UTI; and
	  (ii) the other counterparty will report the Reportable Transaction using that UTI under these Rules or the derivative transaction reporting requirements of another jurisdiction.
		The operator of the facility.

1. Item	2. Reportable Transaction	3. UTI generating entity
4	**Transaction is only reportable in this jurisdiction** The Reporting Entity knows that the Reportable Transaction is not required to be reported in any foreign jurisdiction: (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; (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; (c) if paragraphs (a) and (b) do not apply and the Reporting Entity and the other counterparty agree, or agree a method for determining, which of them is the UTI generating entity; (d) otherwise.	 (a) The operator of the affirmation or confirmation platform; (b) The Reporting Entity; (c) The UTI generating entity determined as agreed by the Reporting Entity and the other counterparty; (d) The counterparty whose LEI with the characters reversed (*reversed LEI*) would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.
	Transaction is, or may be, also reportable in a foreign jurisdiction	
5	Both of the following apply: (a) the Reportable Transaction is required to be reported in this jurisdiction and is, or may be, reportable in one or more foreign jurisdiction(s); and (b) the Reporting Entity and the other counterparty determine the UTI generating entity in accordance with a method that is in accordance with the derivative transaction reporting requirements of each of the foreign jurisdiction(s) in which the Reportable Transaction will or may be reported by the Reporting Entity.	The UTI generating entity determined according to that method.

1. Item	2. Reportable Transaction	3. UTI generating entity
6	Both of the following apply: (a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and (b) this jurisdiction is the jurisdiction with the earliest reporting deadline. Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction.	The UTI generating entity determined according to Item 6A.
6A	If Item 6 requires the UTI generating entity to be determined in accordance with this item: (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; (b) if paragraph (a) does not apply and the Reporting Entity and the other counterparty agree, or agree a method for determining, which of them is the UTI generating entity; (c) otherwise.	(a) The operator of the affirmation or confirmation platform; (b) The UTI generating entity determined as agreed by Reporting Entity and the other counterparty; (c) The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.
7	Both of the following apply: (a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and (b) a foreign jurisdiction is the jurisdiction with the earliest reporting deadline. Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction	The UTI generating entity determined according to the derivative transaction reporting requirements of that foreign jurisdiction.
8	Both of the following apply: (a) the Reportable Transaction is required to be reported in this jurisdiction and one or more foreign jurisdiction(s); and (b) there is no jurisdiction with an earliest reporting deadline. Note: See subrule (4) for the meaning of the reporting deadline in this jurisdiction	The UTI generating entity determined according to Item 8A.

1. Item	2. Reportable Transaction	3. UTI generating entity
8A	If Item 8 requires the UTI generating entity to be determined in accordance with this item:	
	(a) if the Reporting Entity and the other counterparty agree how to determine the UTI generating entity;	(a) The UTI generating entity determined as agreed by Reporting Entity and the other counterparty;
	(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;	(b) The operator of the affirmation or confirmation platform;
	(c) if paragraphs (a) and (b) do not apply and: (i) the Reportable Transaction will be reported by both counterparties to a single Derivative Trade Repository which records both reports into the repository records of a single jurisdiction; and (ii) the Reporting Entity and the other counterparty have satisfied any reasonable requirements of the operator of the Derivative Trade Repository for the generation of a UTI by the operator;	(c) The operator of the Derivative Trade Repository;
	(d) otherwise.	(d) The counterparty whose reversed LEI would appear first if the reversed LEIs of the counterparties were sorted in alphanumeric order, or the only counterparty with an LEI.

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

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

(a) generate the UTI; and

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

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

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

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

(c) if the new UTI generating entity:

    (i) is the Reporting Entity; or

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

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

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

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

(a) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider generate a UTI using the Service Provider's LEI as the LEI component of the UTI; and

(b) the terms of the Service Provider's appointment and any related agreements or arrangements require that the Service Provider provide that UTI to the other counterparty in accordance with subrule (5)(b).

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

(a) that appoints a Service Provider under subrule (7); or

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

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

Part 2.3 Records

2.3.1 Keeping of records

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

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

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

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

2.3.2 Provision of records or other information

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

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

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

Part 2.4 Transitional matters

2.4.1 Re-reporting requirement

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

(a) the OTC Derivative the subject of the Reportable Transaction has an Expiration date (as defined by item 18 of Table S1.1(1)) later than 20 October 2025;

(b) the OTC Derivative has not been terminated on or before 20 April 2025;

(c) the current state information about the OTC Derivative reported on or before 20 October 2024 does not include:

    (i) all of the Derivative Transaction Information set out in column 3 of Table S1.1(1), to the extent that information is relevant to the Reportable Transaction; or

    (ii) information in accordance with the format and allowed values set out in columns 4-5 of Table S1.1(1);

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

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

(a)   has not been recorded in electronic form in the systems that are the source of Derivative Transaction Information; or

(b)   is not able to be created by the systems that create Derivative Transaction Information in the ordinary way that the systems create Derivative Transaction Information for a report made after 20 October 2024.

Schedule 1 Information requirements

Part S1.1 Preliminary

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

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

Part 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.

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

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

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

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.

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

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

reported as a decimal means a rate reported as a number that is $1/100^{th}$ of the number in percentage format.

> Note: For example, 0.0257 is a number that is $1/100^{th}$ of the number 2.57 in 2.57%.

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

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

RIC means a Reuters Instrument Code.

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

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

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

Part 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) for the entry into, modification, termination or assignment of an OTC Derivative, or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b):

    (i) the information about the Reportable Transaction set out in column 3 of Table S1.1(1), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(1);

    (ii) the valuation information set out in column 3 of Table S1.1(2), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(2); and

    (iii) the collateral information set out in column 3 of Table S1.1(3), to the extent that information is relevant to the Reportable Transaction, and in accordance with the format and allowed values set out in columns 4 and 5 of Table S1.1(3).

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

(a) for a report about a Reportable Transaction that is the entry into, or assignment of, an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) and the entity to which the item relates is eligible for an LEI:

(i) if the entity has an LEI, that LEI; or

(ii) if the entity does not have an LEI, a Designated Business Identifier of the entity or an internal entity identifier, in the structure and format of a Client Code, of the entity, provided that:

(A) The entity, or another entity on behalf of the entity, or the Reporting Entity, applies, or has applied, for the issue of an LEI within 2 Business Days after the requirement to report the Reportable Transaction arises; and

(B) as soon as reasonably practicable after the LEI is available to the Reporting Entity, including as published by the GLEIF, the Reporting Entity must use all reasonable endeavours to report the LEI in a Reportable Transaction unless the OTC Derivative to which the LEI relates has been terminated or has expired; and

(b) for a report about a Reportable Transaction that is the entry into, or assignment of an OTC Derivative or a change to the way a Reporting Entity records an OTC Derivative as specified in subrule 1.2.5(1)(b)(iv) and the entity to which the item relates is a natural person not eligible for the issue of an LEI per the ROC Statement, the Client Code;

(c) for a report about a Reportable Transaction that is a modification or termination of an OTC Derivative or is a report made under rule 2.2.2, the identifier of the entity that was reported for the Reportable Transaction about which a report is being made; and

(d) in this subrule, if the entity to which the item relates is comprised of two or more counterparties, other than a partnership, that entered into the Reportable Transaction as joint or joint and several counterparties, the entity is one of those joint or joint and several entities.

(3) For a report made under Rule 2.2.2:

(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;

(b) for information other than entity identifiers that is being reported as not changed, a Reporting Entity must report that information in accordance with the format and allowable values set out in columns 4-5 of the relevant tables; and

(c) for information about entity identifiers, a Reporting Entity may report that information in the format and value permitted by the Rules prior to 21 October 2024.

(4) A Small-scale Buy-side Entity is not required to report Derivative Transaction Information that is:

(a) Items 10, 11 and 12 in Table S1.1(2); or

(b) Items 13, 15, 16, 17, 20 and 21 in Table S1.1(3).

Table S1.1(1): Transaction information

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements related to UTI and UPI				
1	Unique transaction identifier	For a Reportable Transaction of the kind referred to in subparagraph 1.2.5(1)(b)(i), (iii) or (iv), a UTI as referred to in Rule 2.2.9.	As specified in ISO 23897.	Any value specified in ISO 23897.
		For a report made under Rule 2.2.2 of the kind referred to in subrule paragraph 2.2.2(2)(c), a UTI as referred to in Rule 2.2.9.	As specified in ISO 23897.	Any value specified in ISO 23897.
		For a Reportable Transaction of the kind referred to in subparagraph 1.2.5(1)(b)(ii) in relation to an OTC Derivative or for a report made under paragraph Rule 2.2.2(2)(a) or (b) or for a report required to be made under Rule 2.4.1 in relation to an OTC Derivative: (a) if one transaction identifier a UTI was reported for the initial Reportable Transaction, in relation to the transaction identifier reported; OTC Derivative—that UTI; and (b) if more than one a UTI was not reported for the initial Reportable Transaction—a transaction identifier that was reported for the initial Reportable Transaction, one of those transaction identifiers.	If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897. For any other kind of transaction identifier, no format is specified an alphanumeric code of not more than 72 characters.	The value of the transaction identifier, or one of the transaction identifiers (if applicable), of the Reportable Transaction about which the report is made.
1a	Secondary transaction identifier	A secondary transaction identifier that may be, but is not required to be, reported at this item.	An alphanumeric code of not more than 72 characters.	The value of the secondary transaction identifier.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
2	Unique product identifier (UPI)	The product identifier for the kind of OTC Derivative the subject of the Reportable Transaction. This data element is not required in a report about the termination of an OTC Derivative.	As specified in ISO 4914.	Any value specified in ISO 4914.
3	Asset class	An indicator of the asset class of the UPI reported under item 2.	As specified in the applicable paragraph of column 5 of this item.	(a) COMM—if the class is commodity; (b) CRDT—if the class is credit; (c) CURR—if the class is foreign exchange; (d) EQUI—if the class is equity; (e) INTR—if the class is interest rate; or (f) OTHR—if (a), (b), (c), (d) and (e) are not applicable.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
4	Contract type	An indicator of the instrument type or product name of the UPI reported under item 2.	As specified in the applicable paragraph of column 5 of this item.	(a) CFDS—for a contract type that is a contract for difference; (b) FRAS— for a contract type that is a forward rate agreement; (c) FORW— for a contract type that is a forward; (d) OPTN— for a contract type that is an option; (e) SWAP— for a contract type that is a swap; (f) SWPT— for a contract type that is a swaption; or (g) OTHR—if (a), (b), (c), (d), (e) and (f) are not applicable.

Data elements related to counterparties, beneficiaries and other entities

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	Reporting Entity	The current LEI of the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.
6	Counterparty 1	The current LEI of: (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; (b) otherwise, the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
7	Counterparty 2	The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: (a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at item 6 is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust; (b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported for Counterparty 1 (item 6 above). If the OTC Derivative the subject of the Reportable Transaction was entered into on or through a facility and cleared by a CCP, and the identities of the counterparties were not disclosed to each other, an anonymity identifier.	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 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. ANON for an anonymity identifier.
7a	Counterparty 2 name	If the identifier reported for Counterparty 2 (item 7 above) is not an LEI, a Designated Business Identifier or the value ANON, the legal name of Counterparty 2.	An alphanumeric value of not more than 105 characters.	The value of the legal name.
8	Counterparty 2 identifier type indicator	For the identifier reported for Counterparty 2 (item 7 above), the applicable True or False value specified in column 5 of this item.	As specified in the applicable paragraph of column 5 of this item.	(a) True—if the type of identifier is an LEI; or (b) False—if the type of identifier is not an LEI.
9	Country of Counterparty 2	For an identifier type reported as False under item 8 above, the code of the country of residence or registered business address of Counterparty 2 (item 7 above).	A 2 character country code in accordance with ISO 3166.	The value of the 2 character country code.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
10	Beneficiary 1	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).	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, 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.
11	Beneficiary 1 identifier type indicator	For the identifier reported for Beneficiary 1 (item 10 above), the applicable True or False indicator specified in column 5 of this item.	As specified in the applicable paragraph of column 5 of this item.	(a) True—if the type of identifier is an LEI; or (b) False—if the type of identifier is not an LEI.
12	Broker	If a broker acted as intermediary for the Reporting Entity in relation to the Reportable Transaction, without becoming a counterparty to the OTC Derivative the subject of the Reportable Transaction, the LEI of the broker.	As specified in ISO 17442.	The value of the LEI.
13	Execution agent of ~~the~~ Counterparty 1	If applicable, the LEI of the entity that entered into the Reportable Transaction as agent for the Reporting Entity without becoming a counterparty themselves.	As specified in ISO 17442.	The value of the LEI.
14	Direction 1	An indicator of whether the Reporting Entity is the buyer or the seller at the time the Reportable Transaction is entered into.	As specified in the applicable paragraph of column 5 of this item.	(a) BYER—if the Reporting Entity is the buyer; or (b) SLLR—if the Reporting Entity is the seller.

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

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements related to dates and timestamps				
17	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.
18	Expiration date	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.
19	Execution timestamp	The date and time the OTC Derivative the subject of the Reportable Transaction was entered into. This data element remains constant during the life of the OTC Derivative and must be included in all reports including a report about the termination of the OTC Derivative.	YYYY-MM-DDThh:mm:ssZ date and time format in Coordinated Universal Time (**UTC**) in accordance with ISO 8601.	The values specified in a valid UTC date and time.
20	Event timestamp	The date and time of the occurrence of the event of the Event type (item 102 below) where the Action type (item 101 below) is reported as MODI or TERM.	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	Clearing timestamp	If the Reportable Transaction was cleared at a CCP, the date and time, notified to the Reporting Entity by a CCP, that the OTC Derivative the subject of the Reportable Transaction was cleared by the CCP.	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.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements related to clearing and trading				
22	Cleared	An indicator of whether the OTC Derivative the subject of the Reportable Transaction has been cleared, or the Reporting Entity intends it to be cleared, by a CCP.	As specified in the applicable paragraph of column 5 of this item.	(a) Y—if the OTC Derivative the subject of the Reportable Transaction has been cleared; (b) N—if the OTC Derivative the subject of the Reportable Transaction has not been cleared; or (c) I—if the Reporting Entity intends the OTC Derivative the subject of the Reportable Transaction will be cleared.
23	Central counterparty	Where Cleared (item 22 above) is reported as Y, the current LEI of the CCP that cleared the OTC Derivative the subject of the Reportable Transaction.	As specified in ISO 17442.	The value of the current LEI.
24	Clearing member	If the Reportable Transaction was cleared at a CCP, the LEI of the clearing member through which the Reportable Transaction was cleared at the CCP reported as Central counterparty (item 23 above).	As specified in ISO 17442.	The value of the LEI.

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

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements related to notional amounts and quantities				
26	Notional amount—Leg 1	The notional amount, or payout where a single fixed payment is made based on certain conditions being met during the term of the OTC Derivative the subject of the Reportable Transaction, taken from, or determined in accordance with, the trade confirmation of the Reportable Transaction. If no notional amount is specified in, or determinable in accordance with, the trade confirmation of the Reportable Transaction, the amount calculated by multiplying the amount reported as Total notional quantity—Leg 1 (item 28 below) by: (a) if the Reportable Transaction is an option, the value reported for Strike price (item 59 below); (b) if the Reportable Transaction is not an option, the value reported for Price (item 47 below); or (c) if Strike price (item 59 below) and Price (item 47 below) are not applicable to the Reportable Transaction, the market price for the underlier at the time of the transaction.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	~~Any~~For Reportable Transactions that are commodity derivatives, any numeric value. For Reportable Transactions that are not commodity derivatives, any numeric value greater than or equal to zero.
27	Notional amount—Leg 2	If applicable, 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~~For Reportable Transactions that are commodity derivatives, any numeric value. For Reportable Transactions that are not commodity derivatives, any numeric value greater than or equal to zero.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
28	Total notional quantity—Leg 1	If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for the entire term of the OTC Derivative the subject of the Reportable Transaction.	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.
29	Total notional quantity—Leg 2	If applicable, the aggregate notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for the entire term of the OTC Derivative the subject of the Reportable Transaction.	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	Notional quantity—Leg 1	If applicable: (a) the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 1 for each period of the OTC Derivative the subject of the Reportable Transaction; or (b) where the notional quantity of Leg 1 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction.	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.
31	Notional quantity—Leg 2	If applicable: (a) the amount of the constant notional quantity of the underlier attributed by the Reporting Entity to Leg 2 for each period of the OTC Derivative the subject of the Reportable Transaction; or (b) where the notional quantity of Leg 2 is not constant in each period of the OTC Derivative the subject of the Reportable Transaction, the notional quantity of the current period of the OTC Derivative the subject of the Reportable Transaction.	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.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
32	Call amount	If the Reportable Transaction is a foreign exchange option and the UPI that is reported for Unique product identifier (item 2 above) is not a UPI for a digital option, the monetary amount that the option gives the right to buy.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
33	Put amount	If the Reportable Transaction is a foreign exchange option and the UPI that is reported for Unique product identifier (item 2 above) is not a UPI for a digital option, the monetary amount that the option gives the right to sell.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any numeric value greater than zero.
34	Notional currency—Leg 1	The currency code for the currency in which the Notional amount—Leg 1 (item 26 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
35	Notional currency—Leg 2	The currency code for the currency in which the Notional amount—Leg 2 (item 27 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
36	Quantity unit of measure—Leg 1	The unit of measure in which the Total notional quantity—Leg 1 (item 28 above) is expressed.	As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.	The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.
37	Quantity unit of measure—Leg 2	The unit of measure in which the Total notional quantity—Leg 2 (item 29 above) is expressed.	As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.	The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.
38	Call currency	The currency code for the currency in which the Call amount (item 32 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
39	Put currency	The currency code for the currency in which the Put amount (item 33 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
40	Notional amount schedule effective date—Leg 1	If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 1 becomes effective. This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative.	YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.	Any valid date for each date.
41	Notional amount schedule end date—Leg 1	If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 1 ceases to be effective. This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative and a notional amount schedule is specified in the terms of the OTC Derivative. An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule.	YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.	Any valid date for each date.
42	Notional amount schedule amount—Leg 1	Each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 1. This data element is only required for OTC Derivatives where Notional amount—Leg 1 is not a constant value over the entire term of the OTC Derivative.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount.	~~Any~~For Reportable Transactions that are commodity derivatives, any numeric value. For Reportable Transactions that are not commodity derivatives, any numeric value greater than or equal to zero for each value.
43	Notional amount schedule effective date—Leg 2	If applicable, each unadjusted date on which the associated Notional amount schedule amount—Leg 2 becomes effective.	YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.	Any valid date for each date.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule effective date—Leg 2 dates are not the same as the equivalent Notional amount schedule effective date—Leg 1 dates.		
44	Notional amount schedule end date—Leg 2	If applicable, each unadjusted end date on which the associated Notional amount schedule amount—Leg 2 ceases to be effective. This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule end date—Leg 2 dates are not the same as the equivalent Notional amount schedule end date—Leg 1 dates. An end date is not required to be reported if it is the same date as the effective date of the next period of the schedule.	YYYY-MM-DD in accordance with ISO 8601, repeatable for each date.	Any valid date for each date.
45	Notional amount schedule amount—Leg 2	If applicable, each notional amount which becomes effective on the associated Notional amount schedule effective date—Leg 2. This data element is only required for OTC Derivatives where Notional amount—Leg 2 is not a constant value over the entire term of the OTC Derivative and the Notional amount schedule amount—Leg 2 amounts are not the same as the equivalent Notional amount schedule amount—Leg 1 amounts.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each notional amount.	~~Any~~For Reportable Transactions that are commodity derivatives, any numeric value. For Reportable Transactions that are not commodity derivatives, any numeric value greater than or equal to zero for each value.
Data elements related to prices				
46	Price notation	An indicator of the type of units in which Price (item 47 below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Price (item 47 below) is reported as a monetary amount; or (b) 3—if Price (item 47 below) is reported as a decimal.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
47	Price	The price taken from the trade confirmation of the Reportable Transaction, not including fees, taxes or commissions.	This data element must be: (a) reported as a monetary amount; or (b) reported as a decimal. If Price notation (item 46 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Price notation (item 46 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.

This data element is required for OTC Derivatives:

(a) that are contracts for differences (other than foreign exchange derivatives);

(b) that are commodity derivatives or equity derivatives where:

   (i) the UPI that is reported is for an instrument type that is a forward; or

   (ii) the UPI that is reported is for an instrument type that is a swap and the OTC Derivative includes a term that is, or is equivalent to, a fixed price or initial price; or

(c) where a value is not reported for all of the following: Fixed rate—Leg 1 (item 50 below), Fixed rate—Leg 2 (item 51 below), Spread—Leg 1 (item 53 below), Spread—Leg 2 (item 55 below), Strike price (item 59 below), Option premium amount (item 61 below) and Exchange rate (item 64 below); and, and, for OTC Derivatives that are credit derivatives, a value of UFRO is not reported for Other payment type (item 75 below).

where the value of UFRO is not reported for Other payment type (item 75 below) for OTC Derivatives that are credit derivatives.Note: The items referred to in (c) above are items where one or more of them is required to be reported for options, interest rate swaps, forward rate agreements, commodity basis swaps, credit default swaps, credit total return swaps, foreign exchange derivatives and similar products. Where at least one of the items is reported, this item Price is not reported.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
48	Price currency	The currency code for the currency in which Price (item 47 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
49	Price unit of measure	The unit of measure in which Price (item 47 above) is reported.	As specified in the ISO 20022 code set ExternalUnitOfMeasure1 Code.	The value of the applicable code in the ISO 20022 code set ExternalUnitOfMeasure1 Code.
50	Fixed rate—Leg 1	If applicable, the value of the per annum rate of the fixed rate of Leg 1.	This data element must be reported as a decimal. A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.
51	Fixed rate —Leg 2	If applicable, the value of the per annum rate of the fixed rate of Leg 2, reported as a decimal.	This data element must be reported as a decimal. A number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.
52	Spread notation—Leg 1	An indicator of the type of units in which Spread—Leg 1 (item 53 below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Spread—Leg 1 (item 53 below) is reported as a monetary amount; (b) 3—if Spread—Leg 1 (item 53 below) is reported as a decimal; or (c) 4—if Spread—Leg 1 (item 53 below) is reported in basis points.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
53	Spread—Leg 1	If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 1.	This data element must be: (a) reported as a monetary amount; (b) reported as a decimal; or (c) reported in basis points. If Spread notation—Leg 1 (item 52 above) is reported as 1, a number of not more than 18 numerals, with no more than to 13 numerals after the decimal point. If Spread notation—Leg 1 (item 52 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. If Spread notation—Leg 1 (item 52 above) is reported as 4, a number of not more than 5 numerals, without any decimal places.	Any numeric value.
54	Spread notation—Leg 2	An indicator of the type of units in which Spread—Leg 2 (item 55 below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Spread—Leg 2 (item 55 below) is reported as a monetary amount; (b) 3—if Spread—Leg 2 (item 55 below) is reported as a decimal; or (c) 4—if Spread—Leg 2 (item 55 below) is reported in basis points.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
55	Spread—Leg 2	If applicable, the value of the spread that is added to the reference rate or reference price of the underlier of Leg 2.	This data element must be: (a) reported as a monetary amount; (b) reported as a decimal; or (c) reported in basis points. If Spread notation—Leg 2 (item 54 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Spread notation—Leg 2 (item 54 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point. If Spread notation—Leg 2 (item 54 above) is reported as 4, a number of not more than 5 numerals, without any decimal places.	Any numeric value.
56	Spread currency—Leg 1	The currency code for the currency in which Spread—Leg 1 (item 53 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
57	Spread currency—Leg 2	The currency code for the currency in which Spread—Leg 2 (item 55 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
58	Strike price notation	An indicator of the type of units in which Strike price (item 59 below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Strike price (item 59 below) is reported as a monetary amount; or (b) 3—if Strike price (item 59 below) is reported as a decimal.
58a	Lower or only barrier price notation	An indicator of the type of units in which Lower or only barrier price (item 59a below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Lower or only barrier price (item 59a below) is reported as a monetary amount; or (b) 3—if Lower or only barrier price (item 59a below) is reported as a decimal.
58b	Upper barrier price notation	An indicator of the type of units in which Upper barrier price (item 59b below) is reported.	As specified in the applicable paragraph of column 5 of this item.	(a) 1—if Upper barrier price (item 59b below) is reported as a monetary amount; or (b) 3—if Upper barrier price (item 59b below) is reported as a decimal.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
59	Strike price	If the OTC Derivative the subject of the Reportable Transaction is an option, the value of the strike price of the option.	This data element must be: (a) reported as a monetary amount; or (b) reported as a decimal. If Strike price notation (item 58 above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Strike price notation (item 58 above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
59a	Lower or only barrier price	If the OTC Derivative the subject of the Reportable Transaction is an option and the UPI that is reported for Unique product identifier (item 2 above) is a UPI for a barrier option, the value of the lower or only barrier price of the option.	This data element must be: (a) reported as a monetary amount; or (b) reported as a decimal. If Lower or only barrier price notation (item 58a above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Lower or only barrier price notation (item 58a above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
59b	Upper barrier price	If the OTC Derivative the subject of the Reportable Transaction is an option and the UPI that is reported for Unique product identifier (item 2 above) is a UPI for a barrier option, the value of the upper barrier price, if applicable, of the option.	This data element must be: (a) reported as a monetary amount; or (b) reported as a decimal. If Upper barrier price notation (item 58b above) is reported as 1, a number of not more than 18 numerals, with no more than 13 numerals after the decimal point. If Lower or only barrier price notation (item 58b above) is reported as 3, a number of not more than 11 numerals, with no more than 10 numerals after the decimal point.	Any numeric value.
60	Strike price currency/currency pair	If Strike price (item 59 above) is denominated in terms of one currency, the currency code for the currency in which Strike price (item 59 above) is denominated. If Strike price (item 59 above) is denominated in terms of two currencies, the currency codes for the currencies in which Strike price (item 59 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Strike price (item 59 above) is expressed.	One or two currency codes as specified in ISO 4217.	The value(s) of the applicable currency code(s) in ISO 4217.
61	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.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
62	Option premium currency	The currency code for the currency in which the Option premium amount (item 61 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
63	Option premium payment date	The unadjusted date on which the Option premium amount (item 61 above) is due to be paid, or due to be first paid where the Option premium amount (item 61 above) is paid in instalments.	YYYY-MM-DD in accordance with ISO 8601.	Any valid date.
64	Exchange rate	For foreign exchange derivatives that are not options: (a) the exchange rate between Notional currency—Leg 1 (item 34 above) and Notional currency—Leg 2 (item 35 above) taken from the trade confirmation of the Reportable Transaction; or (b) if no such exchange rate is specified in the trade confirmation of the Reportable Transaction, the exchange rate calculated by dividing the amount reported as Notional amount—Leg 1 by Notional amount—Leg 2.	A number of not more than 18 numerals, with no more than 13 numerals after the decimal point.	Any value greater than zero.
65	Exchange rate basis	The currency codes for the currencies in which Exchange rate (item 64 above) is expressed, in the order of the unit currency followed by the quoted currency, where the quoted currency is the currency of the units in which Exchange rate (item 64 above) is expressed.	Two currency codes as specified in ISO 4217.	The values of the applicable currency codes in ISO 4217.
Data elements related to regular payments and settlements				
66	Day count convention—Leg 1	If applicable, an indicator of the day count for calculation of periodic payments of Leg 1 under the OTC Derivative the subject of the Reportable Transaction.	As specified in the ISO 20022 code set InterestComputationMethod4 Code.	The value of the applicable code in the ISO 20022 code set InterestComputationMethod4 Code.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
67	Day count convention—Leg 2	If applicable, an indicator of the day count for calculation of periodic payments of Leg 2 under the OTC Derivative the subject of the Reportable Transaction.	As specified in the ISO 20022 code set InterestComputationMethod4 Code.	The value of the applicable code in the ISO 20022 code set InterestComputationMethod4 Code.
68	Payment frequency period—Leg 1	If applicable, the time unit associated with the frequency of payment(s) of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.	As specified in the applicable paragraph of column 5 of this item.	(a) DAIL—if the time unit is daily; (b) WEEK—if the time unit is weekly; (c) MNTH—if the time unit is monthly; (d) YEAR—if the time unit is annually; (e) ADHO—if the payment(s) take place on request or as necessary; or (f) EXPI—if the payment takes place on or after the Expiration date (item 18 above).

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
69	Payment frequency period—Leg 2	If applicable, the time unit associated with the frequency of payment(s) of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.	As specified in the applicable paragraph of column 5 of this item.	(a) DAIL—if the time unit is daily; (b) WEEK—if the time unit is weekly; (c) MNTH—if the time unit is monthly; (d) YEAR—if the time unit is annually; (e) ADHO—if the payment(s) take place on request or as necessary; or (f) EXPI—if the payment takes place on or after the Expiration date (item 18 above).
70	Payment frequency period multiplier—Leg 1	The number of time units (as expressed by the Payment frequency period—Leg 1 (item 68 above)) that determines the frequency of payments of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 3 numerals without any decimal places.	Any value greater than or equal to zero.
71	Payment frequency period multiplier—Leg 2	The number of time units (as expressed by the Payment frequency period—Leg 2 (item 69 above)) that determines the frequency of payments of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.	A number of not more than 3 numerals without any decimal places.	Any value greater than or equal to zero.
72	Settlement currency—Leg 1	Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 1 of the OTC Derivative the subject of the Reportable Transaction.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
73	Settlement currency—Leg 2	Other than for OTC Derivatives that are physically settled, the currency code of the currency for the cash settlement of Leg 2 of the OTC Derivative the subject of the Reportable Transaction.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
Data elements related to other payments				
74	Other payment amount	If applicable, the amounts of payment(s) paid or payable under the OTC Derivative the subject of the Reportable Transaction of the type reported as Other payment type (item 75 below).	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point, repeatable for each Other payment amount.	Any numeric values greater than zero.
75	Other payment type	An indicator of whether the type of payment(s) reported as Other payment amount (item 74 above) is: (a) an upfront payment that is not a payment of an option premium, notional amount or standard fees, taxes or commissions; or (b) a payment made upon ~~the~~a partial or full termination of an OTC Derivative that is not a payment of an option premium, notional amount or standard fees, taxes or commissions.	As specified in the applicable paragraph of column 5 of this item, repeatable for each Other payment amount.	(a) UFRO—if the payment is an upfront payment; or (b) UWIN—if the payment is made upon ~~the~~a partial or full termination of an OTC Derivative.
76	Other payment currency	The currency code(s) in which the Other payment amount (item 74 above) is denominated.	As specified in ISO 4217, repeatable for each Other payment amount.	The value(s) of the applicable currency code(s) in ISO 4217.
77	Other payment date	The unadjusted date(s) on which the Other payment amount (item 74 above) is paid.	YYYY-MM-DD in accordance with ISO 8601, repeatable for each Other payment amount.	Any valid date for each date.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
78	Other payment payer	The identifier of the payer of the Other payment amount (item 74 above), using: (a) in the case of an entity who has an LEI, the LEI; or (b) in the case of any other person, a Designated Business Identifier or Client Code.	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, 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.
79	Other payment receiver	The identifier of the receiver of the Other payment amount (item 74 above), using: (a) in the case of an entity who has an LEI, the LEI; or (b) in the case of any other person, a Designated Business Identifier or Client Code.	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, 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.

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

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

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
83	Underlier ID (Other)	~~For Reportable Transactions that are commodity derivatives or equity derivatives and~~Where the UPI that is reported for Unique product identifier (item 2 above) is ~~not~~ a UPI ~~with a~~which does not identify the specific underlier ~~as a reference data element, the~~ for the OTC Derivative and Custom basket code (item 80) does not apply, an identifier ~~of~~which identifies the specific underlier. ~~For Reportable Transactions that are commodity derivatives or equity derivatives and the UPI that is reported for Unique product identifier (item 2 above) is a UPI with a specific underlier as a reference data element~~Otherwise, the identifier of the specific underlier may be, but is not required to be, reported for this item.	For an identifier under paragraph (a) of column 5, the format of the UPI reference data element that is the identifier. For an identifier under paragraphs (b) to (g) of column 5, an alphanumeric code of not more than 210 characters.	(a) The UPI underlier; or one of the following values: (b) if the underlier has an ISIN or RIC, the ISIN or RIC; (c) if the underlier is traded on a facility, the code assigned to the underlier by the operator of the facility; (d) if the value of the underlier is determined by reference to other things traded on a facility, the code assigned to the underlier by the operator of the facility; (e) the code assigned to the underlier by the publisher of the reference rate, price or measure of the underlier; (f) the short name or abbreviation, or, if there is no short name or abbreviation, the name assigned to the underlier by the publisher of the reference rate or price of the underlier; or (g) any alphanumeric value.

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

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

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

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

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

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
98	Package transaction spread currency	The currency code of the currency in which Package transaction spread (item 97 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
99	Prior UTI	For a Reportable Transaction that arises due to a lifecycle event on a single predecessor OTC Derivative, and (a) Reporting Entity (item 5 above) was reported as Reporting Entity for that predecessor OTC Derivative; (b) Counterparty 1 (item 6 above) was reported as Counterparty 1 for that predecessor OTC Derivative; or (c) Event type (item 102 below) is reported as ALOC the transaction identifier of that single predecessor OTC Derivative. For a report made under Rule 2.2.2 of the kind referred to in subrule paragraph 2.2.2(2)(c), the first UTI reported for the OTC Derivative.	An alphanumeric code of not more than 52 characters.	Any alphanumeric value.
100	Event identifier	The unique identifier to connect Reportable Transactions resulting from an event (for example, a compression or credit event).	An alphanumeric code of not more than 52 characters.	The LEI of the entity assigning the Event identifier followed by a unique identifier of not more than 32 characters.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements that are other transaction reporting data elements				
101	Action type	An indicator of whether the report being made relates to: (a) a Reportable Transaction that is an entry into an OTC Derivative; (b) a Reportable Transaction that is a modification of an OTC Derivative; or (c) a Reportable Transaction that is a full termination of an OTC Derivative. For a report of a change under subrule 2.2.2(1), a notation to indicate whether the change relates to: (a) a correction to information in a report previously made; (b) a cancellation of a report previously made in error; (c) the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or (d) the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository.	As set out in the applicable paragraph of column 5 of this item.	(a) NEWT—for a Reportable Transaction that is an entry into an OTC Derivative; (b) MODI—for a Reportable Transaction that is a modification of an OTC Derivative; (c) TERM—for a Reportable Transaction that is a full termination of an OTC Derivative; (d) CORR—for a correction to information in a report previously made; (e) EROR—for a cancellation of a report previously made in error; (f) REVI—for the reinstatement of a Reportable Transaction that was cancelled, terminated, matured or expired in error; or (g) PRTO—for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
102	Event type	An indicator of whether the kind of event associated with the value reported for Action type relates to: (a) the entry into an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty; (b) an assignment of an OTC Derivative; (c) a compression or post-trade risk reduction exercise; (d) the full or partial termination of an OTC Derivative; (e) the clearing of an OTC Derivative; (f) the exercise of an option; (g) the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties; (h) an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative; (i) the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository; (j) a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that equity underlier; (k) the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or	As set out in the applicable paragraph of column 5 of this item.	(a) TRAD—for the entry into of an OTC Derivative or renegotiation of the terms of a previously reported OTC Derivative that does not result in change of a counterparty; (b) NOVA—for an assignment of an OTC Derivative; (c) COMP—for a compression or post-trade risk reduction exercise; (d) ETRM—the full or partial termination of an OTC Derivative; (e) CLRG—for the clearing of an OTC Derivative; (f) EXER—for the exercise of an option; (g) ALOC—for the allocation of an OTC Derivative by apportioning its notional amount or total notional quantity to new OTC Derivatives with different counterparties; (h) CREV—for an event that results in the modification or termination of a previously reported OTC Derivative that is a credit derivative;

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
		(l) the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table.	As set out in the applicable paragraph of column 5 of this item.	(i) PTNG—for the transfer of a Reportable Transaction from one Derivative Trade Repository to another Derivative Trade Repository; (j) CORP—for a corporate action on an equity underlier that impacts the previously reported OTC Derivatives over that equity underlier; (k) INCP—for the inclusion of an OTC Derivative into a position, where an existing OTC Derivative is terminated and either a new position is created or the Notional amount or Total notional quantity of an existing OTC Derivative is modified; or (l) UPDT—for the re-reporting of a previously reported Reportable Transaction where the reported information about the OTC Derivative does not include all of the relevant Derivative Transaction Information set out in column 3 of this table or the reported information is not in accordance with the format and allowed values set out in columns 4-5 of this table

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
103	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 format in UTC in accordance with ISO 8601.	The values specified in any valid UTC date and time.
104	Report submitting entity	The LEI of the person submitting the report of a Reportable Transaction.	As specified in ISO 17442.	The value of the LEI.
105	New Derivative Trade Repository	Where a value of PRTO is reported for Action type (item 101 above), the current LEI of the Derivative Trade Repository to which the Reportable Transaction is being transferred.	As specified in ISO 17442.	The value of the current LEI.

Table S1.1(2): Valuation information

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data element related to UTI				
1	Unique transaction identifier	For a report made under Rule 2.2.2~~.~~: (a) if ~~one transaction identifier~~ a UTI was reported for the initial Reportable Transaction~~,~~ for the ~~transaction identifier reported~~OTC Derivative—that UTI; or (b) if ~~more than one~~a UTI was not reported for the initial Reportable Transaction—a transaction identifier that was reported for the initial Reportable Transaction~~,~~ ~~one of those transaction identifiers~~.	If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897. For any other kind of transaction identifier, ~~no format is specified.~~an alphanumeric code of not more than 72 characters.	The value of the transaction identifier of the Reportable Transaction about which the report is made.
Data elements related to counterparties, beneficiaries and other entities				
2	Reporting Entity	The current LEI of the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.
3	Counterparty 1	The current LEI of: (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; (b) otherwise, the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.
4	Small-scale Buy-side Entity indicator	If applicable, an indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity.	As specified in column 5 of this item.	The value—SSBS.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
5	Counterparty 2	The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: (a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above) is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust; (b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported for Counterparty 1 (item 3 above. Where the identities of the counterparties were not disclosed to each other, an anonymity identifier.	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, 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. ANON for an anonymity identifier.
Data element related to dates and timestamps				
6	Valuation timestamp	The date, or date and time, that the amount reported as Valuation amount (item 7 below) was determined.	(a) For a date, YYYY-MM-DD in accordance with ISO 8601; or (b) For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.	Any valid date or UTC date and time.

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

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
12	Next floating reference reset date—Leg 2	If applicable and other than for floating reference rates that reset on a daily frequency, the unadjusted nearest date in the future on which the interest rate reference rate of Leg 2 will be reset.	YYYY-MM-DD in accordance with ISO 8601.	Any valid date.

Data elements that are other reporting data elements

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

Table S1.1(3): Collateral information

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data element related to UTI				
1	Unique transaction identifier	For a report made under Rule 2.2.2~~,~~: (a) if ~~one transaction identifier~~ a UTI was reported for the initial Reportable Transaction~~, for~~ the ~~transaction identifier~~OTC Derivative—that UTI; or (b) if ~~more than one transaction identifier~~a UTI was not reported for the initial Reportable Transaction~~, one of those~~—a transaction ~~identifiers~~identifier that was reported for the initial Reportable Transaction.	If the transaction identifier is a UTI as referred to in Rule 2.2.9, as specified in ISO 23897. For any other kind of transaction identifier, ~~no format is specified.~~an alphanumeric code of not more than 72 characters.	The value of the transaction identifier of the Reportable Transaction about which the report is made.
		This data element is required in a report about: (a) if the Reportable Transaction is collateralised in a portfolio, the collateral portfolio code(s) of the collateral portfolio(s)—Collateral portfolio code (initial margin) (item 10 below) and, if applicable, Collateral portfolio code (variation margin) (item 11 below); or (b) if the Reportable Transaction is collateralised but not in a portfolio, the applicable collateral information in items 4 and 6-21 below. Note: A Derivative Trade Repository's requirements for an ISO 20022 XML message under Rule 2.2.4 may include that this data element is required to be reported to indicate for a Reportable Transaction that there is no code for a collateral portfolio or a collateral portfolio is not applicable, including for Reportable Transactions that are not collateralised.		
Data elements related to counterparties, beneficiaries and other entities				
2	Reporting Entity	The current LEI of the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
3	Counterparty 1	The current LEI of: (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; (b) otherwise, the Reporting Entity.	As specified in ISO 17442.	The value of the current LEI.
4	Small-scale Buy-side Entity indicator	If applicable, an indicator that the Reporting Entity is making the report as a Small-scale Buy-side Entity.	As specified in column 5 of this item.	The value—SSBS.
5	Counterparty 2	The LEI or another identifier, determined in accordance with subrule S1.3.1(2), of the entity that is: (a) if the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above) is an RE or Trustee of the managed investment scheme or trust that holds the OTC Derivative the subject of the Reportable Transaction, the managed investment scheme or trust; (b) otherwise, the counterparty of the OTC Derivative the subject of the Reportable Transaction whose identifier is not reported at Counterparty 1 (item 3 above).	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, 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.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data element related to dates and timestamps				
6	Collateral timestamp	Latest date, or date and time, that an amount reported for items 12, 13, 15, 16, 18 or 20 was determined.	(a) For a date, YYYY-MM-DD in accordance with ISO 8601; or (b) For a date and time, YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.	Any valid date or UTC date and time.
Data elements related to collateral arrangements				
7	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).	As specified in the ISO 20022 code set CollateralisationType2Code.	The value of the applicable code in the ISO 20022 code set CollateralisationType2Code.
8	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.
9	Portfolio containing non-reported component indicator	An indicator of whether the collateral portfolio in which the OTC Derivative the subject of the Reportable Transaction includes transactions that are not reported under these Rules.	As specified in the applicable paragraph of column 5 of this item.	(a) True—for collateral portfolio contains one or more non-reported transactions; or (b) False—for collateral portfolio does not contain one or more non-reported transactions

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
10	Collateral portfolio code (initial margin)	If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of initial margin, unless the collateralisation does not involve amounts of initial margin. ~~If there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, the unique code is of that portfolio.~~ This data element is not reported if there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, and the collateral portfolio code of the collateral portfolio is reported as Collateral portfolio code (variation margin) (item 11 below).	An alphanumeric code of not more than 52 characters.	Any alphanumeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
11	Collateral portfolio code (variation margin)	If the OTC Derivative the subject of the Reportable Transaction is collateralised and collateral is reported on a Portfolio Basis, a unique code, determined by the Reporting Entity to identify the collateral portfolio of amounts of variation margin, unless the collateralisation does not involve amounts of variation margin. If there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, the unique code is of that portfolio. This data element is reported as the same code as Collateral portfolio code (initial margin) (item 10 above) if there is only one collateral portfolio and the amounts of initial and variation margin are distinguished within that portfolio. ~~This data element is not reported if there is only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin, and the collateral portfolio code of the collateral portfolio is reported as Collateral portfolio code (initial margin) (item 10 above).~~	An alphanumeric code of no more than 52 characters.	Any alphanumeric value.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements related to collateral amounts				
12	Initial margin posted by the Reporting Entity (pre-haircut)	The monetary value of initial margin that has been posted by the Reporting Entity to the other counterparty. This refers to the total current value of the initial margin rather than to its daily change. Where a single amount of margin is posted that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
13	Initial margin posted by the Reporting Entity (post-haircut)	The monetary value that is the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 12 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
14	Currency of initial margin posted	The currency code of the currency in which the amount reported for Initial margin posted by the Reporting Entity (pre-haircut) (item 12 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
15	Initial margin collected by the Reporting Entity (pre-haircut)	The monetary value of initial margin that has been collected by the Reporting Entity from the other counterparty. This refers to the total current value of the initial margin rather than to its daily change. Where a single amount of margin is collected that does not distinguish between margin that is initial margin and margin that is variation margin, the single amount of margin is reported for this data element.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
16	Initial margin collected by the Reporting Entity (post-haircut)	The monetary value that is the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 15 above) less the amount, if any, (the haircut) that is not counted as satisfying a term of margin posting of the collateralisation arrangement.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
17	Currency of initial margin collected	The currency code of the currency in which the amount reported for Initial margin collected by the Reporting Entity (pre-haircut) (item 15 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
18	Variation margin posted by the Reporting Entity (pre-haircut)	The monetary value of variation margin that has been posted by the Reporting Entity to the other counterparty.\n\nThis refers to the total current value of the variation margin rather than to its daily change.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
19	Currency of variation margin posted	The currency code of the currency in which the amount reported for Variation margin posted by the Reporting Entity (pre-haircut) (item 18 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.
20	Variation margin collected by the Reporting Entity (pre-haircut)	The monetary value of variation margin that has been collected by the Reporting Entity from the other counterparty.\n\nThis refers to the total current value of the variation margin rather than to its daily change.	A number of not more than 25 numerals, with no more than 5 numerals after the decimal point.	Any value greater than or equal to zero.
21	Currency of variation margin collected	The currency code of the currency in which the amount reported for Variation margin collected by the Reporting Entity (pre-haircut) (item 20 above) is denominated.	As specified in ISO 4217.	The value of the applicable currency code in ISO 4217.

1. Item	2. Label	3. Derivative Transaction Information	4. Format	5. Allowable Values
Data elements that are other transaction reporting data elements				
22	Action type	An indicator of whether the value MARUreport being made relates to: (a) reporting collateral arrangements information in a Reportable Transaction that is the entry into an OTC Derivative; (b) the modification of collateral arrangements information in a report previously made; (c) an update of collateral amounts information; or (a)(d) a correction to collateral arrangements information or collateral amounts information in a report previously made.	As specifiedset out in the applicable paragraph of column 5 of this item.	(a) The value—MARU.NEWT—for reporting collateral arrangements information of items 8, 10 and 11 above in a Reportable Transaction that is the entry into an OTC Derivative; (b) MODI—for the modification of collateral arrangements information of items 8, 10 and 11 above in a report previously made; (c) MARU—for an update of collateral amounts information; or (a)(d) CORR—for a correction to collateral arrangements information or collateral amounts information in a report previously made.
23	Reporting timestamp	The date and time of the submission of a report of information set out in this table to the Derivative Trade Repository.	YYYY-MM-DDThh:mm:ssZ date and time format in UTC in accordance with ISO 8601.	The values specified in any valid UTC date and time.
24	Report submitting entity	The LEI of the person submitting the report of information set out in this table.	As specified in ISO 17442.	The value of the LEI.