



# **ICE Trade Vault Rulebook**

**Canada Annex**

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## Canada Annex

**This Canada Annex and the Relevant Provincial Schedules will only apply to Participants and Trusted Sources that have entered into the Canadian Supplement to the ICE Trade Vault Participant Agreement or the Canadian Supplement to the ICE Trade Vault Trusted Sources Agreement, as applicable. This Canada Annex and the Relevant Provincial Schedules DO NOT apply to and does not form part of the Rulebook applicable to any other Participant or Trusted Source.**

ICE Trade Vault has been designated/recognized as a trade repository in each of the Provinces for which a Provincial Schedule has been attached to this Canada Annex. Data with respect to Derivatives Transactions (as defined below) can be reported to ICE Trade Vault for purposes of compliance with the reporting requirements established in those Provinces.

The terms of this Canada Annex and the Relevant Provincial Schedules shall amend, supplement and form part of the Rulebook solely with respect to a Participant or Trusted Sources that has entered into the Canada Supplement to the ICE Trade Vault Participant Agreement or the Canada Supplement to the ICE Trade Vault Trusted Sources Agreement, as applicable, and solely with respect to such Participant's or Trusted Source's reporting of data with respect to Derivatives Transactions. Notwithstanding anything to the contrary in the Rulebook, in the event of any inconsistency between the terms of the Rulebook and the terms of this Canada Annex, this Canada Annex shall prevail with respect to Derivatives Transaction data and the rights and obligations of the parties in respect thereof.

Unless otherwise specified in this Canada Annex, all capitalized terms used herein shall have the meanings defined in the Rulebook.

**The following amends, supplements and forms part of the Rulebook as specified above.**

- 1. Key Terms and Definitions in the Rulebook shall be amended and supplemented as follows:**

### Key Terms & Definitions

**Act:** The provincial legislation pursuant to which the Applicable Provincial Rules and Policies are promulgated, as specified in the Relevant Provincial Schedule.

**Applicable Provincial Rules and Policies:** Rules and policies promulgated by the Province that are applicable to the ICE TR Service as specified in the Relevant Provincial Schedule.

**Applicable Law:** Any and all applicable federal, provincial, and foreign governmental statute, law, ordinance, regulation, rule, directive, technical standard (including but not limited to Applicable Provincial Rules and Policies), code, guidance, published practice, judicial order or decision, concession, interpretation and protocol, as amended from time to time.

**Appointed Reporting Entity:** A third party to which a Reporting Counterparty has delegated the reporting of Derivative Transactions pursuant to Applicable Provincial Rules and Policies, including a Trusted Source.

**Clearing Agency:** A recognized or exempt clearing agency or clearing house, howsoever described under the Applicable Provincial Rules and Policies.

Commission: The independent agency of the Province that is responsible for regulating the Trade Repository.

Derivative Transaction: A derivatives contract or instrument as defined in the relevant Act or Applicable Provincial Rules and Policies and that is not excluded from the definition by reason of any other rule or order of the Commission.

ICE Public Data Aggregation Service: An architectural component of the ICE TR Service which aggregates and publicly disseminates data related to Derivative Transactions reported to the ICE TR Service as prescribed by the Applicable Provincial Rules and Policies.

ICE TR Service: The regulated trade repository service offered by ICE Trade Vault in the Provinces utilized for the collection, storage and regulatory reporting of a comprehensive range of Derivative Transaction data.

Internal Policies and Procedures: The internal policies and procedures in place from time to time of ICE Trade Vault, including but not limited to those relating to compliance, risk management, conflicts of interest, internal and external audits, information security, business continuity and disaster recovery, business conduct and ethics, access to ICE TR Service and TR Information and internal and external reporting, reasonably designed to prevent violations of Applicable Provincial Rules and Policies by ICE Trade Vault, its managers or employees.

Legal Entity Identifier (“LEI”): A unique identification code assigned to a counterparty in accordance with the standards set by the Global LEI System used for unique identification of a counterparty to any Derivative Transaction.

Non-Public Information: The information required to be provided under Applicable Provincial Rules and Policies but that is not subject to public dissemination.

Non-Reporting Counterparty: A counterparty to a Derivative Transaction that is not the Reporting Entity.

Participant: An entity that has validly enrolled in the ICE TR Service with ICE Trade Vault through a duly executed participant agreement in effect with ICE Trade Vault.

Pre-existing Transactions: A Derivative Transaction that is required to be reported pursuant to a Relevant Rule that was entered into before October 31, 2014 and that had outstanding contractual obligations on the day that a Reporting Counterparty to the Derivative Transaction is required to report that Derivative Transaction under Applicable Provincial Rules and Policies.

Province: The province or territories of Canada where ICE Trade Vault has been approved as a Trade Repository and to whose Commission a user wants to report Derivatives Transaction data.

Provincial Schedule: Each schedule to this Rulebook setting out the rules specific to a Province that governs the ICE TR Service and its users.

Regulator: A national or provincial regulator in Canada or a foreign regulator, acting within the scope of its jurisdiction.

Relevant Provincial Schedule: As determined by the Participant or Trusted Source, the Provincial Schedule which is applicable to the reporting of Derivative Transaction data by such users.

**Relevant Rule:** For any given obligation or right stated herein, the Applicable Provincial Rules and Policies specified in the Relevant Provincial Schedule where such obligation or right can be found.

**Reporting Counterparty:** With respect to a Derivative Transaction involving a local counterparty is:

- a) if the transaction is cleared through a recognized or exempt Clearing Agency, the recognized or exempt Clearing Agency;
- b) if the transaction is not cleared through a recognized or exempt Clearing Agency and is between two derivatives dealers, the derivatives dealer determined to be the reporting counterparty under the ISDA methodology;
- c) if paragraphs (a) and (b) do not apply and the Derivatives Transaction is between derivatives dealers, each derivatives dealer;
- d) if the transaction is not cleared through a recognized or exempt Clearing Agency and is between a derivatives dealer and a counterparty that is not a derivatives dealer, the derivatives dealer; and
- e) if paragraph (a) and (d) do not apply to the Derivatives Transaction, the counterparty determined to be the reporting counterparty under the ISDA Methodology; and
- f) in any other case, each local counterparty to the transaction.

**Reporting Entity:** The Reporting Counterparty when only one entity has the duty to report, or when both counterparties to the Derivative Transaction ultimately have the reporting obligation, the counterparty or Appointed Reporting Entity to which they agree to delegate the reporting function to.

**TR or Trade Repository:** An entity which has been approved to carry on business as a trade repository in accordance with Applicable Provincial Rules and Policies.

**Trusted Source:** A Clearing Agency or trading venue that has a duly executed Trusted Sources Agreement in effect with ICE Trade Vault.

**TR Information:** As provided in the Applicable Provincial Rules and Policies, any information that the ICE Trade Vault TR receives from Participants or Trusted Sources or maintains on their behalf.

**TR Rulebook:** This ICE Trade Vault Trade Repository Rulebook together with the Relevant Provincial Schedule.

**Unique Product Identifier (“UPI”):** A code that uniquely identifies a Derivative and is assigned in accordance with international or industry standards.

**Unique Transaction Identifier (“UTI”):** A unique transaction identifier created and assigned to a Derivative Transaction and used to identify that particular Derivative Transaction throughout its existence.

The terms “Appropriate Domestic Regulator”, “Appropriate Foreign Regulator”, “CEA”, “Designated Contract Market”, “DCM”, “Eligible Contract Participant”, “ECP”, “ICE eConfirm Service”, “ICE Real-Time Ticker”, “Non-Swap Dealer/Major Swap Participant”, “Non-SD/MSP”, “Section 8 Material”, “Swap Execution Facility” or “SEF” are not applicable to the

ICE TR Service and shall be deemed deleted for the purposes of the Rulebook as amended by this Canada Annex.

Each reference in the Rulebook to the term listed in column “A” below shall be deleted and replaced by the term in column “B”:

A	B
<b>Rulebook reference</b>	<b>Canada Annex Reference</b>
Applicable CFTC Regulations	Applicable Law
CFTC	Commission
Derivatives Clearing Organization or DCO	Clearing Agency
ICE SDR Service/ ICE Trade Vault Service	ICE TR Service
SDR Information	TR Information
SDR Rulebook	TR Rulebook
trade/swap trade/swap transaction	Derivatives Transaction

**2. Rule 2.1.2 shall be deleted in its entirety and restated as follows:**

**2.1.2 Chief Compliance Officer**

The CCO of ICE Trade Vault is appointed by the Board of Directors, and reports directly to, the President of ICE Trade Vault. The Board of Directors approves the compensation of the CCO and meets with the CCO on a semi-annual basis. The CCO also works directly with the Board of Directors in certain instances, for example, when resolving conflicts of interest. The CCO has supervisory authority over all staff acting at the direction of the CCO and his or her responsibilities include, but are not limited to: (i) in conjunction with the General Counsel, establishing, implementing, maintaining and enforcing written rules, policies and procedures to identify and resolve conflicts of interest, (ii) in conjunction with the General Counsel, establishing, implementing, maintaining and enforcing written rules, policies and procedures to ensure that ICE Trade Vault complies with applicable securities legislation, (iii) monitoring compliance with the policies and procedures established to implement (i) and (ii) above and reporting any material non-compliance to the Board of Directors as required under the Relevant Rule, and (iv) preparing and certifying an annual report assessing compliance by ICE Trade Vault, and individuals acting on its behalf, with securities legislation and submitting the report to the Board of Directors and to the Commission, as required.

Pursuant to the Relevant Rule, removal of the CCO requires notice to the Commission within five business days of such removal. ICE Trade Vault shall further notify the Commission within five business days of the appointment any new CCO, whether interim or permanent.

Any compliance questions and concerns regarding the ICE TR Service may be submitted to [TradeVaultChiefComplianceOfficer@theice.com](mailto:TradeVaultChiefComplianceOfficer@theice.com).

**3. Rules 2.2 shall be deleted in its entirety and restated as follows:**

**2.2 Overview of Regulatory Requirements**

Applicable Provincial Rules and Policies require that all Derivative Transaction data, be reported to a TR with certain exclusions, if any, found in the Relevant Rule.

A TR is required to register with the Commission, comply with the Applicable Provincial Rules and Policies and other Applicable Law, and meet compliance requirements by fulfilling the following core duties: (i) acceptance and confirmation of data related to the economic

terms of Derivative Transactions and lifecycle events related to such transactions; (ii) recordkeeping of reported data; (iii) public dissemination of such data in accordance with Applicable Provincial Rules and Policies; (iv) monitoring, screening and analyzing data; (v) maintaining data privacy and integrity; and (vi) permitting access to Regulators.

**4. Rule 2.5 shall be deleted in its entirety and restated as follows:**

***1.1 2.5 Service, Commitment and Continuity***

ICE Trade Vault shall notify the Commission as well as all Participants and Trusted Sources using the ICE TR Service of its intention to cease operation of the ICE TR Service for any reason at least 180 days in advance or, if ICE Trade Vault involuntarily ceases operations, as soon as practicable.

**5. Rule 2.7 shall be amended by deleting the first reference below and replacing it with the second reference below:**

“In accordance with CFTC Regulation § 49.27(b),”

“In accordance with the Relevant Rule,”

**6. Rule 3.1.2 shall be amended by deleting the first reference below and replacing it with the second reference below:**

“in accordance with Part 43 of Applicable CFTC Regulations”

“In accordance with the Relevant Rule”

**7. Rules 3.1.3 shall be deleted in its entirety and restated as follows:**

Any Regulator requiring or requesting access to the ICE TR Service should contact the CCO (via email: TradeVaultChiefComplianceOfficer@theice.com) to request access and the necessary documentation and certify that it is acting within the scope of its jurisdiction.

ICE Trade Vault shall provide access to the requested Derivative Transaction data consistent with Applicable Law. Each Regulator’s designated master user (“Regulator Administrator”) will manage the Regulator’s user access to the ICE TR Service. Such access may include, where applicable, proper tools for the monitoring, screening and analyzing of Derivative Transaction data, including, but not limited to, web-based services and services that provide downloadable data to Regulators. The ICE TR Service shall provide Regulators the ability to view individual Participants’ and Trusted Sources’ data and aggregated data sets.

The Commission shall have access to TR Information as required under the Relevant Rule.

**8. Rule 3.5 shall be amended by deleting the first sentence below and replacing it with the second sentence below:**

“Pursuant to Applicable CFTC Regulations, ICE Trade Vault and its affiliates are prohibited from using, for commercial or business purposes, swap data accepted and maintained by the ICE SDR Service without the express written consent of the Participant or Trusted Source submitting trade data.”

“Pursuant to the Relevant Rule, ICE Trade Vault and its affiliates are prohibited from using, for commercial or business purposes, Derivatives Transaction data accepted and maintained by the ICE TR Service unless the Derivatives Transaction has been disclosed under the Relevant Rule or the counterparties to the Derivatives Transaction have provided their express written consent to such commercial or business use.”

**9. The following paragraph is added as Rule 3.6:**

**3.6 Status of Derivatives Transaction Data**

Derivatives Transaction data reported to the ICE TR Service does not represent the legal contract of record.

**10. Rules 4.1 shall be deleted its entirety and replaced with the following:**

The ICE TR Service accepts data in respect of all Derivatives Transactions in the credit, commodities and foreign exchange asset classes at this time.

**11. Rules 4.2 shall be deleted its entirety and replaced with the following:**

***4.2 Derivative Transaction Data and Data Processing***

***4.2.1 General***

Participants and Trusted Sources reporting Derivative Transaction data to the ICE TR Service will be required to comply with the Relevant Rule and any other applicable reporting requirements promulgated from time to time by the Commission.

***4.2.2 Reporting Entities***

The Relevant Rule will require each Derivative Transaction to designate a Reporting Entity for Creation Data, Lifecycle Event and Valuation Data (each as defined below) as determined by the hierarchy specified in such Relevant Rule.

***4.2.3 Required Submissions***

***4.2.3.1 Creation Data***

Reporting Entities must report all Creation Data. The timing of the reporting of Creation Data will vary depending on the Reporting Entity and is set out in the Relevant Rule. Creation Data is the data required in the fields listed in the appendix to the Applicable Provincial Rules and Policies specified in the Relevant Provincial Schedule (the "Relevant Appendix") ("***Creation Data***").

ICE Trade Vault recognizes that Reporting Entities may need to update data submissions or correct data submissions that contain errors. ICE Trade Vault Derivative Transaction data submissions may be corrected by Reporting Entities as soon as technologically practicable upon discovery of the error or omission and in no event no later than the end of the business day following the day of discovery of the error or omission. In all cases such corrections are required to conform to the applicable LEI, UPI and UTI requirements and any other requirements under Applicable Law. Disciplinary actions will be considered for excessive message updates not made in good faith by a Reporting Entity.

***4.2.3.2 Lifecycle Event Data***

Reporting Entities must report all Lifecycle Event Data (as defined below) for Derivative Transactions previously reported to the ICE TR Service. The timing of the reporting of Lifecycle Event Data will vary depending on the Reporting Entity and is set out in the Relevant Rule. Lifecycle Event Data is the set of data generated in connection with lifecycle events that occur prior to the date on which a Derivative Transaction expires or terminates ("***Lifecycle Event Data***"). The term "lifecycle event" includes, but is not limited to Derivative Transaction cancellations (busted trades), modifications, novations and early terminations.

#### 4.2.3.3 Valuation Data

Reporting Entities must report the data elements necessary to determine the current market value of a position (“**Valuation Data**”). The timing of the reporting of Valuation Data will vary depending on the Reporting Entity and is set out in the Relevant Rule.

#### 4.2.3.4 Pre-existing Derivative Transactions

Reporting Entities must report all Creation Data indicated in the column entitled “Required for Pre-existing Transactions” in the Relevant Appendix with respect to Pre-existing Transactions. The timing of the reporting of Creation Data for Pre-existing Transactions is set out in the Relevant Rule. Once Creation Data has been reported for Pre-existing Transactions, Reporting Entities must report Lifecycle Event Data and Valuation Data in accordance with Rule 4.2.3.2 and Rule 4.2.3.3, respectively.

#### 4.2.4 Exotic Derivative Transactions

ICE Trade Vault supports an exotic trade schema for the submission of non-standard Derivative Transaction data for exotic Derivatives transactions. For the commodities asset class, a Reporting Entity may submit exotic Derivative Transaction data through ICE eConfirm, which will allow users to manually upload a full trade terms attachment for the Derivatives transaction explaining the bespoke details of the contract. For the credit asset class and the foreign exchange asset class, a Reporting Entity may manually submit exotic Derivative Transaction details.

ICE Trade Vault’s UPI taxonomy supports the reporting of bespoke products. This is not viewed the same as the reporting of an ad-hoc spread, where UPIs exist for the underlying individual legs of a transaction that does not have a UPI when reported as a spread. ICE Trade Vault does not accept ad-hoc spreads for Derivative Transaction data submissions. In the case of ad-hoc spreads, the Reporting Entity to a Derivative Transaction will be required to report the transaction as separate legs to the corresponding ICE Trade Vault UPIs.

**12. Rules 4.4 through Rule 4.9 shall be deleted their entirety and replaced with the following:**

#### 4.4 Transaction Status

Transaction status identifies the current reported state of a Derivative Transaction submitted to the ICE TR Service:

- **CONFIRMED:** A Derivative Transaction for which the Creation Data and the Derivative Transaction confirmation has been automatically submitted to the ICE TR Service by a Trusted Source (in the case of cleared Derivative Transactions) or the ICE eConfirm Service (in the case of non-cleared Derivative Transactions).
- **pCONFIRMED:** An non-cleared Derivative Transaction for which the Creation Data was submitted to the ICE TR Service by the Reporting Entity rather than via the ICE eConfirm Service.
- **UNCONFIRMED:** A Derivative Transaction for which ICE TR Service has Creation Data, but no confirmation has been reported.
- **CANCELLED:** An Unconfirmed Derivative Transaction that has been rescinded or a Confirmed Derivative Transaction that has been Busted (as defined below) or for which a full buyout or novation has been completed prior to its effective date. In addition, a bilateral Derivative Transaction that has been converted into a related futures position.



#### **4.5 Lifecycle Event Status**

Lifecycle Event status identifies an action taken with respect to a Derivative Transaction submitted to the ICE TR Service:

- **BUSTED:** With respect to a Confirmed Derivative Transaction, where the Clearing Agency or both counterparties have confirmed the rescission of such Derivative Transaction or that the counterparties have completed a full buyout of such Derivative Transaction prior to its effective date. With respect to a pConfirmed Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have rescinded such Derivative Transaction or completed a full buyout prior to the transaction's effective date.
- **EARLY TERMINATED:** With respect to a Confirmed Derivative Transaction, where the Clearing Agency or both counterparties have confirmed the termination of such Derivative Transaction prior to its original termination date. With respect to a pConfirmed Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have terminated such Derivative Transaction prior to its original termination date.
- **MODIFIED TERMS:** With respect to a Confirmed Derivative Transaction, where the Clearing Agency or both counterparties have confirmed the terms of such Derivative Transaction have been modified. With respect to a pConfirmed Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have modified the terms of such Derivative Transaction.
- **NOVATED:** With respect to a Confirmed Derivative Transaction, where the Clearing Agency or both counterparties have confirmed that the rights, liabilities, duties and obligations of the stepping-out party have been transferred to the stepping-in party. With respect to a pConfirmed Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that all parties have confirmed that the rights, liabilities, duties and obligations of the stepping-out party have been transferred to the stepping-in party.
- **DCO GIVEN-UP:** With respect to a non-cleared pConfirmed Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have given up such Derivative Transaction for clearing.
- **OPTION EXERCISED:** With respect to a Confirmed option Derivative Transaction, where the Clearing Agency or both counterparties have confirmed the exercise of all or part of the option. With respect to a pConfirmed option Derivative Transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have confirmed an exercise of all or part of the option. This Lifecycle Event is only available for those option and swaption Derivatives transactions where automatic exercise is not applicable.
- **EXCHANGE FOR RELATED POSITION ("EFRP"):** With respect to a bilateral transaction, where only the Reporting Entity to the Derivative Transaction has reported that both parties have terminated the bilateral Derivatives transaction and exchanged the trade for a related futures position.
- **REQUEST TO CORRECT ERRORS (DISPUTED):** Where one party to a Confirmed Derivative Transaction has reported a request to correct an error or omission in the matched transaction terms of such Derivative Transaction.

- **REQUEST TO BUST:** Where one party to a Confirmed Derivative Transaction has reported a request to rescind such Derivative Transaction or complete a full buyout of such Derivative Transaction prior to its effective date.
- **REQUEST TO EARLY TERMINATE:** Where one party to a Confirmed Derivative Transaction has reported a request to terminate such Derivative Transaction prior to its original termination date.
- **REQUEST TO MODIFY TERMS:** Where one party to a Confirmed Derivative Transaction has reported a request to modify the terms of such Derivative Transaction.
- **REQUEST TO NOVATE:** Where one party to a Confirmed Derivative Transaction has reported a request to novate such Derivative Transaction.
- **REQUEST TO DCO GIVE-UP:** Where one party to a non-cleared Confirmed Derivative Transaction has reported a request to give-up such Derivative Transaction for clearing.
- **REQUEST TO OPTION EXERCISE:** Where one party to a Confirmed option Derivative Transaction has reported a request to exercise such option.

#### ***4.6 Confirmation of Data and Information***

In accordance with Applicable Provincial Rules and Policies, the ICE TR Service shall confirm with the other party to a transaction that the Derivative Transaction data that ICE TR Service has received from a Reporting Entity is accurate. ICE Trade Vault will have fulfilled its obligation under this Rule 4.6 if it provides a notice to each counterparty that is a Participant or to its Appointed Reporting Entity that a report has been made naming such entity as a counterparty and providing the means to access the report. If ICE TR Service does not receive a response from the Non-Reporting Counterparty within two business days, the data is deemed confirmed. ICE TR Services shall have no obligation to obtain confirmation of Derivative Transaction data from a counterparty who is not a Participant.

#### ***4.7 No Invalidation or Modification of Valid Transaction Data***

ICE Trade Vault has policies and procedures in place to ensure that the production environment in which the recording process of the ICE TR Service operates does not invalidate or modify the terms of a valid Derivative Transaction. These controls are regularly audited and prevent any unauthorized, unsolicited changes to Derivative Transaction data submitted to ICE Trade Vault through system-wide protections related to the processing of data associated with the ICE TR Service and ICE Trade Vault platform.

#### ***4.8 Verification of Single-sided Trade Data***

When a Derivative Transaction is not electronically matched, ICE Trade Vault must rely on the Reporting Entity to confirm the accuracy of the Derivative Transaction. In order to report such Derivative Transactions, Reporting Entities must submit the necessary Derivative Transaction details to the ICE TR Service as a single-sided trade. To confirm the accuracy of the Derivative Transaction, Reporting Entities will be deemed to represent and warrant to ICE Trade Vault that the data submitted in respect of the single-sided Derivative Transaction are true, accurate and complete and that the Derivative Transaction has been confirmed in accordance with Applicable Law. Once the confirmation message for a single-sided trade has been submitted, it will cause the trade status to change to “pConfirmed.”

#### **4.9 Correction of Errors in Trade Records; Dispute Resolution Process**

Counterparties to Derivative Transactions are responsible for the timely resolution of Derivative Transaction record errors and disputes. ICE Trade Vault provides counterparties who are Participants electronic methods to extract data for Derivative Transaction data reconciliation.

For discrepancies with Derivative Transaction data for cleared trades, Participants must report any errors to the relevant Clearing Agency, and Derivative Transaction records at ICE Trade Vault will only be adjusted when the Clearing Agency or its Appointed Reporting Entity submits corrected Derivative Transaction data to the ICE TR Service.

For discrepancies with Derivative Transaction data for bilateral/non-cleared trades where the Non-Reporting Counterparty is not electronically matching with the Reporting Entity, the Non-Reporting Counterparty must report any errors to the Reporting Entity, and Derivative Transaction records at ICE Trade Vault will only be adjusted when the Reporting Entity submits corrected Derivative Transaction data to the ICE TR Service.

For discrepancies with Derivative Transaction data for bilateral/non-cleared trades where the Non-Reporting Counterparty is electronically matching with the Reporting Entity, disputes must be resolved in accordance with the parties' agreement and Applicable Law, and Participants or their Appointed Reporting Entities are required to notify ICE Trade Vault promptly of disputed Derivative Transaction data by utilizing the "dispute" functionality of the ICE TR Service. When a Participant or its Appointed Reporting Entity "disputes" a Derivative Transaction within the ICE TR Service, the status of the Derivative Transaction will be recorded as "Request to Correct Errors (Disputed)", and notice of the dispute will be sent promptly to the other party to the Derivative Transaction. The Derivative Transaction record may then be amended or canceled upon mutual agreement of the parties. The status of the Derivative Transaction will remain "Request to Correct Errors (Disputed)" until either party to the Derivative Transaction provides evidence satisfactory to ICE Trade Vault that the dispute has been resolved. All data provided to Regulators will include the status of each Derivative Transaction reported to the ICE TR Service, including a "Request to Correct Errors (Disputed)" status.

**13. Rule 4.11 shall be deleted in its entirety.**

**14. Rule 5 and each subsection thereto shall be deleted in their entirety and restated as follows:**

### **Public Reporting**

#### **5.1 Public Data Aggregation**

ICE Trade Vault provides, on a periodic basis, aggregate data relating to the Derivative Transactions reported to the ICE TR Service pursuant to Applicable Provincial Rules and Policies. The architecture and functioning of the ICE Public Data Aggregation Service is based on the requirements of Applicable Provincial Rules and Policies. The ICE Public Data Aggregation Service provides certain aggregate data for all Derivative Transactions reported to it under the Rule, including open positions, volume, number of Derivative Transactions, and price by notional amounts outstanding and level of activity. The data shall be published on the ICE Trade Vault website at [www.icetradevault.com](http://www.icetradevault.com).

## **5.2 Derivative Transaction Level Reports**

In accordance with Relevant Rule, ICE Trade Vault provides Derivative Transaction level reports of the data indicated in the column entitled "Required for Public Dissemination" in the Relevant Appendix for each Derivative Transaction reported, no later than (a) the end of the day following the day on which ICE Trade Vault receives the data from the Reporting Entity to the Derivative Transaction, if one of the counterparties to the Derivative Transaction is a Derivatives Dealer, or (b) the end of the second day following the day on which ICE Trade Vault receives the data from the Reporting Entity to the Derivative Transaction, in all other circumstances.

The Derivative Transaction level reports shall be published on the ICE Trade Vault website at [www.icetradevault.com](http://www.icetradevault.com).

### **15. Rule 6.1 and Rule 6.2 shall be deleted in their entirety and restated as follows:**

#### **6.1 Unique Transaction Identifiers (UTIs)**

Applicable Provincial Rules and Policies state that UTIs shall be assigned to each Derivative Transaction that is required to be reported. ICE TR Services will assign a UTI to a Derivative Transaction, using its own methodology or incorporating a UTI previously assigned to the Derivative Transaction.

#### **6.2 Legal Entity Identifiers (LEIs)**

ICE Trade Vault has the ability to map entities to their assigned LEIs. This allows Participants to submit the entity name as stored in their system and map to the correct LEI.

### **16. Rule 7.1 shall be deleted in its entirety and restated as follows:**

#### **7.1 Data Retention, Access and Recordkeeping**

In accordance with Internal Policies and Procedures, ICE TR Service data is saved to a redundant, local database and a remote disaster recovery database in near real-time. The ICE TR Service database is backed-up to tape daily with tapes moved offsite weekly.

Participants' individual Derivative Transaction data records remain available to Participants and Regulators at no charge for online access through the ICE TR Service from the date of submission until seven years after the date on which the Derivative Transaction expires or terminates. During this time period, ICE TR Service data will provide to the Commission direct, continuous and timely electronic access to such data in the ICE TR Service as is required by the Commission in order to carry out its mandate. After the initial seven-year period, Participants' Derivative Transaction data will be stored off-line and remain available to Participants and Regulators, upon a three-day advance request to ICE Trade Vault, until ten years from the last date on which the Derivative Transaction expired or terminated.

Regulators will be granted access to relevant data by ICE Trade Vault at no cost in accordance with Rule 3.1.3. In addition ICE Trade Vault shall co-operate with Regulators in accordance with Applicable Law, including, where required by and in accordance with Applicable Law, taking such action as may be necessary to enable such Regulator to carry out investigations.

Nothing in this Rule 7.1 will require a Participant to pay fees associated with ICE Trade Vault's standard regulatory reporting and access obligations. A counterparty to a Derivative Transaction that is the Non-Reporting Counterparty will obtain access to its TR Information by becoming a Participant. However, if a Participant or its Regulator requests or requires

archived Derivative Transaction data from ICE Trade Vault to be delivered other than via the web-based front-end or the API or in a non-standard format, ICE Trade Vault reserves the right to require Participant to reimburse ICE Trade Vault for its reasonable expenses in producing data in response to such request or requirement as such expenses are incurred. Similarly ICE Trade Vault may require a Participant to pay all reasonable expenses associated with producing records relating to its Derivative Transactions pursuant to a court order or other legal process, as those expenses are incurred by ICE Trade Vault, whether such production is required at the instance of such Participant or at the instance of another party in relation to a Participant's data.

ICE Trade Vault may retain copies of communications between officers, employees or agents of ICE Trade Vault, on one hand, and Participants and Trusted Sources (including related parties), on the other hand, in such manner and for such periods of time as ICE Trade Vault may deem necessary and appropriate to comply with Applicable Law.

Further, in accordance with Applicable Provincial Rules and Policies, ICE Trade Vault will maintain and (i) a copy of its Internal Policies and Procedures; (ii) copies of all materials, including written reports provided to the Board of Directors or senior officers in connection with the review of the annual compliance report, Applicable Provincial Rules and Policies and the Board of Directors minutes or similar written record of such review, that record the submission of the annual compliance report to the Board of Directors or senior officer.

**17. Rule 8 shall be amended by deleting the first reference below and replacing it with the second reference below:**

“CFTC regulation § 43”

“the Relevant Rule”

## Manitoba Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Manitoba Schedule, the terms of this Manitoba Schedule shall prevail with respect to any derivatives data to be reported or reported to the Manitoba Securities Commission (the “**MSC**”).

### 1. Definitions:

- Act: Manitoba Securities Act.
- Applicable Provincial Rules and Policies: Shall mean the rules and policies promulgated by the MSC that are applicable to the ICE TR Service, including but not limited to: MSC Rule 91-506 *Derivatives: Product Determination*, Companion Policy 91-506CP and MSC Rule 91-507 *Trade Repositories and Derivatives Data Reporting*, Companion Policy 91-507CP.
- Derivatives Dealer: Defined in Section 1(1) of MSC Rule 91-507, as amended from time to time.
- Local Counterparty: Defined in Section 1(1) of MSC Rule 91-507, as amended from time to time.
- Pre-existing Transaction: Defined in Section 34 of MSC Rule 91-507, as amended from time to time.
- Reporting Counterparty: Defined in Section 25 of MSC Rule 91-507, as amended from time to time.

### 2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Rulebook referenced below in column “A”, shall refer to the corresponding MSC Rule Citation listed below in column “B”.

A	B
<b>Rulebook Section Reference</b>	<b>MSC Rule Citation</b>
2.1.1 - Chief Compliance Officer	Sections 10(2), 11(3)(d) and 11(3)(e) of MSC Rule 91-507
2.2 - Overview of Regulatory Requirements	Part 5 of MSC Rule 91-507
2.7 - ICE SDR Service Pricing	Section 12 of MSC Rule 91-507
3.1.2 - Public Access	Section 39 of MSC Rule 91-507
3.1.3 - Regulator Access	Section 37 of MSC Rule 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of MSC Rule 91-507
4.2.1 - Trade Data and Trade Processing - General	Part 3 of MSC Rule 91-507
4.2.2 - Reporting Entity and Trusted Sources	Section 25 of MSC Rule 91-507
4.2.3.1 - Creation Data	Section 31 of MSC Rule 91-507
4.2.3.2 - Lifecycle Event Data	Section 32 of MSC Rule 91-507
4.2.3.3 - Valuation Data	Section 33 of MSC Rule 91-507
4.2.3.4 - Pre-existing Transactions	Section 34 of MSC Rule 91-507
5.2 - Transaction Level Reports	Section 39(3) of MSC Rule 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 31(2) of MSC Rule 91-507

### 3. Relevant Schedule

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of MSC Rule 91-507.

## Ontario Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Ontario Schedule, the terms of this Ontario Schedule shall prevail with respect to any Derivatives data to be reported or reported to the Ontario Securities Commission (the “**OSC**”).

### 1. Definitions

- Act: Ontario Securities Act.
- Applicable Provincial Rules and Policies: Shall mean the rules and policies promulgated by the OSC that are applicable to the ICE TR Service, including but not limited to: OSC Rule 91-506 *Derivatives: Product Determination*, Companion Policy 91-506CP and OSC Rule 91-507 *Trade Repositories and Derivatives Data Reporting*, Companion Policy 91-507CP.
- Derivatives Dealer: Defined in Section 1(1) of OSC Rule 91-507, as amended from time to time
- Local Counterparty: Defined in Section 1(1) of OSC Rule 91-507, as amended from time to time
- Pre-existing Transaction: Defined in Section 34 of OSC Rule 91-507, as amended from time to time.
- Reporting Counterparty: Defined in Section 25 of OSC Rule 91-507, as amended from time to time.

### 2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Canada Annex referenced below in column “A”, shall refer to the corresponding OSC Rule Citation listed below in column “B”.

A	B
<b>Rulebook Section Reference</b>	<b>OSC Rule Citation</b>
2.1.2 - Chief Compliance Officer	Section 10(2), 11(3)(d) and 11(3)(e) of OSC Rule 91-507
2.2 - Overview of Regulatory Requirements	Part 5 of OSC Rule 91-507
2.7 – ICE SDR Service Pricing	Section 12 of OSC Rule 91-507
3.1.2 – Public Access	Section 39 of OSC Rule 91-507
3.1.3 - Regulator Access	Section 37 of OSC Rule 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of OSC Rule 91-507
4.2.1 - Trade Data and Trade Processing -General	Part 3 of OSC Rule 91-507
4.2.2 - Reporting Entity and Trusted Sources	Section 25 of OSC Rule 91-507
4.2.3.1-Creation Data	Section 31 of OSC Rule 91-507
4.2.3.2 - Lifecycle Event Data	Section 32 of OSC Rule 91-507
4.2.3.3 - Valuation Data	Section 33 of OSC Rule 91-507
4.2.3.4- Pre-existing Transactions	Section 34 of OSC Rule 91-507
5.2 - Transaction Level Reports	Section 39(3) of OSC Rule 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 31(2) of OSC Rule 91-507



### **3. Relevant Appendix**

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of OSC Rule 91-507.

## Quebec Schedule

Notwithstanding anything to the contrary herein, in the event of any inconsistency between the terms of the Rulebook, the Canada Annex and the terms of this Quebec Schedule, the terms of this Quebec Schedule shall prevail with respect to any derivatives data to be reported or reported to the Autorité des marchés financiers (the “**AMF**”). For the avoidance of doubt references to the “Commission” in the Rulebook shall refer to the AMF for purposes of this Quebec Schedule.

### 1. Definitions:

- Act: Quebec Derivatives Act chapter 1.14.01.
- Applicable Provincial Rules and Policies: Shall mean the regulations and policies promulgated by the AMF that are applicable to the ICE TR Service, including but not limited to: AMF Regulation 91-506 *Respecting Derivatives Determination*, Policy Statement 91-506 and AMF Regulation 91-507 *Respecting Trade Repositories and Derivatives Data Reporting*, Policy Statement 91-507.
- Derivatives Dealer: Shall refer to a Dealer as defined Section 3 of the Derivatives Act.
- Local Counterparty: Defined in Section 1(1) of AMF Regulation 91-507, as amended from time to time.
- Pre-existing Transaction: Defined in Section 34 of AMF Regulation 91-507, as amended from time to time.
- Reporting Counterparty: Defined in Section 25 of AMF Regulation 91-507, as amended from time to time.

### 2. Relevant Rule

“Relevant Rule” whenever mentioned in the sections of the Rulebook referenced below in column “A”, shall refer to the corresponding AMF Regulation Citation listed below in column “B”.

A	B
Rulebook Section Reference	AMF Regulation Citation
2.1.1 - Chief Compliance Officer	Section 10(2), 11(3)(d) and 11(3)(e) of AMF Regulation 91-507
2.2 - Overview of Regulatory Requirements	Part 5 of AMF Regulation 91-507
2.7 – ICE SDR Service Pricing	Section 12 of AMF Regulation 91-507
3.1.2 – Public Access	Section 39 of AMF Regulation 91-507
3.1.3 - Regulator Access	Section 37 of AMF Regulation 91-507
3.5 - Commercial and Non-Commercial Use of Data	Section 22(2) of AMF Regulation Rule 91-507
4.2.1 - Trade Data and Trade Processing -General	Part 3 of AMF Regulation 91-507
4.2.2 - Reporting Entity and Trusted Sources	Section 25 of AMF Regulation 91-507
4.2.3.1 - Creation Data	Section 31 of AMF Regulation 91-507
4.2.3.2 - Lifecycle Event Data	Section 32 of AMF Regulation 91-507
4.2.3.3 - Valuation Data	Section 33 of AMF Regulation 91-507
4.2.3.4 - Pre-existing Transactions	Section 34 of AMF Regulation 91-507
5.2 - Transaction Level Reports	Section 39(3) of AMF Regulation 91-507
8 – Data Confidentiality; Sensitive Information and Security	Section 31(2) of AMF Regulation Rule 91-507

### **3. Relevant Appendix**

“Relevant Appendix” whenever mentioned in the Canada Annex shall refer to Appendix A of AMF Regulation 91-507.