

CFTC Tech Spec #	SEC Field Id	SEC Rule	Source	Category	Data Element Name	Definition for Data Element	Format	SEC Allowable Values	CR	SEC SDR Reporting Validation Rules	Addl. Business Validations	NEW	MOD	CORR	TERM	EROR	REVI	PRTO	RT	Disseminated	Dissemination Rules	
1	1	17 CFR 242.901(c)(6)	CDE	Clearing	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.	Char(1)	*Y = Yes, centrally cleared, for beta and gamma transactions. *N = No, not centrally cleared. *I = Intent to clear, for alpha transactions that are planned to be submitted to clearing.	M			Y	Y	Y	N	N	Y	N	Y	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
2	2	17 CFR 242.901(c)(6) 17 CFR 242.901(d)(6)	CDE	Clearing	Central counterparty	Identifier of the central counterparty (CCP) that cleared the transaction. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C if [Cleared] = "Y". When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)]; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
3	3	17 CFR 242.907(a)	CFTC	Clearing	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	Char(4)	HOUS = House CLIE = Client	C	C if [Cleared] = "Y"; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
4	4	17 CFR 242.907(a)	CDE	Clearing	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty. This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model. *In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing of the transaction.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C if [Cleared] = "Y"; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
5	5	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap USIs	The unique swap identifiers (USI) of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the USI for the swap currently being reported (as "USI" data element below).	Varchar(42)	Refer to: CFTC USI Data Standard	C	C if [Cleared] = 'I' and [Clearing swap UTIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y'	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
6	6	17 CFR 242.901(g)	CFTC	Clearing	Clearing swap UTIs	The unique transaction identifiers (UTI) of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the UTI for the swap currently being reported (as "UTI" data element below).	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Cleared] = 'I' and [Clearing swap USIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y'	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
7	7	17 CFR 242.901(g)	CFTC	Clearing	Original swap USI	The unique swap identifier (USI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(42)	Refer to CFTC USI Data Standard	C	C if [Cleared] = "Y" and [Original Swap UTI] is not populated; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
8	8	17 CFR 242.901(g)	CFTC	Clearing	Original swap UTI	The unique transaction identifier (UTI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Cleared] = "Y" and [Original Swap USI] is not populated; NR if [Cleared] = 'N' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
9	9	17 CFR 242.907(a)	CFTC	Clearing	Original swap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C if [Cleared] = "Y" or 'I'; NR if [Cleared] = 'N'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
10	10	17 CFR 242.901(e)(1)(ii)	CFTC	Clearing	Clearing receipt timestamp	The date and time, expressed in UTC, the original swap was received by the derivatives clearing organization (DCO) for clearing and recorded by the DCO's system.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	C	C if [Cleared] = "Y" or ([Cleared] = 'I' and [Action type] = 'TERM'), else (blank); When populated, the value shall be equal to or later than the value in [Execution timestamp]; NR if [Cleared] = 'N'	Reject if value provided for NR condition	Y	Y	Y	Y	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
11	11	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 1	Identifies the type of clearing exception or exemption that the Counterparty 1 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Char(4)	*ENDU = End-user exception, § 50.50 *AFFL = Inter-affiliate exemption, § 50.52 *SMBK = Small bank exemption, § 50.50(d) *COOP = Cooperative exemption, § 50.51 *NOAL = No-action Letter *OTHR = Other exceptions or exemptions, not including no-action letter relief	O	O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
12	12	17 CFR 242.901(d)(7)	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 2	Identifies the type of the clearing exception or exemption that the Counterparty 2 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Char(4)	*ENDU = End-user exception, § 50.50 *AFFL = Inter-affiliate exemption, § 50.52 *SMBK = Small bank exemption, § 50.50(d) *COOP = Cooperative exemption, § 50.51 *NOAL = No-action letter *OTHR = Other exceptions or exemptions, not including no-action letter relief	O	O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition	Y	Y	Y	N	N	Y	N	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
13	13	17 CFR 242.901(d)(1)	CDE	Counterparty	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund, and not the fund manager is reported as the counterparty.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	M			Y	Y	Y	Y	Y	Y	Y	Y	Y	N	Validation Same as SEC SDR Reporting Validation Rules

14	14	17 CFR 242.901(d)(1)	CDE	Counterparty	Counterparty 2	Identifier of the second counterparty to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund, and not the fund manager is reported as the counterparty.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	M												Validation: Same as SEC SDR Reporting Validation Rules
15	15	17 CFR 242.901(d)(1)	CFTC	Counterparty	Counterparty 2 identifier source	Source used to identify the Counterparty 2.	Char(4)	*LEID = Legal Entity Identifier NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities PLID = Privacy Law Identifier	M												Validation Same as SEC SDR Reporting Validation Rules
16	16	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 1 financial entity indicator	Indicator of whether Counterparty 1 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	*True False	C	C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'	Reject if value provided for NR condition										Validation Same as SEC SDR Reporting Validation Rules
17	17	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 2 financial entity indicator	Indicator of whether Counterparty 2 is a financial entity as defined in CEA § 2(h)(7)(C).	Boolean	*True False	M												Validation Same as SEC SDR Reporting Validation Rules
18	18	17 CFR 242.907(a)	CDE	Counterparty	Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) most options and option-like contracts including swaptions, caps and floors credit default swaps (buyer/seller of protection) variance, volatility and correlation swaps contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}. When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]										Validation Same as SEC SDR Reporting Validation Rules	
19	19	17 CFR 242.907(a)	CDE	Counterparty	Seller identifier	Identifier of the counterparty that is the seller, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) most options and option-like contracts including swaptions, caps and floors credit default swaps (buyer/seller of protection) variance, volatility and correlation swaps contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}. When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]										Validation Same as SEC SDR Reporting Validation Rules	
20	20	17 CFR 242.907(a)	CDE	Counterparty	Payer identifier	Identifier of the counterparty of the payer leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}. When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]										Validation Same as SEC SDR Reporting Validation Rules	
21	21	17 CFR 242.907(a)	CDE	Counterparty	Receiver identifier	Identifier of the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}. When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]										Validation Same as SEC SDR Reporting Validation Rules	
22	22	17 CFR 242.901(d)	CFTC	Counterparty	Submitter identifier	Identifier of the entity submitting the data to the swap data repository (SDR). The Submitter identifier will be the same as the reporting counterparty or swap execution facility (SEF), unless they use a third-party service provider to submit the data to SDR in which case, report the identifier of the third-party service provider.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org).	M		If Counterparty 1 = Submitter Identifier, validate Submitter is an active 3PR and Counterparty 1 is setup as its managed company; otherwise reject										Validation Same as SEC SDR Reporting Validation Rules

23	23	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 1 federal entity indicator	Indicator of whether Counterparty 1 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 822(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2). Notwithstanding the foregoing, the Counterparty 1 federal entity indicator data element does not include federally chartered depository institutions.	Boolean	*True False	M														Validation Same as SEC SDR Reporting Validation Rules	
	24	17 CFR 242.901(d)(1) 17 CFR 242.901(d)(2)	CFTC Rules	Counterparty	Counterparty 1 US Execution Agent ID	LEI of execution agent for the reporting CP.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	O														Validation Same as SEC SDR Reporting Validation Rules	
	25	17 CFR 242.901(c)(5)	CFTC Rules	Counterparty	Counterparty 1 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSSD/SBMSF.	Char(20)		M														Validation Same as SEC SDR Reporting Validation Rules	
	26	17 CFR 242.907(a)	CFTC Rules	Transaction related	Message Type	An indication of whether the party is submitting a message for reporting or public dissemination	Char(5)	Creation/Lifecycle = RPT Public Dissemination = RT	M														Validation Same as SEC SDR Reporting Validation Rules	
	27	17 CFR 242.901(a)(2)(ii)(e) 17 CFR 242.907(a)	CFTC Rules	Counterparty	Counterparty 1 US Person Indicator	An indication of whether the party is US Person	Boolean	True False	M														Validation Same as SEC SDR Reporting Validation Rules	
	28	17 CFR 242.901(d)(1) 17 CFR 242.901(d)(2)	CFTC Rules	Counterparty	Counterparty 2 US Execution Agent ID	LEI of execution agent for the non-reporting CP.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	O														Validation Same as SEC SDR Reporting Validation Rules	
	29	17 CFR 242.901(c)(5)	CFTC Rules	Counterparty	Counterparty 2 Regulatory Designation	An indication of whether the party is a security based swap dealer, security based major swap participant, clearing agency or non-SBSSD/SBMSF.	Char(20)		M														Validation Same as SEC SDR Reporting Validation Rules	
	24	17 CFR 242.907(a)	CFTC	Counterparty	Counterparty 2 federal entity indicator	Indicator of whether Counterparty 2 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 822(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2). Notwithstanding the foregoing, the Counterparty 2 federal entity indicator data element does not include federally chartered depository institutions.	Boolean	*True False	M														Validation Same as SEC SDR Reporting Validation Rules	
	31	17 CFR 242.901(a)(2)(ii)(e) 17 CFR 242.907(a)	CFTC Rules	Counterparty	Counterparty 2 US Person Indicator	An indication of whether the party is US Person	Boolean	True False	M														Validation Same as SEC SDR Reporting Validation Rules	
	25	17 CFR 242.901(c)(1)(v)	CFTC	Custom baskets	Custom basket indicator	Indicator of whether the swap transaction is based on a custom basket.	Boolean	*True False	M														Validation Same as SEC SDR Reporting Validation Rules	
	26	17 CFR 242.907(a)	CFTC	Events	Action type	Type or action taken on the swap transaction or type of end-of-day reporting. Actions may include, but are not limited to, new, modify, correct, error, terminate, revive, transfer out, valuation, and collateral. New: An action that reports a new swap transaction. It applies to the first message relating to a new USI or UTI. Modify: An action that modifies the state of a previously submitted transaction (e.g., credit event) or changes a term of a previously submitted transaction due to a newly negotiated modification (amendment) or updates previously missing information (e.g., post price swap). It does not include correction of a previous transaction. Explanation or reason for the action being taken on the swap transaction. Events may include, but are not limited to, trade, novation, compression or risk reduction exercise, early termination, clearing, exercise, allocation, clearing and allocation, credit event, and transfer. Trade: A creation, modification, or termination of a transaction. Novation: A novation legally moves partial or all of the financial risks of a swap from a transferor to a transferee and has the effect of terminating/modifying the original transaction and creating a new transaction to identify the exposure between the transferor/transferee and remaining party. Compression or Risk Reduction Exercise:	Char(4)	*NEWT = New MODI = Modify CORR = Correct EROR = Error TERM = Terminate REVI = Revive PRTO = Transfer out	M	M, for valid Action type and Event type Combination														Validation Same as SEC SDR Reporting Validation Rules
	27	17 CFR 242.901(e)(2) 17 CFR 242.901(d)(10)	CFTC	Events	Event type	Explanation or reason for the action being taken on the swap transaction. Events may include, but are not limited to, trade, novation, compression or risk reduction exercise, early termination, clearing, exercise, allocation, clearing and allocation, credit event, and transfer. Trade: A creation, modification, or termination of a transaction. Novation: A novation legally moves partial or all of the financial risks of a swap from a transferor to a transferee and has the effect of terminating/modifying the original transaction and creating a new transaction to identify the exposure between the transferor/transferee and remaining party. Compression or Risk Reduction Exercise:	Char(4)	TRDE = Trade NOVT = Novation COMP = Compression or Risk Reduction EART = Early termination CLRG = Clearing EXER = Exercise ALOC = Allocation CLAL = Clearing & Allocation CRDT = Credit event PORT = Transfer	M	M, for valid Action type and Event type Combination													Validation Same as SEC SDR Reporting Validation Rules	

28	35	17 CFR 242.905(a)	CFTC	Events	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.	Boolean	*True False	C	C if [Action type] = 'MODI', else (blank)		N	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
29	36	17 CFR 242.901(e)	CFTC	Events	Event identifier	Unique identifier to link swap transactions resulting from an event may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.	Varchar(52)	ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	C	C if [Event type] = 'COMP' or 'CRDT', else (blank)		Y	Y	Y	Y	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules
30	37	17 CFR 242.901(e)	CFTC	Events	Event timestamp	Date and time of occurrence of the event as determined by the reporting counterparty or a service provider. In the case of a clearing event, date and time when the original swap is accepted by the derivative clearing organization (DCO) for clearing and recorded by the DCO's system should be reported in this data element. The time element is as specific as technologically practicable.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	M	M, the date element of the timestamp is always available and shall be populated for all transactions/events. The value shall be equal to or later than the value in [Execution timestamp]		Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
31	38	17 CFR 242.901(c)(4)	CDE	Notional amounts and quantities	Notional amount	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract. For OTC derivative transactions negotiated in non-monetary amounts, refer to appendix B for converting notional amounts for non-monetary amounts. In addition: For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. For amendments, refer to the reporting counterparty's schedule.	Num(25,5)	Any value greater than or equal to zero.	M			Y	Y	Y	Y	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
32	39	17 CFR 242.901(c)(4)	CDE	Notional amounts and quantities	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
33	40	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - notional amount in effect on associated effective date	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: *Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	Num(25,5)	Any value greater than or equal to zero.	O			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
34	41	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted effective date of the notional amount	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: *Unadjusted date on which the associated notional amount becomes effective This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
35	42	17 CFR 242.901(c)(1)(v)	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted end date of the notional amount	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: *Unadjusted end date of the notional amount (not applicable if the unadjusted end date of a given schedule's period is back-toback with the unadjusted effective date of the subsequent period). This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
36	43	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)	Any value greater than zero.	C	C if Contract Type= 'Option', else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
37	44	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Call amount] is populated, else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
38	45	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	Num(25,5)	Any value greater than zero.	C	C if Contract Type= 'Option', else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
39	46	17 CFR 242.901(c)(1)(i)	CDE	Notional amounts and quantities	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Put amount] is populated, else (blank)		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
45	47	17 CFR 242.901(c)(1)(v)	CFTC	Packages	Package indicator	Indicator of whether the swap transaction is part of a package transaction.	Boolean	*True False	M			Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules

56	57	17 CFR 242.901(d)(3)	CFTC	Payments	Floating rate reset frequency period multiplier	For each floating leg of the swap transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2. This data element is not applicable if the Floating rate reset frequency period is "ADHO". If Floating rate reset frequency period is "TERM", then the Floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the Floating rate reset frequency period is "DAIL" and the Floating rate reset frequency period multiplier is 0.	Num(3,0)	Any value greater than or equal to zero.	O													Validation Same as SEC SDR Reporting Validation Rules	
57	58	17 CFR 242.901(d)(3)	CDE	Payments	Other payment type	Type of Other payment amount. Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.	Char(1)	1 = Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an offmarket transaction 2 = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) 3 = Principal Exchange, i.e., Exchange of notional values for cross-currency swans.	C	C, at least one is required: ([Fixed rate] or [Spread] or [Other payment type] = '1'). Allowable values '2' and '3' are optional and independent of the above condition												Validation Same as SEC SDR Reporting Validation Rules	
58	59	17 CFR 242.901(d)(3)	CDE	Payments	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Num(25,5)	Any value greater than or equal to zero.	C	C if [Other payment type] is populated, else (blank)												Validation Same as SEC SDR Reporting Validation Rules	
59	60	17 CFR 242.901(d)(3)	CDE	Payments	Other payment currency	Currency in which Other payment amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Other payment amount] is populated, else (blank)												Validation Same as SEC SDR Reporting Validation Rules	
60	61	17 CFR 242.901(d)(3)	CDE	Payments	Other payment date	Unadjusted date on which the Other payment amount is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Other payment amount] is populated, else (blank)												Validation Same as SEC SDR Reporting Validation Rules	
61	62	17 CFR 242.907(a)	CDE	Payments	Other payment payer	Identifier of the payer of Other payment amount.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Other payment amount] is populated, else (blank)												Validation Same as SEC SDR Reporting Validation Rules	
62	63	17 CFR 242.907(a)	CDE	Payments	Other payment receiver	Identifier of the receiver of Other payment amount.	*Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	*ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not business entities): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. *Privacy Law Identifier (PLI)	C	C if [Other payment amount] is populated, else (blank)												Validation Same as SEC SDR Reporting Validation Rules	
63	64	17 CFR 242.901(c)(1)(iv)	CDE	Payments	Payment frequency period	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.	Char(4)	DAIL = Daily WEEK = Weekly MNTH = Monthly QUART = Quarterly YEAR = Yearly ADHO = Ad hoc which applies when payments are irregular TERM = Payment at term	M														Validation Same as SEC SDR Reporting Validation Rules

64	65	17 CFR 242.901(c)(1)(iv)	CDE	Payments	Payment frequency period multiplier	For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur. For example, a transaction with payments occurring every two months is represented with a Payment frequency period of "Mnth" (monthly) and a Payment frequency period multiplier of 2. This data element is not applicable if the Payment frequency period is "ADHO." If Payment frequency period is "TERM", then the Payment frequency period multiplier is 1. If the Payment frequency is Intraday, then the Payment frequency period is "Daily" and the Payment frequency multiplier is 1.	Num(18,0)	Any value greater than or equal to zero.	C	C if [Payment frequency period] ≠ 'ADHO', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
67	66	17 CFR 242.901(c)(1)(iv)	CDE	Prices	Fixed rate	For each leg of the transaction, where applicable: For OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)	C	C if [Spread] is not populated and [Other payment type] ≠ 'Upfront payment', and [Post-priced swap indicator] = 'False', and Contract Type ≠ 'Option', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
68	67	17 CFR 242.907(a)	CFTC	Prices	Post-priced swap indicator	Indicator of whether the swap transaction satisfies the definition of "post-priced swap" in § 43.2(a) of the Commission's regulations.	Boolean	*True False	M		Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
73	68	17 CFR 242.901(c)(3)	CDE	Prices	Spread	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD.	Num(18,13), if Spread notation = 1 Num(11,10), if Spread notation = 3 *Num(5), if Spread notation = 4	Any value, if Spread notation = 1 Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Spread notation = 350 Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4	C	C if [Fixed rate] is not populated and [Other payment type] ≠ 'Upfront payment', and [Post-priced swap indicator] = 'False', and Contract Type ≠ 'Option', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
74	69	17 CFR 242.901(c)(3)	CDE	Prices	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Spread notation] = '1', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
75	70	17 CFR 242.901(c)(3)	CDE	Prices	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Char(1)	*1 = Monetary amount 3 = Decimal 4 = Basis points	C	C if [Spread] is populated, else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
76	71	17 CFR 242.901(d)(5)	CDE	Prices	Strike price	*For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option. For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.	*Num(18,13), if Strike price notation = 1 Num(11,10), if Strike price notation = 3	*Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 Any value expressed as decimal (e.g., 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3	C	C if [Post-priced swap indicator] = 'False' and Contract Type = 'Option', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
77	72	17 CFR 242.901(d)(5)	CDE	Prices	Strike price currency/currency pair	For equity options, commodity options, and similar products, currency in which the strike price is denominated. For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426 Strike price currency/currency pair is only applicable if Strike price notation = 1	Char(3) For foreign exchange options: Char(3)/Char(3); [Unit currency]/[Quoted currency] without restricting the currency pair ordering (i.e., the Strike price currency pair may be USD/EUR or EUR/USD).	Currencies included in ISO 4217 Currency codes.	C	C if [Strike price notation] = '1', else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
78	73	17 CFR 242.901(d)(5)	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Char(1)	*1 = Monetary amount 3 = Decimal	C	C if [Strike price] is populated, else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
79	74	17 CFR 242.901(d)(5)	CDE	Prices	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Num(25,5)	Any value greater than or equal to zero.	C	C if Contract Type = 'Option' or [Embedded option type] is populated, else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
80	75	17 CFR 242.901(d)(5)	CDE	Prices	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C if [Option premium amount] is populated, else (blank)	Y	Y	Y	N	N	Y	N	Y	Y	Validation Same as SEC SDR Reporting Validation Rules
81	76	17 CFR 242.901(d)(5)	CDE	Prices	Option premium payment date	Unadjusted date on which the option premium is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C if [Option premium amount] is populated, else (blank)	Y	Y	Y	N	N	Y	N	N	N	Validation Same as SEC SDR Reporting Validation Rules

82	77	17 CFR 242.901(c)(1)(v)	CDE	Prices	First exercise date	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available. This data element is not applicable if the instrument is not an option or does not embed any optionality.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Currency codes.	O															Validation Same as SEC SDR Reporting Validation Rules	
86	78	17 CFR 242.907(a)	CFTC	Product	Embedded option type	Type of option or optional provision embedded in a contract.	Char(4)	*MDET = Mandatory early termination *OPET = Optional early termination *CANC = Cancelable *EXTD = Extendible *OTHR = Other	O															Validation Same as SEC SDR Reporting Validation Rules	
88	79	17 CFR 242.901(d)(8)	CDE	Settlement	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. For products that may not have a final contractual settlement date (e.g., American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Expiration date]														Validation Same as SEC SDR Reporting Validation Rules	
89	80	17 CFR 242.901(d)(8)	CDE	Settlement	Settlement currency	Currency for the cash settlement of the transaction when applicable. For multi-currency products that do not net, the settlement currency of each leg. This data element is not applicable for physically settled products (e.g., physically settled swaps).	Char(3)	Currencies included in ISO 4217 Currency codes.	O																Validation Same as SEC SDR Reporting Validation Rules
90	81	17 CFR 242.901(d)(8)	CDE	Settlement	Settlement location	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for	Char(2)	ISO 3166 Country codes	O																Validation Same as SEC SDR Reporting Validation Rules
82		17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Master Agreement Type	Master Agreement Type is the transaction's governing trading agreement. The governing trade agreement includes any and all Valid and subsisting amendments to that contract.	Char(50)		O																Validation Same as SEC SDR Reporting Validation Rules
83		17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Master Agreement Version	Master Agreement Version is the year of the published Master Agreement Type	YYYY		O																Validation Same as SEC SDR Reporting Validation Rules
84		17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Other Agreement Type	Any other Agreement type between the trade parties	Char(50)		O																Validation Same as SEC SDR Reporting Validation Rules
85		17 CFR 242.901(d)(4)	CFTC Rules	Transaction related	Other Agreement Version	The date any other agreement between the trade parties was executed.	YYYY-MM-DD		O																Validation Same as SEC SDR Reporting Validation Rules
91	86	17 CFR 242.901(e)(2)	CFTC	Transaction related	Allocation indicator	Indicator of whether the swap transaction is intended to be allocated, will not be allocated, or is a post allocation transaction.	Char(4)	*POST = An indication that the transaction is the result of an allocation. *PREA = An indication that the transaction is to be allocated. *UNAL = An indication that the transaction is not a post-allocated transaction and/or is not to be allocated.	M																Validation Same as SEC SDR Reporting Validation Rules
92	87	17 CFR 242.901(c)(1)(v)	CFTC	Transaction related	Non-standardized term indicator	Indicator of whether the swap transaction has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43, that materially affect(s) the price of the swap transaction.	Boolean	*True False	C	C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition														Validation Same as SEC SDR Reporting Validation Rules
93	88	17 CFR 242.907(a)	CFTC	Transaction related	Block trade election indicator	Indicator of whether an election has been made to report the swap transaction as a block transaction by the reporting counterparty or as calculated by either the swap data repository acting on behalf of the reporting counterparty or by using a third party.	Boolean	*True False	C	C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	Reject if value provided for NR condition														Validation Same as SEC SDR Reporting Validation Rules
94	89	17 CFR 242.901(c)(1)(iii)	CDE	Transaction related	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M																Validation Same as SEC SDR Reporting Validation Rules
95	90	17 CFR 242.901(c)(1)(iii)	CDE	Transaction related	Expiration date	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Effective date]															Validation Same as SEC SDR Reporting Validation Rules

96	91	17 CFR 242.901(c)(2)	CDE	Transaction related	Execution timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.	YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).	Any valid date/time based on ISO 8601 Date and time format.	M																		Validation Same as SEC SDR Reporting Validation Rules
97	92	17 CFR 242.907(a)	CDE	Transaction related	Reporting timestamp	Date and time of the submission of the report to the trade repository.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	M	M, the value shall be equal to or later than the value in [Execution																Validation Same as SEC SDR Reporting Validation Rules	
98	93	17 CFR 242.901(d)(9)	CDE	Transaction related	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.	Char(4)	ISO 10383 Market Identifier codes. If no trading facility was involved in the transaction: XOFF, for transactions in listed instruments XXXX, for transactions in instruments that are not listed in any venue BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements	C	C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'															Validation Same as SEC SDR Reporting Validation Rules		
99	94	17 CFR 242.907(a)	CFTC	Transaction related	Prime brokerage transaction indicator	Indicator of whether the swap transaction satisfies the definition of "mirror swap" or "trigger swap" in § 43.2(a) of the Commission's regulations.	Boolean	*True False	C	Transaction C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' Collateral NR Valuation NR															Validation Same as SEC SDR Reporting Validation Rules		
100	95	17 CFR 242.901(d)(10) 17 CFR 242.901(d)(10)	CFTC	Transaction related	Prior USI (for one-to-one and one-to-many relations between transactions)	Unique swap identifier (USI) assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a UI if assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a	Varchar(42)	Refer to: CFTC USI Data Standard	C	C if [Action type] = 'NEWT' and ([Event type] = 'NOVT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and ([Prior USI (for one-to-one and oneto-many relations between transactions)]) is not populated, else (blank)																Validation Same as SEC SDR Reporting Validation Rules	
101	96	17 CFR 242.901(d)(10) 17 CFR 242.901(d)(10)	CDE	Transaction related	Prior UTI (for one-to-one and one-to-many relations between transactions)	The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. It consists of a namespace and a transaction identifier. A unique identifier assigned to all swap transactions which identifies the swap uniquely throughout its lifecycle and used for all recordkeeping and all swap data reporting pursuant to §45.5. A UTI is comprised of the LEI of the generating entity and a unique alphanumeric code.	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Action type] = 'NEWT' and ([Event type] = "NOVT" or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and ([Prior USI (for one-to-one and oneto-many relations between transactions)]) is not populated, else (blank)															Validation Same as SEC SDR Reporting Validation Rules		
102	97	17 CFR 242.901(g)	CFTC	Transaction related	Unique swap identifier (USI)	The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. It consists of a namespace and a transaction identifier.	Varchar(42)	Refer to: CFTC USI Data Standard	C	C if [Unique transaction identifier (UTI)] is not populated, else (blank)															Validation Same as SEC SDR Reporting Validation Rules		
103	98	17 CFR 242.901(g)	CFTC	Transaction related	Unique transaction identifier (UTI)	A unique identifier assigned to all swap transactions which identifies the swap uniquely throughout its lifecycle and used for all recordkeeping and all swap data reporting pursuant to §45.5. A UTI is comprised of the LEI of the generating entity and a unique alphanumeric code.	Varchar(52)	ISO 23897 Unique transaction identifier	C	C if [Unique swap identifier (USI)] is not populated, else (blank)															Validation Same as SEC SDR Reporting Validation Rules		
104	99	17 CFR 242.907(a)	CFTC	Transaction related	Jurisdiction	The jurisdiction(s) that is requiring the reporting of the swap transaction.	Char(4)	CFTC = Commodity Futures Trading Commission SECH = U.S. Securities and Exchange Commission MIXX = Mixed	M																Validation Same as SEC SDR Reporting Validation Rules		
105	100	17 CFR 242.907(a)	CFTC	Transfer	New SDR identifier	Identifier of the new swap data repository where the swap transaction is transferred to.	Char(20)	ISO 17442 Legal Entity Identifier (LEI) code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org).	C	C if [Event type] = 'PORT', else (blank)															Validation Same as SEC SDR Reporting Validation Rules		
116	101	17 CFR 242.907(a)	CFTC	Collateral and margins	Initial margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open swap transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.	O	C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'															Validation Same as SEC SDR Reporting Validation Rules		

124	102	17 CFR 242.907(a)	CFTC	Collateral and margins	Variation margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open swap transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.	O												Validation Same as SEC SDR Reporting Validation Rules	
	103	17 CFR 242.907(a)	SEC	Counterparty	Counterparty 1 ANE Exception	An indication of whether Counterparty 1 uses ANE exception	Boolean	*True False	O												Validation Same as SEC SDR Reporting Validation Rules	
	104	17 CFR 242.907(a)	SEC	Counterparty	Counterparty 2 ANE Exception	An indication of whether Counterparty 2 uses ANE exception	Boolean	*True False	O												Validation Same as SEC SDR Reporting Validation Rules	
	105	17 CFR 242.901(c)(1)(i)	SEC	Product	Classification	References the high-level type of product	Char(100)	SINGLE NAME	M												Validation Same as SEC SDR Reporting Validation Rules	
	106	17 CFR 242.901(c)(1)(i)	SEC	Product	Reference Entity Name	The published index name or the underlying single obligor name protection is being bought or sold on	Varchar(250)		M												Validation Same as SEC SDR Reporting Validation Rules	
	107	17 CFR 242.901(c)(1)(i)	SEC	Product	Reference Entity Ticker	Short code for the Reference Entity Name. This is a defined term in the 2003 ISDA Credit Derivatives Definitions	Varchar(250)		M												Validation Same as SEC SDR Reporting Validation Rules	
	108	17 CFR 242.901(c)(1)(i)	SEC	Product	Seniority	Indicates the level of debt referenced in the CDS contract. The specific ISIN is not referenced	Char(25)		M												Validation Same as SEC SDR Reporting Validation Rules	
	109	17 CFR 242.901(c)(1)(i)	SEC	Product	Restructuring	The Restructuring style indicated in the CDS contract defines what kind of debt restructuring triggers a credit event	Char(50)		M												Validation Same as SEC SDR Reporting Validation Rules	
	110	17 CFR 242.901(c)(1)(i)	SEC	Product	Scheduled Termination Date	The termination date is one of the quarterly roll periods; June, December, March or September.	YYYY-MM-DD		M		Must be a valid date										Validation Same as SEC SDR Reporting Validation Rules	
	111	17 CFR 242.901(c)(1)(i)	SEC	Product	Contract Type	Designates the type of derivative (e.g., swap, option)	Char(25)	Option, Swaption, Swap	M												Validation Same as SEC SDR Reporting Validation Rules	
	112	17 CFR 242.901(d)(4)	SEC	Product	Isda Contractual Definition	ISDA Master agreement	Char(50)		M												Validation Same as SEC SDR Reporting Validation Rules	
	113	17 CFR 242.901(i)	SEC	Transaction related	Historical Swap	An indication of whether or not a swap was created before the reporting period started.	Boolean	*True False	M												Validation Same as SEC SDR Reporting Validation Rules	
	114		SEC	SBSDR	SBSDR Status	The status that SEC SBSDR assigns to a trade or message	Char(25)	Trade = Open, Closed, Errored, Ported Out Message = Valid, Invalid	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N		Validation Same as SEC SDR Reporting Validation Rules
	115		SEC	SBSDR	Product Name	Derived product name	Varchar(250)		D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N		Validation Same as SEC SDR Reporting Validation Rules
	116	17 CFR 242.901(f)	SEC	SBSDR	SDR Receipt timestamp	SDR assigned date and time, expressed in UTC, when the submission is received by the SDR	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	N		Validation Same as SEC SDR Reporting Validation Rules
	117	17 CFR 242.902	SEC	SBSDR	Dissemination identifier	SDR generated unique and random identifier for each publicly disseminated message	Varchar (52)	Up to 52 alphanumeric characters	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y		Validation Same as SEC SDR Reporting Validation Rules
	118	17 CFR 242.902	SEC	SBSDR	Original dissemination identifier	For action types other than "New", this identifier will hold the Dissemination identifier of the original, publicly-disseminated swap transaction and pricing data.	Varchar (52)	Up to 52 alphanumeric characters	D	C if ([Action type] = 'CORR' or 'EROR' or 'TERM' or 'MODI') and [Amendment indicator] = 'True', else [blank]		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y		Validation Same as SEC SDR Reporting Validation Rules
	119	17 CFR 242.902	SEC	SBSDR	Dissemination timestamp	Date and time, to the nearest second, that an SDR publicly disseminates	YYYY-MM-DDThh:mm:ssZ, based on UTC	Any valid date/time based on ISO 8601 Date and time format.	D			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N	Y		Validation Same as SEC SDR Reporting Validation Rules

Allowable value	ISO 20022 name	ISO 20022 definition	FIX/FIXML code value	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period	1	30/360 (30U/360 Bond Basis)	Mainly used in the United States with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day	30/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e). The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: $\text{Day Count Fraction} = \frac{360 \times (Y2 - Y1) +$
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February.					
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same					
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.	6	Act/360	The actual number of days between Date1 and Date2, divided by 360. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e). [Symbolic name: ActThreeSixty]	ACT/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.	7	Act/365 (FIXED)	The actual number of days between Date1 and Date2, divided by 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d). [Symbolic name: ActThreeSixtyFiveFixed]	ACT/365.FIXED	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, i.e., the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first	9	Act/Act (ICMA)	The denominator is the actual number of days in the coupon period multiplied by the number of coupon periods in the year. Assumes that regular coupons always fall on the same day of the month where possible. See also 2006 ISDA Definitions, Section 4.16. Day Count	ACT/ACT.ICMA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). This day count fraction code is applicable for transactions booked under the 2006 ISDA Definitions. Transactions under the 2000 ISDA Definitions should use the ACT/ACT.ISMA code instead. A fraction equal to "number of days accrued/number of days in year", as such terms are used in Rule 251 of the statutes, by-laws,
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the	5	30E/360 (ISDA)	Date adjustment rules are: (1) If Date1 is the last day of the month, then change Date1 to 30; (2) If D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count	30E/360.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	11	Act/Act (ISDA)	The denominator varies depending on whether a portion of the relevant calculation period falls within a leap year. For the portion of the calculation period falling in a leap year, the denominator is 366 and for the portion falling outside a leap year, the denominator is 365. See	ACT/ACT.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 "ACT/365.ISDA" became "ACT/ACT.ISDA". The actual number of days in the Calculation Period
A009	Actual365LorActActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days. The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year. See also 2006 ISDA Definitions, Section 4.16. Day	ACT/365L	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February). See also AFB Master Agreement for Financial Transactions - Interest Rate	ACT/ACT.AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Définitions Communes plusieurs Additifs Techniques" published by the Association Française des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to	4	30E/360 (Eurobond Basis)	Also known as 30/360.ISMA, 30S/360, or Special German. Date adjustment rules are: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to the 30th. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction.	30E/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f). Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month					
A013	C30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28					
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.	15	NL365	The number of days in a period equal to the actual number of days, with the exception of leap days (29 February) which are ignored. The number of days in a year is 365, even in a leap year. [Symbolic name: NLThreeSixtyFive]		
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the	10	Act/Act (ICMA Ultimo)	The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: ActActISMAUltimo]	ACT/ACT.ISMA	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28	13	30E+/360	Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e., next month. [Symbolic name: ThirtyEPlusThreeSixty]		
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FIX/FIXML model.	17	Act/364	The actual number of days between Date1 and Date2, divided by 364. [Symbolic name: Act364]		
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FIX/FIXML model.	12	BUS/252	Used for Brazilian real swaps, which is based on business days instead of calendar days. The number of business days divided by 252. [Symbolic name: BusTwoFiftyTwo]	US/252	The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.	16	NL360	This is the same as Act/360, with the exception of leap days (29 February) which are ignored. [Symbolic name: NLThreeSixty]		
A020	1/1	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).	0	1/1	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a). [Symbolic name: OneOne]	1/1	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).
NARR	Narrative	Other method.			Other FIX/FIXML code values not listed above and FIX/FIXML code values that are reserved for user extensions, in the range of integer values of 100 and higher.		