

US Derivatives Regulation: CFTC Swap Data Reporting Required Data Fields Checklist

by Practical Law Finance

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Tables of minimum primary economic terms (PET) data contained in the appendices to final CFTC Dodd-Frank swap data reporting and recordkeeping rules, including SDR and real-time data reporting rules under CFTC Regulations Parts 43 and 45.

The following tables reflect the minimum suggested data fields and suggested order for swap data reporting contained in the appendices to the final CFTC Dodd-Frank swap data reporting rules. These tables have been reproduced from the appendices to the final CFTC rules. Section references in these charts are to applicable sections of the final rules in the Code of Federal Regulations (CFR).

Primary Economic Terms (PET) to Be Reported Under Final Swap Data Reporting Rules (SDR Rules) (17 CFR Part 45)

The tables in this section are from the appendices to the final CFTC rules on swap data reporting and recordkeeping issued December 20, 2011, referred to as final swap data reporting rules (SDR rules) (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Part 45 \(SDR\) Data Reporting Rules](#)).

These tables reflect the required primary economic terms (PET) that must be reported under the final SDR rules immediately following execution of a swap or within a short but reasonable time following execution as part of the so-called "creation data" reporting obligations under the final SDR rules (see [Practice Note, US Derivatives Regulation: Practical Guide to Over-the-Counter \(OTC\) Swap Data Reporting: CFTC Reporting Compliance: Creation Data Reporting Under Part 45](#)).

Under the final SDR rules, the reporting party (see [Practice Note, US Derivatives Regulation: Practical Guide to Over-the-Counter \(OTC\) Swap Data Reporting: Box, Which Is the Reporting Party?](#)) must timely file the applicable report listed below based on the asset class of swap being entered into:

- For credit and equity swaps, the report listed under [Exhibit A: Minimum PET Data for Credit Swaps and Equity Swaps](#).
- For foreign exchange swaps other than cross-currency swaps, the report listed under [Exhibit B: Minimum PET Data for Foreign Exchange Swap Transactions \(Other Than Cross-Currency Swaps\)](#).
- For interest rate swaps (including cross-currency swaps), the report listed under [Exhibit C: Minimum PET Data for Interest Rate Swaps \(Including Cross-Currency Swaps\)](#).
- For "other commodity" swaps (including commodity swaps), the report listed under [Exhibit D: Minimum PET Data for Other Commodity Swaps](#).

These tables are based on those in Appendix 1 (17 C.F.R. Pt. 45, App. 1) to the final SDR rules, which are codified in Part 45 of Title 17 of the CFR, as amended (17 C.F.R. §§ 45.1 to 45.14; see [Legal Update, CFTC Amends Cleared Swap Reporting Regulations](#)). References to sections that begin with the number 45 are to the applicable section in the final SDR rules.

For more information on other swap data that must be reported under the CFTC's final SDR rules, see [Practice Note, US Derivatives Regulation: Practical Guide to Over-the-Counter \(OTC\) Swap Data Reporting: CFTC Reporting Compliance: Creation Data Reporting Under Part 45](#) and [CFTC](#)

CFTC Amendments to Part 45

The CFTC approved a final rule on June 14, 2016 that amended and clarified existing swap data reporting obligations for cleared swaps under CFTC Regulations Part 45. The new rule made the following changes:

- Modified existing PET data and comment fields.
- Created three new PET data fields applicable to all reporting entities for all swaps.
- For each exhibit, removed the data field requiring the use of an internal identifier for a non-reporting party that does not have a CFTC-approved [LEI](#).
- Added a number of new data fields that must be reported by [derivatives clearing organizations](#) (DCOs) for clearing swaps.

(81 Fed. Reg. 41736 (June 27, 2016).)

This resource has been updated to reflect this rule. For more information, see [Legal Update, CFTC Amends Cleared Swap Reporting Regulations](#).

CFTC No-Action Relief

Note that, under [No-Action Letter 17-16](#), relief from swap data reporting obligations under Part 45 for certain data, the dissemination of which is prohibited by the enumerated jurisdictions, was extended until:

- September 1, 2017 for French and Swiss swaps.
- The applicable "reasonable belief expiration date" for swaps in all other enumerated jurisdictions.

Prior to this date, a number of data fields below may not have been required to be reported under Part 45 ([17 C.F.R. §§ 45.1 to 45.14](#)) and Part 46 ([17 C.F.R. §§ 46.1 to 46.11](#)) if prohibited by these jurisdictions (see [Legal Update, CFTC Extends Relief from Reporting Certain Prohibited Data Under Dodd-Frank Swap Rules](#)). This relief was not extended past September 1, 2017.

CFTC Proposes Major Amendments to SDR Regulations

On April 25, 2019, the CFTC proposed amendments to Parts 23, 43, 45, and 49 of the CFTC Regulations to improve the accuracy of data reporting to and maintained by [swap data repositories](#) (SDRs). The amendments would update:

- Requirements for SDRs to establish policies and procedures to confirm the accuracy of swap data, including a proposed requirement that SDRs provide the CFTC with open swaps reports that contain an accurate reflection of the swap data for every swap data field required to be reported under Part 45 for every open swap maintained by the SDR.
- Requirements for reporting counterparties, including [swap dealers](#) (SDs) and [major swap participants](#) (MSPs), to verify the accuracy and completeness of swap data and to correct errors and omissions in swap data.

For details, see [Legal Update, CFTC Proposes Major Amendments to Swap Data Repository \(SDR\) Regulations to Improve Accuracy of Swap Data](#).

Exhibit A: Minimum PET Data for Credit Swaps and Equity Swaps

(Enter N/A for fields that are not applicable)	
Data categories and fields	Comment
Asset Class	Field values: Credit, equity, FX, interest rates, other commodities
The Unique Swap Identifier for the swap	As provided in § 45.5
The Legal Entity Identifier of the reporting counterparty*	As provided in § 45.6, or substitute identifier for a natural person
An indication of whether the reporting counterparty* is a swap dealer with respect to the swap	Yes/No

An indication of whether the reporting counterparty* is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty* is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty* is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a derivatives clearing organization with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a U.S. person.	Yes/No
An indication that the swap will be allocated	Yes/No
If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier of the agent	As provided in § 45.6, or substitute identifier for a natural person
An indication that the swap is a post-allocation swap	Yes/No
If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	As provided in § 45.5
The Legal Entity Identifier of the non-reporting party**	As provided in § 45.6. or substitute identifier for a natural person
(If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty** is yet available, the internal identifier for the non-reporting counterparty** used by the swap data repository)****	(If no repository identifier yet exists, the repository fills in this field after creating its identifier.)****
An indication of whether the non-reporting counterparty** is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty** is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty** is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty** is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty** is a U.S. person.	Yes/No
The Unique Product Identifier assigned to the swap	As provided in § 45.7
If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	
If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, interest rates, other commodities
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, interest rates, other commodity
An indication that the swap is a mixed swap	Field values: Yes, Not applicable

For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	Field value: LEI of the other SDR to which the swap is or will be reported
An indication of the counterparty purchasing protection	Field values: LEI, or substitute identifier for a natural person
An indication of the counterparty selling protection	Field values: LEI, or substitute identifier for a natural person
Information identifying the reference entity	The entity that is the subject of the protection being purchased and sold in the swap. Field values: LEI, or substitute identifier for a natural person
Contract type	E.g., swap, swaption, forward , option, basis swap, index swap, basket swap
Block trade indicator	Indication (Yes/No) of whether the swap qualifies as a block trade or large notional swap***
Execution timestamp	The date and time of the trade, expressed using Coordinated Universal Time ("UTC")
Execution venue	The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: LEI of the swap execution facility or designated contract market, or "off-facility" if not so executed
Start date	The date on which the swap starts or goes into effect
Maturity, termination or end date	The date on which the swap expires
The price	E.g., strike price, initial price, spread
The notional amount, and the currency in which the notional amount is expressed	
<ul style="list-style-type: none"> The amount and currency (or currencies) of any up-front payment 	
Payment frequency of the reporting counterparty	A description of the payment stream of the reporting counterparty, e.g., coupon
Payment frequency of the non-reporting counterparty	A description of the payment stream of the non-reporting counterparty, e.g., coupon
Timestamp for submission to swap data repository	Time and date of submission to the swap data repository, expressed using Coordinated Universal Time ("UTC"), as recorded by an automated system where available, or as recorded manually where an automated system is not available
Clearing indicator	Yes/No indication of whether the swap will be submitted for clearing to a derivatives clearing organization
Clearing venue	LEI of the derivatives clearing organization
If the swap will not be cleared, an indication of whether an exception to, or an exemption from, the clearing requirement has been elected with respect to the swap under part 50 of this chapter	Yes/No
The identity of the counterparty electing an exception or exemption to the clearing requirement under part 50 of this chapter	Field values: LEI or substitute identifier for natural person
Clearing exception or exemption type	The type of clearing exception or exemption being claimed. Field values: End user, Inter-affiliate or Cooperative

Indication of collateralization	Is the swap collateralized, and if so to what extent? Field values: Uncollateralized, partially collateralized, one-way collateralized, fully collateralized
Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	Use as many fields as required to report each such term
Additional data categories and fields for clearing swaps	Comment
Clearing swap USIs	The USIs of each clearing swap that replaces the original swap that was submitted for clearing to the DCO, other than the USI for which the PET data is currently being reported (as "USI" field above)
Original swap USI	The USI of the original swap submitted for clearing to the DCO that is replaced by clearing swaps
Original swap SDR	LEI of SDR to which the original swap was reported
Clearing member LEI	LEI of clearing member
Clearing member or client account	Clearing member client account number
Origin (house or customer)	An indication whether the clearing member acted as principal for a house trade or agent for a customer trade
Clearing receipt timestamp	The date and time at which the DCO received the original swap for clearing, expressed using UTC
Clearing acceptance timestamp	The date and time at which the DCO accepted the original swap for clearing, expressed using UTC

* Applies to counterparty 1 if a [swap execution facility](#) (SEF) or [designated contract market](#) (DCM) reports and does not know which counterparty is the reporting counterparty.

** Applies to counterparty 2 if a SEF or DCM reports and does not know which counterparty is the non-reporting counterparty.

*** Note that the CFTC determined initial block sizes for block trades under Part 43 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Determining Minimum Block Sizes for Large Swap Real-Time Reporting Delays](#)). The CFTC has also established appropriate minimum block sizes for large notional off-facility swaps and block trades. (17 C.F.R. § 43.6 and Pt. 43, App. F.)

**** This data field is no longer necessary and has been removed because the CFTC has designated an LEI system.

Exhibit B: Minimum PET Data for Foreign Exchange Swap Transactions (Other Than Cross-Currency Swaps)

(Enter N/A for fields that are not applicable)	
Data fields	Comments
Asset Class	Field values: Credit, equity, FX, interest rates, other commodities
The Unique Swap Identifier for the swap	As provided in § 45.5
The Legal Entity Identifier of the reporting counterparty*	As provided in § 45.6, or substitute identifier for a natural person
An indication of whether the reporting counterparty* is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty* is not a swap dealer or a major swap	Yes/No

participant with respect to the swap, an indication of whether the reporting counterparty* is a financial entity as defined in CEA § 2(h)(7)(C)	
An indication of whether the reporting counterparty is a derivatives clearing organization with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a U.S. person.	Yes/No
An indication that the swap will be allocated	Yes/No
If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier of the agent	As provided in § 45.6, or substitute identifier for a natural person
An indication that the swap is a post-allocation swap	Yes/No
If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	As provided in § 45.5
The Legal Entity Identifier of the non-reporting party**	As provided in § 45.6, or substitute identifier for a natural person
(If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty** is yet available, the internal identifier for the non-reporting counterparty** used by the swap data repository)****	(If no repository identifier yet exists, the repository fills in this field after creating its identifier)****
An indication of whether the non-reporting counterparty** is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty** is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty** is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty** is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty** is a U.S. person.	Yes/No
The Unique Product Identifier assigned to the swap	As provided in § 45.7
<ul style="list-style-type: none"> If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system 	
<ul style="list-style-type: none"> If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository 	
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable.
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, interest rates, other commodities
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, interest rates, other commodities
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	Field value: LEI of the other SDR to which the swap is or will be reported

Contract type	E.g., forward , non-deliverable forward (NDF), non-deliverable option (NDO), vanilla option, simple exotic option, complex exotic option
Block trade indicator	Indication (Yes/No) of whether the swap qualifies as a block trade or large notional swap***
Execution timestamp	The date and time of the trade, expressed using Coordinated Universal Time ("UTC")
Execution venue	The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: LEI of the swap execution facility or designated contract market, or "off-facility" if not so executed
Currency 1	ISO code
Currency 2	ISO code
Notional amount 1	For currency 1
Notional amount 2	For currency 2
Exchange rate	Contractual rate of exchange of the currencies
Delivery type	Physical (deliverable) or cash (non-deliverable)
Settlement or expiration date	Settlement date, or for an option the contract expiration date
Timestamp for submission to swap data repository	Time and date of submission to the swap data repository, expressed using Coordinated Universal Time ("UTC"), as recorded by an automated system where available, or as recorded manually where an automated system is not available.
Clearing indicator	Yes/No indication of whether the swap will be cleared by a derivatives clearing organization
Clearing venue	LEI of the derivatives clearing organization
If the swap will not be cleared, an exception to, or an exemption from, the clearing requirement has been elected with respect to the swap under part 50 of this chapter	Yes/No
The identity of the counterparty electing an exception or exemption to the clearing requirement under part 50 of this chapter	Field values: LEI or substitute identifier for natural person
Clearing exception or exemption type	The type of clearing exception or exemption being claimed. Field values: End user, Inter-affiliate or Cooperative
Indication of collateralization	Is the trade collateralized, and if so to what extent? Field values: Uncollateralized, partially collateralized, one-way collateralized, fully collateralized
Any other term(s) of the trade matched or affirmed by the counterparties in verifying the trade	E.g., for options, premium, premium currency, premium payment date; for non-deliverable trades, settlement currency, valuation (fixing) date; indication of the economic obligations of the counterparties. Use as many fields as required to report each such term
Additional data categories and fields for clearing swaps	Comment
Clearing swap USIs	The USIs of each clearing swap that replaces the original swap that was submitted for clearing to the DCO, other than the USI for which the PET

	data is currently being reported (as “USI” field above)
Original swap USI	The USI of the original swap submitted for clearing to the DCO that is replaced by clearing swaps
Original swap SDR	LEI of SDR to which the original swap was reported
Clearing member LEI	LEI of clearing member
Clearing member client account	Clearing member client account number
Origin (house or customer)	An indication whether the clearing member acted as principal for a house trade or agent for a customer trade
Clearing receipt timestamp	The date and time at which the DCO received the original swap for clearing, expressed using UTC
Clearing acceptance timestamp	The date and time at which the DCO accepted the original swap for clearing, expressed using UTC

* Applies to counterparty 1 if a SEF or DCM reports and does not know which counterparty is the reporting counterparty.

** Applies to counterparty 2 if a SEF or DCM reports and does not know which counterparty is the non-reporting counterparty.

*** Note that the CFTC has determined initial block sizes for block trades under Part 43 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Determining Minimum Block Sizes for Large Swap Real-Time Reporting Delays](#)). The CFTC has also established appropriate minimum block sizes for large notional off-facility swaps and block trades. ([17 C.F.R. § 43.6](#) and [Pt. 43, App. F.](#))

**** This data field is no longer necessary and has been removed because the CFTC has designated an LEI system.

Exhibit C: Minimum PET Data for Interest Rate Swaps (Including Cross-Currency Swaps)

(Enter N/A for fields that are not applicable)	
Data field	Comment
Asset Class	Field values: Credit, equity, FX, interest rates, other commodities
The Unique Swap Identifier for the swap	As provided in § 45.5
The Legal Entity Identifier of the reporting counterparty*	As provided in § 45.6, or substitute identifier for a natural person
An indication of whether the reporting counterparty* is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty* is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty* is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a derivatives clearing organization with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a U.S. person.	Yes/No
An indication that the swap will be allocated	Yes/No
If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier of the agent	As provided in § 45.6, or substitute identifier for a natural person

An indication that the swap is a post-allocation swap	Yes/No
If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	As provided in § 45.5
The Legal Entity Identifier of the non-reporting counterparty**	As provided in § 45.6, or substitute identifier for a natural person
(If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty** is yet available, the internal identifier for the non-reporting counterparty** used by the swap data repository)****	(If no repository identifier yet exists, the repository fills in this field after creating its identifier)****
An indication of whether the non-reporting counterparty** is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty** is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty** is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty** is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty** is a U.S. person.	Yes/No
The Unique Product Identifier assigned to the swap	As provided in § 45.7
<ul style="list-style-type: none"> If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system 	
<ul style="list-style-type: none"> If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository 	
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, interest rates, other commodities
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, interest rates, other commodities
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	Field value: LEI of the other SDR to which the swap is or will be reported
Contract type	E.g., swap, swaption, option, basis swap, index swap
Block trade indicator	Indication (Yes/No) of whether the swap qualifies as a block trade or large notional swap***
Execution timestamp	The date and time of the trade, expressed using Coordinated Universal Time ("UTC")
Execution venue	The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: LEI of the swap execution facility or designated contract market, or "off-facility" if not so executed

Start date	The date on which the swap starts or goes into effect
Maturity, termination or end date	The date on which the swap expires or ends
<ul style="list-style-type: none"> Day count convention 	
Notional amount (leg 1)	The current active notional amount
Notional currency (leg 1)	ISO code
Notional amount (leg 2)	The current active notional amount
Notional currency (leg 2)	ISO code
Payer (fixed rate)	Is the reporting party a fixed rate payer? Yes/No/Not applicable
Payer (floating rate leg 1)	If two floating legs, the payer for leg 1
Payer (floating rate leg 2)	If two floating legs, the payer for leg 2
Direction	<p>For swaps: whether the principal is paying or receiving the fixed rate. For float-to-float and fixed-to-fixed swaps: indicate N/A</p> <p>For non-swap instruments and swaptions: indicate the instrument that was bought or sold</p>
Option type	E.g., put, call, straddle
<ul style="list-style-type: none"> Fixed rate 	
Fixed rate day count fraction	E.g., actual 360
<ul style="list-style-type: none"> Floating rate payment frequency 	
<ul style="list-style-type: none"> Floating rate reset frequency 	
Floating rate index name/rate period	E.g., USD-Libor-BBA
Timestamp for submission to swap data repository	Time and date of submission to the swap data repository, expressed using Coordinated Universal Time ("UTC"), as recorded by an automated system where available, or as recorded manually where an automated system is not available
Clearing indicator	Yes/No indication of whether the swap will be cleared by a derivatives clearing organization
Clearing venue	LEI of the derivatives clearing organization
If the swap will not be cleared, an indication of whether an exception to, or an exemption from, the clearing requirement has been elected with respect to the swap under part 50 of this chapter	Yes/No
The identity of the counterparty electing an exception or exemption to the clearing requirement under part 50 of this chapter	Field values: LEI, or substitute identifier for a natural person
Clearing exception or exemption type	The type of clearing exception or exemption being claimed. Field values: End user, Inter-affiliate or Cooperative
Indication of collateralization	Is the swap collateralized, and if so to what extent? Field values: Uncollateralized, partially collateralized, one-way collateralized, fully collateralized
Any other term(s) of the swap matched or affirmed by the counterparties	E.g., early termination option clause. Use as many fields as required to

in verifying the swap	report each such term
Additional data categories and fields for clearing swaps	Comment
Clearing swap USIs	The USIs of each clearing swap that replaces the original swap that was submitted for clearing to the DCO, other than the USI for which the PET data is currently being reported (as “USI” field above)
Original swap USI	The USI of the original swap submitted for clearing to the DCO that is replaced by clearing swaps
Original swap SDR	LEI of SDR to which the original swap was reported
Clearing member LEI	LEI of clearing member
Clearing member client account	Clearing member client account number
Origin (house or customer)	An indication whether the clearing member acted as principal for a house trade or agent for a customer trade
Clearing receipt timestamp	The date and time at which the DCO received the original swap for clearing, expressed using UTC
Clearing acceptance timestamp	The date and time at which the DCO accepted the original swap for clearing, expressed using UTC

* Applies to counterparty 1 if a SEF or DCM reports and does not know which counterparty is the reporting counterparty.

** Applies to counterparty 2 if a SEF or DCM reports and does not know which counterparty is the non-reporting counterparty.

*** Note that the CFTC has determined initial block sizes for block trades under Part 43 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Determining Minimum Block Sizes for Large Swap Real-Time Reporting Delays](#)). The CFTC has also established appropriate minimum block sizes for large notional off-facility swaps and block trades.(17 C.F.R. § 43.6 and Pt. 43, App. F.)

**** This data field is no longer necessary and has been removed because the CFTC has designated an LEI system.

Exhibit D: Minimum PET Data for Other Commodity Swaps

(Enter N/A for fields that are not applicable)	
Data field	Comment
Asset Class	Field values: Credit, equity, FX, interest rates, other commodities
The Unique Swap Identifier for the swap	As provided in § 45.5
The Legal Entity Identifier of the reporting counterparty*	As provided in § 45.6, or substitute identifier for a natural person
An indication of whether the reporting counterparty* is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty* is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty* is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty* is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty* is a U.S. person.	Yes/No
An indication that the swap will be allocated	Yes/No

If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier of the agent	As provided in § 45.6, or substitute identifier for a natural person
An indication that the swap is a post-allocation swap	Yes/No
If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	As provided in § 45.5
The Legal Entity Identifier of the non-reporting party**	As provided in § 45.6, or substitute identifier for a natural person
(If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty** is yet available, the internal identifier for the non-reporting counterparty** used by the swap data repository)****	(If no repository identifier yet exists, the repository fills in this field after creating its identifier)****
An indication of whether the non-reporting counterparty** is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty** is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty** is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty** is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty** is a U.S. person.	Yes/No
The Unique Product Identifier assigned to the swap	As provided in § 45.7
<ul style="list-style-type: none"> If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system 	
<ul style="list-style-type: none"> If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository 	
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, interest rates, other commodities
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, interest rates, other commodities
An indication that the swap is a mixed swap	Field values: Yes, Not applicable.
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported.	Field value: LEI of the other SDR to which the swap is or will be reported.
Contract type	E.g., swap, swaption, option, basis swap, index swap.
Block trade indicator	Indication (Yes/No) of whether the swap qualifies as a "block trade" or "large notional off-facility swap" as defined in part 43 of the CFTC's regulations. ***
Execution timestamp	The date and time of the trade, expressed using Coordinated Universal Time ("UTC"), as recorded by an automated system where available, or as recorded manually where an automated system is not available

Execution venue	The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: LEI of the swap execution facility or designated contract market, or ""off-facility" if not so executed.
Timestamp for submission to swap data repository	Time and date of submission to the swap data repository, expressed using Coordinated Universal Time ("UTC"), as recorded by an automated system where available, or as recorded manually where an automated system is not available
Start date	The date on which the swap commences or goes into effect (e.g., in physical oil, the pricing start date).
Maturity, termination, or end date	The date on which the swap expires or ends (e.g., in physical oil, the pricing end date)
Buyer	The counterparty purchasing the product: E.g., the payer of the fixed price (for a swap), or the payer of the floating price on the underlying swap (for a put swaption), or the payer of the fixed price on the underlying swap (for a call swaption). Field values: LEI, if available, or substitute identifier, for a natural person
Seller	The counterparty offering the product: E.g., the payer of the floating price (for a swap), the payer of the fixed price on the underlying swap (for a put swaption), or the payer of the floating price on the underlying swap (for a call swaption). Field values: LEI, or substitute identifier, for a natural person.
Quantity unit	The unit of measure applicable for the quantity on the swap. E.g., barrels, bushels, gallons, pounds, tons
Quantity	The amount of the commodity (the number of quantity units) quoted on the swap
Quantity frequency	The rate at which the quantity is quoted on the swap. E.g., hourly, daily, weekly, monthly
Total quantity	The quantity of the commodity for the entire term of the swap
Settlement method	Physical delivery or cash
Price	The price of the swap. For options, the strike price
Price unit	The unit of measure applicable for the price of the swap
Price currency	ISO code
Buyer pay index	The published price as paid by the buyer (if applicable). For swaptions, applies to the underlying swap
Buyer pay averaging method	The averaging method used to calculate the index of the buyer pay index. For swaptions, applies to the underlying swap
Seller pay index	The published price as paid by the seller (if applicable). For swaptions, applies to the underlying swap
Seller pay averaging method	The averaging method used to calculate the index of the seller pay index. For swaptions, applies to the underlying swap
Grade	If applicable, the grade of the commodity to be delivered, e.g., the grade of oil or refined product

Option type	Descriptor for the type of option transaction. E.g., put, call, straddle
Option style	E.g., American, European, European Daily, European Monthly, Asian
Option premium	The total amount paid by the option buyer
Hours from through	For electric power, the hours of the day for which the swap is effective
Hours from through time zone	For electric power, the time zone prevailing for the hours during which electricity is transmitted
Days of week	For electric power, the profile applicable for the delivery of power
Load type	For electric power, the load profile for the delivery of power
Clearing indicator	Yes/No indication of whether the swap will be submitted for clearing to a derivatives clearing organization
Clearing venue	LEI of the derivatives clearing organization
If the swap will not be cleared, an indication of whether an exception to, or an exemption from, the clearing requirement has been elected with respect to the swap under part 50 of this chapter	Yes/No
The identity of the counterparty electing an exception or exemption to the clearing requirement under part 50 of this chapter	Field values: LEI, or substitute identifier, for a natural person
Clearing exception or exemption type	The type of clearing exception or exemption being claimed. Field values: End user, Inter-affiliate or Cooperative
Indication of collateralization	Is the swap collateralized, and if so to what extent? Field values: Uncollateralized, partially collateralized, one-way collateralized, fully collateralized
Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	Use as many fields as required to report each such term
Additional data categories and fields for clearing swaps	Comment
Clearing swap USIs	The USIs of each clearing swap that replaces the original swap that was submitted for clearing to the DCO, other than the USI for which the PET data is currently being reported (as "USI" field above)
Original swap USI	The USI of the original swap submitted for clearing to the DCO that is replaced by clearing swaps
Original swap SDR	LEI of SDR to which the original swap was reported
Clearing member LEI	LEI of clearing member
Clearing member client account	Clearing member client account number
Origin (house or customer)	An indication whether the clearing member acted as principal for a house trade or agent for a customer trade
Clearing receipt timestamp	The date and time at which the DCO received the original swap for clearing, expressed using UTC
Clearing acceptance timestamp	The date and time at which the DCO accepted the original swap for clearing, expressed using UTC

* Applies to counterparty 1 if a SEF or DCM reports and does not know which counterparty is the reporting counterparty.

** Applies to counterparty 2 if a SEF or DCM reports and does not know which counterparty is the non-reporting counterparty.

*** Note that the CFTC has determined initial block sizes for block trades under Part 43 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Determining Minimum Block Sizes for Large Swap Real-Time Reporting Delays](#)). The CFTC has also established appropriate minimum block sizes for large notional off-facility swaps and block trades. (17 C.F.R. § 43.6 and Pt. 43, App. F.)

**** This data field is no longer necessary and has been removed because the CFTC has designated an LEI system.

Primary Economic Terms (PET) to Be Reported Under Final Historical (Pre-Enactment and Transition) Swap Data Reporting Rules (17 CFR Part 46)

The tables in this section are from the appendices to the final CFTC rules issued May 18, 2012 on swap data reporting and recordkeeping for pre-enactment and transition swaps, collectively referred to as "historical" swaps, that were in existence as of April 25, 2011 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Part 46 Historical Swap Data Recordkeeping Rules](#)).

Under the final historical swap data reporting rules, the reporting party to the swap (see [Practice Note, US Derivatives Regulation: Practical Guide to Over-the-Counter \(OTC\) Swap Data Reporting: Box, Which Is the Reporting Party?](#)) must file the applicable report listed below based on the asset class of historical swap for which data is being reported:

- For credit and equity swaps, the report listed under [Exhibit A: Minimum PET Data for Pre-Enactment and Transition Credit Swaps and Equity Swaps](#).
- For foreign exchange swaps other than cross-currency swaps, the report listed under [Exhibit B: Minimum PET Data for Pre-Enactment and Transition Foreign Exchange Swap Transactions \(Other Than Cross-Currency Swaps\)](#).
- For interest rate swaps (including cross-currency swaps, the report listed under [Exhibit C: Minimum PET Data for Pre-Enactment and Transition Interest Rate Swaps \(Including Cross-Currency Swaps\)](#).
- For "other commodity" swaps (including commodity swaps), the report listed under [Exhibit D: Minimum PET Data for Pre-Enactment and Transition Other Commodity Swaps](#).

These tables can be found in Appendix 1 (17 C.F.R. Pt. 46, App. 1) to the final historical swap data reporting rules and reflect the required primary economic terms (PET) that must be reported under the final historical swap data reporting rules, codified in Part 46 of Title 17 of the CFR (17 C.F.R. §§ 46.1 to 46.11)). References to sections that begin with the number 46 are to the applicable section in the final historical swap data reporting rules.

For more information on other swap data that must be reported under the CFTC's final historical swap data reporting rules, see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Part 46 Historical Swap Data Recordkeeping Rules](#).

CFTC No-Action Relief

Note that, under [No-Action Letter 17-16](#), relief from swap data reporting obligations under Part 45 and Part 46 for certain data, the dissemination of which is prohibited by the enumerated jurisdictions, was extended until:

- September 1, 2017 for French and Swiss swaps.
- The applicable "reasonable belief expiration date" for swaps in all other enumerated jurisdictions.

Prior to this date, a number of data fields below may not have been required to be reported under Part 45 and Part 46 if prohibited by these jurisdictions (see [Legal Update, CFTC Extends Relief from Reporting Certain Prohibited Data Under Dodd-Frank Swap Rules](#)). This relief was not extended past September 1, 2017.

Exhibit A: Minimum PET Data for Pre-Enactment and Transition Credit Swaps and Equity Swaps

(Enter N/A for fields that are not applicable)	
Data categories and fields	Comment
The Legal Entity Identifier of the reporting counterparty	As provided in § 45.6. If no CFTC-designated Legal Entity Identifier for the reporting counterparty is yet available, enter the internal identifier for the reporting counterparty used by the swap data repository. If no repository

	identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a U.S. person.	Yes/No
The Legal Entity Identifier of the non-reporting party	As provided in § 46.4. This information only required 180 days after the applicable compliance date
If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	If no repository identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty is a U.S. person.	Yes/No
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, rates, other commodity
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, rates, other commodity
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	
An indication of the counterparty purchasing protection	Field values: LEI if available, or substitute identifier as above if LEI is not yet available
An indication of the counterparty selling protection	Field values: LEI if available, or substitute identifier as above if LEI is not yet available
Information identifying the reference entity	The entity that is the subject of the protection being purchased and sold in the swap. Field values: LEI if available, or substitute identifier as above if LEI is not yet available, or name
Contract type	E.g., swap, swaption, forward , option, basis swap, index swap, basket swap

Execution timestamp	The date of the trade. If the time of the trade was recorded when the trade was executed and is known to the reporting counterparty, also include the time of the trade
Execution venue	The venue on or pursuant to the rules of which the swap was executed. Field values: name or identifier (if available) of the venue or "off-facility" if not so executed
Start date	The date on which the swap starts or goes into effect
Maturity, termination or end date	The date on which the swap expires
The price	E.g., strike price, initial price, spread
The notional amount, and the currency in which the notional amount is expressed	
The amount and currency (or currencies) of any up-front payment	
Payment frequency of the reporting counterparty	A description of the payment stream of the reporting counterparty, e.g., coupon
Payment frequency of the non-reporting counterparty	A description of the payment stream of the non-reporting counterparty, e.g., coupon
Clearing indicator	Yes/No indication of whether the swap was or will be cleared by a derivatives clearing organization
Clearing venue	If the swap was or will be cleared, the identifier (if available) or name of the derivatives clearing organization

Exhibit B: Minimum PET Data for Pre-Enactment and Transition Foreign Exchange Swap Transactions (Other Than Cross-Currency Swaps)

(Enter N/A for fields that are not applicable)	
Data field	Comment
The Legal Entity Identifier of the reporting counterparty	As provided in § 45.6. If no CFTC-designated Legal Entity Identifier for the reporting counterparty is yet available, enter the internal identifier for the reporting counterparty used by the swap data repository. If no repository identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a U.S. person.	Yes/No
The Legal Entity Identifier of the non-reporting party	As provided in § 46.4. This information only required 180 days after the applicable compliance date
If no CFTC-approved Legal Entity Identifier for the non-reporting	If no repository identifier yet exists, the repository fills in this field after

counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	creating its identifier
An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty is a U.S. person.	Yes/No
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, rates, other commodity
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, rates, other commodity
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	
Contract type	E.g., forward , non-deliverable forward (NDF), non-deliverable option (NDO), vanilla option, simple exotic option, complex exotic option
Execution timestamp	The date of the trade. If the time of the trade was recorded when the trade was executed and is known to the reporting counterparty, also include the time of the trade
Execution venue	The venue on or pursuant to the rules of which the swap was executed. Field values: name or identifier (if available) of the venue or "off-facility" if not so executed
Currency 1	ISO code
Currency 2	ISO code
Notional amount 1	For currency 1
Notional amount 2	For currency 2
Exchange rate	Contractual rate of exchange of the currencies
Delivery type	Physical (deliverable) or cash (non-deliverable)
Settlement or expiration date	Settlement date, or for an option the contract expiration date
Clearing indicator	Yes/No indication of whether the swap was or will be cleared by a derivatives clearing organization
Clearing venue	If the swap was or will be cleared, the identifier (if available) or name of the derivatives clearing organization

Exhibit C: Minimum PET Data for Pre-Enactment and Transition Interest Rate Swaps (Including Cross-Currency Swaps)

(Enter N/A for fields that are not applicable)	
Data field	Comment
The Legal Entity Identifier of the reporting counterparty	As provided in § 45.6. If no CFTC-designated Legal Entity Identifier for the reporting counterparty is yet available, enter the internal identifier for the reporting counterparty used by the swap data repository. If no repository identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a U.S. person.	Yes/No
The Legal Entity Identifier of the non-reporting party	As provided in § 46.4. This information only required 180 days after the applicable compliance date
If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	If no repository identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty is a U.S. person.	Yes/No
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, rates, other commodity
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, rates, other commodity
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	
Contract type	E.g., swap, swaption, option, basis swap, index swap
Execution timestamp	The date of the trade. If the time of the trade was recorded when the trade

	was executed and is known to the reporting counterparty, also include the time of the trade
Execution venue	The venue on or pursuant to the rules of which the swap was executed. Field values: name or identifier (if available) of the venue or "off-facility" if not so executed
Start date	The date on which the swap starts or goes into effect
Maturity, termination or end date	The date on which the swap expires or ends
Day count convention	
Notional amount (leg 1)	The current active notional amount
Notional currency (leg 1)	ISO code
Notional amount (leg 2)	The current active notional amount
Notional currency (leg 2)	ISO code
Payer (fixed rate)	Is the reporting party a fixed rate payer? Yes/No/Not applicable
Payer (floating rate leg 1)	If two floating legs, the payer for leg 1
Payer (floating rate leg 2)	If two floating legs, the payer for leg 2
Direction	For swaps: whether the principal is paying or receiving the fixed rate. For float-to-float and fixed-to-fixed swaps: indicate N/A. For non-swap instruments and swaptions: indicate the instrument that was bought or sold.
Option type	E.g., put, call, straddle
Fixed rate	
Fixed rate day count fraction	E.g., actual 360
Floating rate payment frequency	
Floating rate reset frequency	
Floating rate index name/rate period	E.g., USD-Libor-BBA
Clearing indicator	Yes/No indication of whether the swap was or will be cleared by a derivatives clearing organization
Clearing venue	Identifier (if available) or name of the derivatives clearing organization

Exhibit D: Minimum PET Data for Pre-Enactment and Transition Other Commodity Swaps

(Enter N/A for fields that are not applicable)	
Data field	Comment
The Legal Entity Identifier of the reporting counterparty	As provided in § 45.6. If no CFTC-designated Legal Entity Identifier for the reporting counterparty is yet available, enter the internal identifier for the reporting counterparty used by the swap data repository. If no repository identifier yet exists, the repository fills in this field after creating its identifier

An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the reporting counterparty is a U.S. person.	Yes/No
The Legal Entity Identifier of the non-reporting party	As provided in § 46.4. This information only required 180 days after the applicable compliance date
If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	If no repository identifier yet exists, the repository fills in this field after creating its identifier
An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Yes/No
An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Yes/No
If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Yes/No
An indication of whether the non-reporting counterparty is a U.S. person.	Yes/No
An indication that the swap is a multi-asset swap	Field values: Yes, Not applicable
For a multi-asset class swap, an indication of the primary asset class	Generally, the asset class traded by the desk trading the swap for the reporting counterparty. Field values: credit, equity, FX, rates, other commodity
For a multi-asset class swap, an indication of the secondary asset class(es)	Field values: credit, equity, FX, rates, other commodity
An indication that the swap is a mixed swap	Field values: Yes, Not applicable
For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	
Contract type	E.g., swap, swaption, option, basis swap, index swap
Execution timestamp	The date of the trade. If the time of the trade was recorded when the trade was executed and is known to the reporting counterparty, also include the time of the trade
Execution venue	The venue on or pursuant to the rules of which the swap was executed. Field values: name or identifier (if available) of the venue or "off-facility" if not so executed
Start date	The date on which the swap commences or goes into effect (e.g., in physical oil, the pricing start date)
Maturity, termination, or end date	The date on which the swap expires or ends (e.g., in physical oil, the pricing end date)

Buyer	The counterparty purchasing the product: e.g., the payer of the fixed price (for a swap), or the payer of the floating price on the underlying swap (for a put swaption), or the payer of the fixed price on the underlying swap (for a call swaption). Field values: LEI if available, or substitute identifier as above if LEI is not yet available
Seller	The counterparty offering the product: e.g., the payer of the floating price (for a swap), the payer of the fixed price on the underlying swap (for a put swaption), or the payer of the floating price on the underlying swap (for a call swaption). Field values: LEI if available, or substitute identifier as above if LEI is not yet available
Quantity unit	The unit of measure applicable for the quantity on the swap. E.g., barrels, bushels, gallons, pounds, tons
Quantity	The amount of the commodity (the number of quantity units) quoted on the swap
Quantity frequency	The rate at which the quantity is quoted on the swap. E.g., hourly, daily, weekly, monthly
Total quantity	The quantity of the commodity for the entire term of the swap
Settlement method	Physical delivery or cash
Price	The price of the swap. For options, the strike price
Price unit	The unit of measure applicable for the price of the swap
Price currency	ISO code
Buyer pay index	The published price as paid by the buyer (if applicable). For swaptions, applies to the underlying swap
Buyer pay averaging method	The averaging method used to calculate the index of the buyer pay index. For swaptions, applies to the underlying swap
Seller pay index	The published price as paid by the seller (if applicable). For swaptions, applies to the underlying swap
Seller pay averaging method	The averaging method used to calculate the index of the seller pay index. For swaptions, applies to the underlying swap
Grade	If applicable, the grade of the commodity to be delivered, e.g., the grade of oil or refined product
Option type	Descriptor for the type of option transaction. E.g., put, call, straddle
Option style	E.g., American, European, European Daily, European Monthly, Asian
Option premium	The total amount paid by the option buyer
Hours from through	For electric power, the hours of the day for which the swap is effective
Hours from through time zone	For electric power, the time zone prevailing for the hours during which electricity is transmitted
Days of week	For electric power, the profile applicable for the delivery of power
Load type	For electric power, the load profile for the delivery of power
Clearing indicator	Yes/No indication of whether the swap will be cleared by a derivatives

	clearing organization
Clearing venue	Identifier (if available) or name of the derivatives clearing organization

Required Data Fields Under Final CFTC Real-Time Swap Data Reporting Rules (17 CFR Part 43)

The tables in this section are from the appendices to the final CFTC rules on real-time public swap data reporting issued December 20, 2011 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Part 43 CFTC Real-Time Public Swap Data Reporting Rules](#)).

Under the final CFTC real-time data reporting rules, the reporting party to the swap (see [Practice Note, US Derivatives Regulation: Practical Guide to Over-the-Counter \(OTC\) Swap Data Reporting: Box, Which Is the Reporting Party?](#)) must file one or both of the following reports, as applicable, depending on the type of swap or derivative transaction that has been entered into, as soon as technologically practicable upon the creation of a swap (or very shortly thereafter for certain large notional swaps) for swaps that are entered into on or after the applicable compliance dates for the rules.

These tables can be found in Appendix A ([17 C.F.R. Pt. 43 App. A](#)) to the final CFTC real-time reporting rules, which are codified in Part 43 of Title 17 of the CFR ([17 C.F.R. §§ 43.1 to 43.7](#)). References to sections that begin with the number 43 are to the applicable section in the final CFTC real-time swap data reporting rules.

Data Fields and Suggested Form and Order for Real-Time Public Reporting of Swap Transaction and Pricing Data (Appendix A to Final CFTC Real-Time Rules, Table A1)

Field	Description	Example	Data application
Cancellation	<p>An indication that a publicly reportable swap transaction has been incorrectly or erroneously publicly disseminated and is canceled. There shall be a clear indication to the public that the publicly reportable swap transaction is being canceled (e.g., "CANCEL") followed by the swap transaction and pricing data that is being canceled in the same form and manner that it was erroneously reported. Any cancellations should be made in accordance with § 43.3(e).</p> <p>If a publicly reportable swap transaction is canceled, it may be corrected by reporting the "Correction" data field and the correct information.</p>	CANCEL (e.g., the information is being cancelled in accordance with § 43.3(e))	Information is needed to inform market participants and the public that swap transactions and pricing data was erroneously disseminated to the public.
Correction	An indication that the swap transaction and pricing data that is being publicly disseminated is a correction to previously disseminated swap transaction and pricing data that contained an error or omission. In order for a correction to occur, the registered swap data repository that accepts and publicly disseminates swap transaction and	CORRECT (e.g., the information is a correction to a previously reported swap)	Information needed to inform market participants and the public that a particular publicly reportable swap transaction that is being reported is a correction to swap transaction and pricing data that has previously been publicly disseminated by a registered swap data repository.

	pricing data shall first cancel the incorrectly reported swap transaction and pricing data and the follow such cancellation with the correction. There shall be a clear indication to the public that the swap transaction and pricing data that is being reported is a correction (e.g., "CORRECT"). Any corrections should be made in accordance with § 43.3(e).		
Execution timestamp	The time and date of execution of the publicly reportable swap transaction in Coordinated Universal Time (UTC). The timestamp shall be displayed with two digits for each of the hour, minute and second, or in such other manner that clearly publicly disseminates the information.	13-10-2007; 15:25:47 (e.g., the date (October 13, 2007) and time in UTC (15:25:47))	Information needed to indicate the time and date of execution of the publicly reportable swap transaction.
Cleared or uncleared	An indication of whether or not a publicly reportable swap transaction is going to be cleared by a derivatives clearing organization. If the publicly reportable swap transaction is cleared by a derivatives clearing organization, a "C" may be used and if uncleared a "U" may be used.	C (e.g., cleared)	Information needed to indicate whether or not a publicly reportable swap transaction is cleared through a derivatives clearing organization.
Indication of Collateralization	If a swap is not cleared, an indication of whether a swap is (A) Uncollateralized - there is no credit arrangement between the parties or the agreement between the parties of an uncleared swap states that no collateral (neither initial margin nor variation margin) has to be posted at any time; (B) Partially Collateralized - the agreement between the parties states that both parties will regularly post variation margin; (C) One-Way Collateralized - the agreement between the parties of an uncleared swap states that only one party to such swap agrees to post initial margin, regularly post variation margin or both; or (D) Fully Collateralized - the agreement between the parties of an uncleared swap states that initial margin must be posted and variation margin must be regularly posted by both parties.	PC (e.g., partially collateralized)	Information needed to provide information regarding differences in prices in uncleared swaps.

Indication of end-user exception	An indication of whether a party to a swap is using the end-user exception pursuant to CEA Section 2(h)(7) and Commission regulations.	EU (e.g., swap is not required to be cleared under CEA Section 2(h)(7) and Commission regulations)	Information needed to indicate the reason why a swap that would otherwise be subject to mandatory clearing is not being cleared and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Indication of other price affecting term (indication for non-standardized (bespoke) swaps)	An indication that the publicly reportable swap transaction has one or more additional term(s) or provision(s), other than those listed in the required real-time data fields, that materially affect(s) the price of the publicly reportable swap transaction. Publicly reportable swap transactions that are reported with this designation would be non-standardized (bespoke) swaps.	B* (e.g., bespoke swap that has material price affecting term that is not otherwise publicly disseminated)	Information needed to indicate whether a publicly reportable swap transaction is non-standardized (bespoke) and to inform the public that there are one or more additional term(s) or provision(s) that materially affect the price of the publicly reportable swap transaction.
Block trades and large notional off-facility swaps**	An indication of whether a publicly reportable swap transaction is a block trade or large notional off-facility swap. If a publicly reportable swap transaction is a block trade or a large notional off-facility swap and subject to a time delay in real-time public reporting pursuant to § 43.5, such block trade or large notional off-facility swap may be indicated as follows: Block trade or large notional off-facility swap ("BLK"). If a trade is not a block trade or large notional off-facility swap, then no indication would be publicly disseminated.	BLK (e.g., swap is block trade or large notional off-facility swap)	Information needed to indicate whether a publicly reportable swap transaction is a block trade or a large notional off-facility swap. This information is important since it will alert market participants and the public to the differences in notional or principal amount and the time delay in the public dissemination of the swap transaction and pricing data.
Execution venue	An indication of the venue of execution of a publicly reportable swap transaction. The specific name of a registered swap execution facility or designated contract market need not be reported; however, an indication of whether the publicly reportable swap transaction is executed on or pursuant to the rules of a registered swap execution facility or designated contract market or is executed as an off-facility swap.	OFF (e.g., off-facility swap)	Information needed to indicate whether a publicly reportable swap transaction is executed on a swap market, as an off-facility swap, or as a block trade or large notional off-facility swap.
Effective or Start date	The date that the publicly reportable swap transaction becomes effective or starts.	20-02-2009 (e.g., February 20, 2009)	Information needed to indicate when the terms of the publicly reportable swap transaction become effective or start.
End Date	The maturity, termination, or end	04-02-2014 (e.g., February 4, 2014)	Information needed to determine the

	date of the publicly reportable swap transaction. The time between the Effective or Start Date and End Date field will indicate the tenor of the swap.		end month and year of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the reportable swap transaction.
Day count convention	The determination of how interest accrues over time for the swap.	Actual/360 (e.g., day count convention uses Actual/360 day count fraction)	Information needed to better inform market participants and the public about the price of the swap.
Settlement currency (i.e., value date)	The settlement currency type for publicly reportable swap transactions in the foreign exchange asset class.	Settle JPY (e.g., the foreign exchange swap is settled in Japanese Yen)	Information needed to inform market participants and the public about how to price the publicly reportable swap transaction.
Asset class	An indication of one of the broad categories as described in § 43.2(e).	IR (e.g., interest rate asset class)	Information needed to broadly describe the underlying asset to facilitate comparison with other similar publicly reportable swap transactions.
Sub-asset class for other commodity	An indication of a more specific description of the asset class for other commodity. Such sub-asset classes for other commodity publicly reportable swap transactions may include, but are not limited to, energy, precious metals, metals-other, agriculture, weather, emissions and volatility.	AG (e.g., agriculture)	Information needed to define with greater specificity, the type of other commodity that is being publicly disseminated and to facilitate comparison with other similar publicly reportable swap transactions.
Contract type	An indication of one of four specific contract types of publicly reportable swap transactions. Such contract types may include but are not limited to: Swap, swaption and stand-alone options.	S- (e.g., swap)	Information needed to describe the publicly reportable swap transaction and to be able to compare such publicly reportable swap transaction to other similar publicly reportable swap transactions.
Contract sub-type	An indication of more specificity into the type of contract described in the contract type field. Such contract sub-types may include, but are not limited to, basis swaps, index swaps, broad-based security swaps, and basket swaps.	SS (e.g., basis swap)	Information needed to define with greater specificity, the type of contract that is being publicly disseminated and to facilitate comparison with other similar publicly reportable swap transactions.
Price-forming continuation data	An indication of whether such publicly reportable swap transaction is a post-execution event that affects the price of the publicly reportable swap transaction. Such price-forming continuation data may include: terminations, assignments, novations, exchanges, transfers, amendments, conveyances or extinguishing of rights that change the price of the swap.	NOV (e.g., novation)	Information needed to describe whether the reportable swap transaction is a post-execution event for a pre-existing swap (i.e., not a newly executed swap) that materially affects the price of the publicly reportable swap transaction.

Underlying asset 1	The asset, reference asset or reference obligation for payments of a party's obligations under the publicly reportable swap transaction reference. The underlying asset may be a reference price, index, obligation, physical commodity with delivery point, futures contract or any other rate or instrument agreed to by the parties to a publicly reportable swap transaction.	TX (e.g., TX may represent "Treasury 10 year")	Information needed to describe the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Underlying asset 2	<p>The asset, reference asset or reference obligation for payments of a party's obligations under the publicly reportable swap transaction reference. The underlying asset may be a reference price, index, obligation, physical commodity with delivery point, futures contract or any other rate or instrument agreed to by the parties to a publicly reportable swap transaction.</p> <p>If there are more than two underlying assets, such underlying assets shall be reported in the same manner as above.</p>	III L (e.g., III L may represent three-month LIBOR)	Information needed to describe the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Price notation	The price, yield, spread, coupon, etc., depending on the type of swap, which is calculated at affirmation. The pricing characteristic shall not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics. The format in which the pricing characteristic is real-time reported to the public shall be the format commonly sought by market participants for each particular market or contract .	162 (e.g., 162 may indicate the spread for a credit default swap index)	Information needed to describe the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Additional price notation	The additional price notation shall include any premiums associated with reconcilable post-execution events, the presence of collateral, front-end payments, back-end payments, or other non-economic characteristics (e.g., counterparty credit risk) not illustrated in the reporting field for pricing characteristic. The additional price	+0.25 (e.g., +0.25 would indicate the net present value of the premiums separated from the price notation)	Additional information needed to describe the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.

	<p>notation shall not include options as they are reported elsewhere.</p> <p>The additional price notation shall be publicly disseminated as an addition or subtraction of the pricing characteristic and in a way commonly sought by market participants for each particular market or contract.</p>		
Unique product identifier	Certain fields may be replaced with a unique product identifier, if such unique identifier exists, to the extent that such unique product identifier adequately describes such fields.	12345 (e.g., 12345 may represent a ten year interest rate swap based on three-month LIBOR)	Information needed to describe the publicly reportable swap transaction and enable market participants and the public to compare such publicly reportable swap transaction to other similar publicly reportable swap transactions. Such information would substitute the information described in one or more reportable fields in accordance with § 43.4(e).
Notional currency 1 (i.e., base currency)	An indication of the type of currency of the notional or principal amount. The notional currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	EUR (e.g., Euro)	Information needed to describe the type of currency of the notional or principal amount.
Rounded notional or principal amount 1	The total rounded currency amount or quantity of units of the underlying asset. The notional or principal amounts for publicly reportable swap transactions, including block trades and large notional off-facility swaps, shall be reported and rounded amounts shall be publicly disseminated pursuant § 43.4.	200 (e.g., 200 may represent 200 million of the notional currency 1)	Information needed to identify the size of the publicly reportable swap transaction and to help evaluate the price of the publicly reportable swap transaction.
Notional currency 2 (i.e., counter currency)	An indication of the type of currency of the notional or principal amount. The notional currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	USD (e.g., US Dollar)	Information needed to describe the type of currency of the notional or principal amount.
Rounded notional or principal amount 2	The total rounded currency amount or quantity of units of the underlying asset. The notional or principal amounts for publicly reportable swap transactions, including block trades and large notional off-facility swaps, shall be reported and rounded amounts shall be publicly disseminated pursuant § 43.4.	45 (e.g., 45 may represent 45 million of the notional currency 2)	Information needed to identify the size of the publicly reportable swap transaction and to help evaluate the price of the publicly reportable swap transaction.

	<p>Each notional or principal amount (if there is more than one) should be labeled (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the notional or principal amount is applicable.</p> <p>If there are more than two notional or principal amounts, then each additional notional or principal amount shall be reported in the same manner.</p>		
Payment frequency 1	<p>An integer multiplier of a time period describing how often the parties to the publicly reportable swap transaction exchange payments associated with each party's obligation under the publicly reportable swap transaction. Such payment frequency may be described as one letter preceded by an integer.</p>	2M (e.g., payment would occur every two months)	Information needed to identify the pricing characteristic of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Payment frequency 2	<p>An integer multiplier of a time period describing how often the parties to the publicly reportable swap transaction exchange payments associated with each party's obligation under the publicly reportable swap transaction. Such payment frequency may be described as one letter preceded by an integer.</p> <p>Each payment frequency (if there is more than one) should be labeled (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the payment frequency is applicable.</p> <p>If there are more than two payment frequencies, then each additional payment frequency shall be reported in the same manner.</p>	6W (e.g., payment would occur every six weeks)	Information needed to identify the pricing characteristic of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.
Reset frequency 1	<p>An integer multiplier of a period describing how often the parties to the publicly reportable swap transaction shall evaluate and, when applicable, change the price used for the underlying assets of the publicly reportable swap transaction. Such reset frequency may be</p>	1Y (e.g., reset occurs every year)	Information needed to identify the pricing characteristic of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.

	described as one letter preceded by an integer.		
Reset frequency 2	<p>An integer multiplier of a period describing how often the parties to the publicly reportable swap transaction shall evaluate and, when applicable, change the price used for the underlying assets of the publicly reportable swap transaction. Such reset frequency may be described as one letter preceded by an integer.</p> <p>Each reset frequency (if there is more than one) should be labeled with a number (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the reset frequency is applicable.</p> <p>If there are more than two reset frequencies, then each additional reset frequency shall be reported in the same manner.</p>	6M (e.g., reset occurs every six months)	Information needed to identify the pricing characteristic of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.

** Note that the CFTC has determined initial block sizes for block trades under Part 43 (see [Practice Note, US Derivatives Regulation: CFTC Swap Data Reporting and Recordkeeping Rules: Determining Minimum Block Sizes for Large Swap Real-Time Reporting Delays](#)). The CFTC has issued an [advisory](#) to reporting markets subject to Part 16 of the CFTC's Regulations ([17 C.F.R. §§ 16.01 to 16.07](#)) that provides guidance as to how block trade volume data should be reported under Regulation 16.01 ([17 C.F.R. § 16.01](#)) while the CFTC transitions to an enhanced data reporting standard.

Additional Real-Time Public Reporting Data Fields for Options, Swaptions and Swaps with Embedded Options (Appendix A to Final CFTC Real-Time Rules, Table A2)

Field	Description	Example	Data application
Embedded Option on Swap	An indication of whether or not the option fields are for an embedded option. This indication may be displayed as "EMBED1," "EMBED2," etc.	EMBED1 (e.g., the option is embedded in the terms of the swap)	Information needed to describe whether an option is embedded in a swap to prevent confusion and allow the market participants and the public to understand the information that is being reported.
Option Strike Price	The level or price at which an option may be exercised.	O25 (e.g., the option strike price may be displayed with an "O" followed by the level or price, in this case 25 of the given underlying)	Information needed to indicate the level or price at which the option may be exercised to market participants and the public.
Option Type	An indication of the type of option. The option types may include, but are not limited to: Puts, calls, caps, floors, collars, straddles, strangles, amortizing, cancelable and other exotic option types.	P- (e.g., put)	Information needed to adequately describe the option to market participants and the public.
Option Family	An indication of the style of the option transaction. The option	EU (e.g., European option)	Information needed to adequately describe the option to market

	style/family may include, but are not limited to: European, American, Bermudan and Asian.		participants and the public.
Option currency	An indication of the type of currency of the option premium. The option currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	USD (e.g., US Dollar)	Information needed to identify the type of currency of the option premium to market participants and the public.
Option premium	An indication of the additional cost of the option to the publicly reportable swap transaction as a numerical value, not as the difference of the premiums of the parties' obligations to the reportable swap transaction. This field is associated with the option currency field.	50000 (e.g., the cost would be 50,000 to purchase the option)	Information needed to explain the market value of the option to market participants and the public at the time of execution. This field will allow the public to understand the price of the publicly reportable swap transaction.
Option lockout period	An indication of the first allowable exercise date of the option.	20-08-2010 (e.g., August 20, 2010)	Information is needed to identify when the option can first be exercised and to help market participants and the public evaluate the price of the option.
Operation expiration date	An indication of the date that the option is no longer available for exercise.	20-08-2012 (e.g., August 20, 2012)	Information is needed to identify when the option can no longer be exercised and to help market participants and the public evaluate the price of the option.

PRODUCTS

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