DTCC

GLOBAL TRADE REPOSITORY

PUBLIC PRICE DISSEMINATION DASHBOARD USER GUIDE

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REVISION HISTORY

Date	Author	Version	Change Description
September 28, 2020	Alex Fernandez	1.0	Initial Document
December 4, 2020	Alex Fernandez	1.1	Addition of Appendix Field Descriptions
October 22, 2021	Victoria Reitano	1.2	Section 2: Added capping details Section 3: Removed reference to cap number report
August 1, 2022	Jessica Yang	2	Updated for the North America Re-Write Changes, which goes live on December 2, 2022
October 14, 2022	Jessica Yang	2.1	Updated for Ticker and Search updates for the North America Re-Write.

OVERVIEW

## Public Price Dissemination (PPD) Website

The Public Price Dissemination (PPD) website for derivative trades submitted to the CFTC (Commodity Futures Trading Commission), SEC (U.S. Securities and Exchange Commission) and Canadian jurisdictions can be accessed through the following URL: https://pddata.dtcc.com/gtr/dashboard.do

PPD Website Overview

The PPD Website has four main tabs and a link to this Quick Reference Guide.

The four main tabs (which are described further in the sections below) are:

- **Home:** This tab contains the full details of real time transactions submitted for these jurisdictions for the past 30 days.
- **Ticker:** The ticker contains the most recent transaction published for each Product Name.
- **Search:** This screen allows a user to use filters to search for a particular transaction
- **RSS Feeds:** Links to subscribe to RSS (Really Simple Syndication) Feeds to receive real time transactions
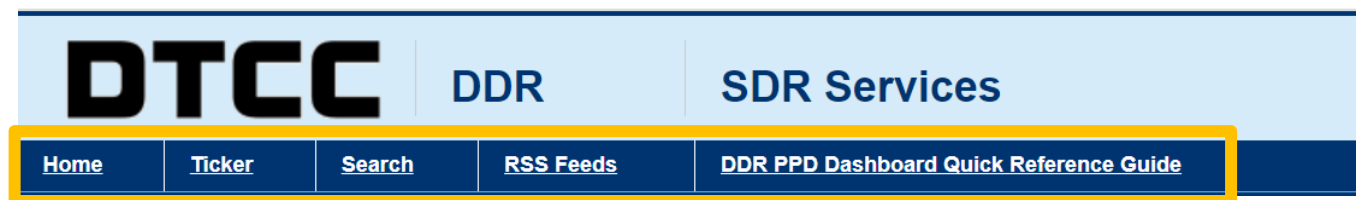
Available Derivative Data

The PPD Website contains data for the following jurisdictions and asset classes:

Jurisdiction	Asset Class				
	Credit	**Equity**	**Interest Rates**	**FX**	**Commodities**
CFTC	✔	✔	✔	✔	✔
SEC	✔	✔	✔		
Canada	✔	✔	✔		

The PPD website is available 7 days per week, 24 hours per day Monday through Sunday Scheduled maintenance is performed between 10:00 pm (ET) Saturday to 6:00 am (ET) Sunday for DDR systems. Please note while the PPD website will be available, PPD data submitted during this time is queued and will not be published until after the scheduled maintenance period. All other functionality on the PPD website will be available to users during this time.

On occasion, additional downtime may be required as necessary, to support time sensitive processes or maintenance occurring outside of Closed Hours. Data submitted during DDR downtime is queued and processed once the service has resumed. Users will be notified of any additional downtime in the Info Center.

HOME TAB

The Home Screen is organized into four sections:

1. General Slice Reports
2. Cumulative Slice Reporting
3. Report Center
4. Info Center

Users must click on the respective jurisdiction link to see the PPD data related to that jurisdiction:
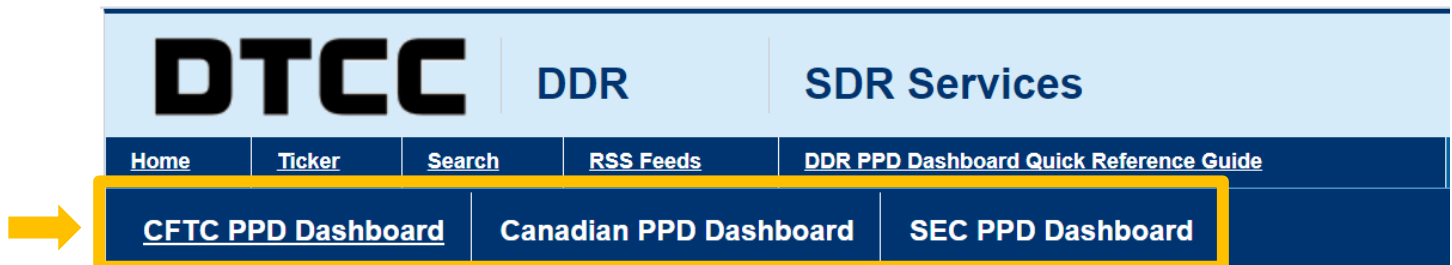
1. GENERAL SLICE REPORTS

General Slice Reports contain all transaction and pricing data reported during specific intervals, as defined by the "Slice Start" and "Slice End" times. **There are individual General Slice Reports for each Asset Class in scope for that Jurisdiction.**

Timestamps: The timestamps contained in the slice reports are based on Eastern Standard Time (EST). The PPD website "Slice Start", and "Slice End" time is based on Coordinated Universal Time (UTC).

To download a report (in CSV format):

1. Select the desired asset class tab.
2. Click the desired report link.
3. Save the zip file

2. CUMULATIVE SLICE REPORTS

The Cumulative Slice Reporting module contains all transaction and pricing data reported for a given date. Each day's cumulative slice report contains all transactions published for that report day based on UTC. Any given report will contain all items reported on the selected date for a particular Asset Class. The reports are available for 30 days.

Cumulative Slice Reports	
Commodities Credits Equities Forex Rates	
Name	**As Of (UTC)**
CFTC_CUMULATIVE_COMMODITIES_2022_07_21.zip	2022-07-22 00:00:52
CFTC_CUMULATIVE_COMMODITIES_2022_07_20.zip	2022-07-21 00:04:45
CFTC_CUMULATIVE_COMMODITIES_2022_07_19.zip	2022-07-20 00:03:38
CFTC_CUMULATIVE_COMMODITIES_2022_07_18.zip	2022-07-19 00:03:01
CFTC_CUMULATIVE_COMMODITIES_2022_07_17.zip	2022-07-18 00:01:15
CFTC_CUMULATIVE_COMMODITIES_2022_07_16.zip	2022-07-17 14:30:42
CFTC_CUMULATIVE_COMMODITIES_2022_07_15.zip	2022-07-16 00:00:50
CFTC_CUMULATIVE_COMMODITIES_2022_07_14.zip	2022-07-15 00:03:43
CFTC_CUMULATIVE_COMMODITIES_2022_07_13.zip	2022-07-14 00:03:36
CFTC_CUMULATIVE_COMMODITIES_2022_07_12.zip	2022-07-13 00:54:15
CFTC_CUMULATIVE_COMMODITIES_2022_07_11.zip	2022-07-12 00:04:45
CFTC_CUMULATIVE_COMMODITIES_2022_07_10.zip	2022-07-11 00:02:25
CFTC_CUMULATIVE_COMMODITIES_2022_07_09.zip	2022-07-10 00:00:36

To retrieve transaction and pricing data reported for a given date:

1. Select the desired asset class tab

2. Select the desired date

3. Open or save the zip file

Report Layouts for the General and Cumulative Slice files are the same across all jurisdictions. Please note per regulatory guidelines, transactions reportable to more than one Canadian province/territory will appear multiple times in slice reports. Reported fields and report layout are listed in Appendix A of this User Guide.

3. THE REPORT CENTER

The purpose of the Report Center is to provide Users with access to reports they have run in the Search Tab. Report delivery is regulated by "cookies" to ensure that only the user that runs the Search can access the output in the Report Center. It consists of two tabs: "My Searches" and "My Scheduled Searches".

Report Center	Refresh
My Searches My Scheduled Searches	
Name	**Action**

My Searches

This tab displays up to a total of five completed searches across all jurisdictions. (Refer to the Search tab section below on how to execute a search). If there are five searches shown, users will have to delete a saved search prior to conducting a new search query.

To run or delete a saved search

Run:

1. Select "My Searches" tab
2. Click hyperlink

Delete: The User can remove a saved search by clicking on the "Delete" action.

My Scheduled Searches

This tab displays the searches that are pending to be completed, by jurisdiction.

4. INFO CENTER

The Info Center posts useful information to the user community such as system downtime or availability, scheduled maintenance, or release information.

Info Center		Refresh
Timestamp	Message	
02/28/2012 09:00 AM EST	Scheduled cut for 6:00PM on 05/06/2012	
02/28/2012 07:00 AM EST	Scheduled sit maintenance on 04/04/2012	

TICKER TAB

The Ticker Screen organizes transactions according to Asset Class and Type. Users must click on the respective jurisdiction link to see the PPD data related to that jurisdiction.

The most recent transaction for each Product Name is shown on the Ticker Screen. Only one transaction per Product Name will be shown on the Ticker Screen. The most recently received PPD messages are displayed on the Ticker Screen with a blue background.

To view the full trade detail for any given real time message:

Click on the hyperlink under the **Action Type** column for a given transaction. A pop up window with the tradedetails will appear in the bottom portion of the page.

Jurisdictions	Ticker Name		Outbound Field Names																		

CFTC — Commodity - Swaps

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Leg 1 - Commodity Instrument ID / Leg 2 - Commodity Instrument ID / Expiration Date / Total notional quantity 1 / Total notional quantity 2 / Quantity unit of measure / Notional Quantity 1 / Notional Quantity 2 / Price 1 / Price unit of measure 1 / Price 2 / Price unit of measure 2 / Spread 1 / Spread 2	
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Outbound Field name Change (6) / Replaced with New / Equivalent Field (7) / Outbound Field name Change (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / Replaced with New / Equivalent Field (11) / New (12) / Outbound Field name Change (13) / Outbound Field name Change (14) / Outbound Field name Change (15) / Removed field in Re-Write (16) / Removed field in Re-Write / Remove - Optional field and mostly blank in current ticker (Spread 1) / Remove - Optional field and mostly blank in current ticker (Spread 2)	
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13 / 14 / 15 / 16	
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlying asset subtype or underlying contract subtype-Leg 1 / Underlying asset subtype or underlying contract subtype-Leg 2 / Expiration Date / Total notional quantity-Leg 1 / Total notional quantity-Leg 2 / Quantity unit of measure-Leg 1 / Quantity unit of measure-Leg 2 / Notional quantity-Leg 1 / Notional quantity-Leg 2 / Price / Price unit of measure	

CFTC — Commodity - Options

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Leg 1 - Commodity Instrument ID / Leg 2 - Commodity Instrument ID / Expiration Date / Total notional quantity 1 / Total notional quantity 2 / Quantity unit of measure / Notional Quantity 1 / Notional Quantity 2 / Option Type / Option Premium Amount / Option Premium Currency / Spread 1 / Spread 2
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Outbound Field name Change (6) / Outbound Field name Change (7) / Replaced with New / Equivalent Field (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / Replaced with New / Equivalent Field (11) / New (12) / Outbound Field name Change (13) / Outbound Field name Change (14) / No Change (15) / No Change (16) / No Change (17) / Propose to Remove - Optional field and mostly blank in current ticker (Spread 1) / Propose to Remove - Optional field and mostly blank in current ticker (Spread 2)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13 / 14 / 15 / 16 / 17
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlying asset subtype or underlying contract subtype-Leg 1 / Underlying asset subtype or underlying contract subtype-Leg 2 / Expiration Date / Total notional quantity-Leg 1 / Total notional quantity-Leg 2 / Quantity unit of measure-Leg 1 / Quantity unit of measure-Leg 2 / Notional quantity-Leg 1 / Notional quantity-Leg 2 / Option Type / Option Premium Amount / Option Premium Currency

CFTC, SEC, Canada — Credits - Swaps

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Underlying Asset ID / Expiration Date / Notional Amount 1 / Notional Currency 1 / Cleared / Price 1 / Price unit of measure 1
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Updated field name on public website (6) / Replaced with New / Equivalent Field (7) / Outbound Field name Change (8) / Outbound Field name Change (9) / No Change (10) / Remove - No longer applicable to CR (Price 1) / Remove - No longer applicable to CR (Price unit of measure 1)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlying Asset Name / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Cleared

CFTC, SEC, Canada — Credits - Options

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Underlying Asset ID / Expiration Date / First Exercise Date / Notional Amount 1 / Notional Currency 1 / Cleared / Option Premium Amount / Option Premium Currency
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Updated field name on public website (6) / Replaced with New / Equivalent Field (7) / Replaced with New / Equivalent Field (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / No Change (11) / No Change (12) / No Change (13)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlying Asset Name / Expiration Date / First exercise date / Notional amount-Leg 1 / Notional currency-Leg 1 / Cleared / Option Premium Amount / Option Premium Currency

CFTC, SEC, Canada — Equity

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Underlying Asset ID / Expiration Date / Notional Amount 1 / Notional Currency 1 / Total notional quantity 1 / Cleared / Price 1 / Price unit of measure 1
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Remove - No longer applicable to EQ (6) / Replaced with New / Equivalent Field (7) / Outbound Field name Change (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / NEW - Add existing field (11) / No Change (12) / Outbound Field name Change (13) / Outbound Field name Change
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Total notional quantity-Leg 1 / Quantity unit of measure-Leg 1 / Cleared / Price / Price unit of measure

CFTC — Foreign Exchange - Cash

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Expiration Date / Notional Amount 1 / Notional Currency 1 / Notional Amount 2 / Notional Currency 2 / Exchange Rate Basis
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Replaced with New / Equivalent Field (6) / Outbound Field name Change (7) / Outbound Field name Change (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / No Change (11)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Notional amount-Leg 2 / Notional currency-Leg 2 / Exchange rate basis

CFTC — Foreign Exchange - Options

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Expiration Date / Notional Amount 1 / Notional Currency 1 / Notional Amount 2 / Notional Currency 2 / Exchange Rate Basis / Option Type / Option Premium Amount / Option Premium Currency
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Replaced with New / Equivalent Field (6) / Outbound Field name Change (7) / Outbound Field name Change (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / No Change (11) / No Change (12) / No Change (13) / No Change (14)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13 / 14
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Notional amount-Leg 2 / Notional currency-Leg 2 / Exchange rate basis / Option Type / Option Premium Amount / Option Premium Currency

CFTC, SEC, Canada — Rates - Swaps

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Leg 1 - Floating Rate Index / Leg 2 - Floating Rate Index / Expiration Date / Notional Amount 1 / Notional Currency 1 / Notional Amount 2 / Notional Currency 2 / Cleared / Spread 1 / Spread 2
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Outbound Field name Change (6) / Outbound Field name Change (7) / Replaced with New / Equivalent Field (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / Outbound Field name Change (11) / Outbound Field name Change (12) / No Change (13) / Outbound Field name Change (14) / Outbound Field name Change (15)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13 / 14 / 15
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlier ID-Leg 1 / Underlier ID-Leg 2 / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Notional amount-Leg 2 / Notional currency-Leg 2 / Cleared / Spread-Leg 1 / Spread-Leg 2

CFTC, SEC, Canada — Rates - Options

Current Public Website	Action / Product ID / Publication Timestamp / Event Timestamp / Leg 1 - Floating Rate Index / Leg 2 - Floating Rate Index / Expiration Date / Notional Amount 1 / Notional Currency 1 / Notional Amount 2 / Notional Currency 2 / Cleared / Option Premium Amount / Option Premium Currency / Spread 1 / Spread 2
Re-Write Comment:	Replaced with New / Equivalent Field (1) / New (2) / Outbound Field name Change (3) / Outbound Field name Change (4) / No Change (5) / Outbound Field name Change (6) / Outbound Field name Change (7) / Replaced with New / Equivalent Field (8) / Outbound Field name Change (9) / Outbound Field name Change (10) / Outbound Field name Change (11) / Outbound Field name Change (12) / No Change (13) / No Change (14) / No Change (15) / Outbound Field name Change (16) / Outbound Field name Change (17)
Re-Write Postion	1 / 2 / 3 / 4 / 5 / 6 / 7 / 8 / 9 / 10 / 11 / 12 / 13 / 14 / 15 / 16 / 17
Re-Write	Action type / Event type / Product name / Dissemination Timestamp / Event timestamp / Underlier ID-Leg 1 / Underlier ID-Leg 2 / Expiration Date / Notional amount-Leg 1 / Notional currency-Leg 1 / Notional amount-Leg 2 / Notional currency-Leg 2 / Cleared / Option Premium Amount / Option Premium Currency / Spread-Leg 1 / Spread-Leg 2

SEARCH TAB

The Search Tab routes the user to the Real-Time/Public Price Dissemination Inquiry. This module allows users to set certain transaction terms as search criteria for Real-Time/Public Price submissions from either the current or historical date. Output of this module is placed in the Report Center for the user to retrieve, as described earlier in this document.

SEARCH RESULT: DAILY

To run a Daily Search:

1. Select the Daily transactions Tab.
2. Select the applicable Jurisdiction from the drop down.
3. Select the Asset Class drop down.
4. Choose Display Type: Web Page or CSV.

If Web Page is selected, the search results appear on the bottom portion of the page.

Retrieving the Output

Users can select "CSV" and use the "search" button, which will provide a CSV download of the results. Additionally, users can save the output to the "My Searches" tab by clicking on "Save My Search"
The report will be saved into the "My Searches" section of the Home tab.

SEARCH: PUBLIC PRICE DISSEMINATION INQUIRY (HISTORICAL VIEW)

The search can be further refined by selecting a numeric Notional Range, a range of the Dissemination Date/Time, and/or the Currency of the Notional.

1. Select transaction tab: Historical

2. Choose the Search Type (Post Dec. 2nd or Pre Dec 2nd)

3. Select Jurisdiction

4. Select Asset Class

5. Populate the Dissemination Date Field

6. Populate Name Field with the name you've chosen for your report

7. Select Submit

.

The user can now retrieve the output, after a small window of processing time, under the relevant searchname in the "My Scheduled Searches" tab on the Report Center. Reports will also appear on the "My Searches" tab once completed.

RSS FEED TAB

RSS feed stands for Really Simple Syndication and generically refers to technology used to create a feed. These feeds are typically used for websites with frequently updated content and are used to distribute this content. For purposes of the Dashboard, the RSS feed is used to distribute Real Time/Public Price Transaction messages to users. The messages are displayed in a comma-separated format, and each field is enclosed by double quotes (").

The user can choose from the available Asset Classes by clicking on the relevant hyperlink.

Subscribing to an RSS Feed

With RSS feeds, users can get content automatically by subscribing to the feed.

To subscribe to the RT/PPD message RSS feed, the user must select the relevant Asset Class hyperlink from the "RSS Subscriptions" page. Once there, the user is then routed to the RSS display screen. A dialogue box will appear at the top of the screen. Within the box will be a button as well as a "subscribe to this feed" hyperlink that will allow a user to subscribe to the RSS service. The user will then be instructed to enter a name for the feed and select a folder to create the feed in.

RSS FEED: "DISPLAYING" SEARCH BOX

Each transaction is described with a header section by the Product Taxonomy, as well as the message transmission timestamp. The body of the display reads the content of the actual RT/PPD message.

The user can filter relevant messages by using the "Displaying" search box, as shown in the upper righthand side of the screen. The filter can be used to isolate messages by typing in any value for any field. Any messages that contain the contents of the search box will be returned in the body of the screen.

PPD RE-WRITE FUNCTIONALITY

Action Type and Event Type

Two new fields, "Action Type" and "Event Type" are being introduced by regulators to represent the type of action taken on the swap transaction and an explanation or reason for the action being taken on the swap transaction. Action and Event Type definitions can be found in the regulations

PPD Rounding, Capping and Scaling of Notional Amount and Quantity Fields

Rounding, Capping and Scaling is performed on PPD submissions that are posted on the Public Price Dissemination (PPD) website to prevent fingerprinting of trades for firms per the applicable regulations.

Notional Amounts capped on the Public Price Dissemination website are noted with a "+".

Scaling is applied to proportionally scale applicable financial fields to avoid fingerprinting and distortion.

RESOURCES

Global Trade Repository Learning Center

https://dtcclearning.com/products-and-services/global-trade-repository.html

UAT Support Team

Support available in multiple European languages

Email support

Testing: GTRUATSupport@dtcc.com

Production: GTRSupport@dtcc.com

Hotline support:

North America: 1-888-382-2721 (Option 3, then 1, then 2)

Europe/UK/Asia: +44 (0) 207-136-6328 (Option 3, then 1, then 2)

Please have the following available when you contact us:

Account number	Batch ID
CSV Submission File	O-code

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APPENDIX A: SLICE FILE FIELDS AND LAYOUT

Change:	Slice File Field Names	Description
	Dissemination Identifier	GTR generated unique and random identifier for each publicly disseminated message.
	Original Dissemination Identifier	For action types other than "NEWT", this identifier will hold the Dissemination identifier of the original, publicly-disseminated swap transaction and pricing data.
New – Replaces 'Action'	Action type	Type of action taken on the swap transaction or type of end-of-day reporting. Only one Action type value is allowed per submission. Multiple Action type values should not be submitted in one transaction report. For example, if a data element needs to be corrected on a previously submitted transaction that is getting terminated, the Correct (CORR) value should be submitted as a separate submission prior to the submission of the Terminate (TERM) transaction.
New – Replaces 'Transaction Type'	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. .
	Event timestamp	Date and time of occurrence of the event as determined by the reporting counterparty or a service provider. In the case of collateral update (Action type = 'MARU'), this is the date for which the information contained in the report is provided. 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.
New	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.
Renamed from 'Primary Asset Class'	Asset Class	UPI RDL: Indicates whether the asset, benchmark or another derivatives contract underlying a derivatives contract is, or references, an equity, rate, credit, commodity or foreign exchange asset.
Renamed from 'Product ID'	Product name	Needed for GTR processing to derive validation based on ISDA taxonomy; A lower-level description of the characteristics of an asset or contract underlying a derivative.
	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty
New	Mandatory clearing indicator	An indicator of whether the transaction is subject to mandatory clearing.
	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. For clearing swaps, the execution timestamp is the date and time when the DCO accepts the original swap.
New	Effective Date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation. For commodities swaps, report the pricing start date.
New	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. For commodities swaps, report the pricing end date.
New	Maturity date of the underlier	The date on which the underlying transaction settles if the option is exercised. In the case of swaptions, maturity date of the underlying swap.
Renamed from 'Non-Standardized Pricing Indicator'	Non-standardized term indicator	Indicator of whether the swap 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.

Change:	Slice File Field Names	Description
New – Replaces 'Execution Venue Type'	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.
New	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.
New – 'Replaces Large Trade Indicator'	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 counter party or by using a third party
New – 'Replaces Large Trade Indicator'	Large notional off-facility swap election indicator	Indicator of whether an election has been made to report the swap transaction as a Large Notional Off-facility Swap 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.
Renamed from 'Notional Amount 1'	Notional amount-Leg 1	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 or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events). In the case of a lifecycle event that is a full termination before the swap maturity date, the full terminated value should be reported in the notional data element. Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available. Notional amount for CDS should reflect the gross amount and not the net amount after reflecting version incrementing due to a credit event.
Renamed from 'Notional Amount 2'	Notional amount-Leg 2	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 or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events). In the case of a lifecycle event that is a full termination before the swap maturity date, the full terminated value should be reported in the notional data element. Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available. Notional amount for CDS should reflect the gross amount and not the net amount after reflecting version incrementing due to a credit event.
Renamed from 'Notional Currency 1'	Notional currency-Leg 1	For each leg of the transaction, where applicable, currency in which the notional amount is denominated.
Renamed from 'Notional Currency 2'	Notional currency-Leg 2	For each leg of the transaction, where applicable, currency in which the notional amount is denominated.
Renamed from 'Notional Quantity 1'	Notional quantity-Leg 1	For each leg of the swap transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.

Change:	Slice File Field Names	Description
Renamed from 'Notional Quantity 2'	Notional quantity-Leg 2	For each leg of the swap transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.
Renamed from 'Total Notional Quantity 1'	Total notional quantity-Leg 1	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.
Renamed from 'Total Notional Quantity 2'	Total notional quantity-Leg 2	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.
New	Quantity frequency multiplier-Leg 1	The number of time units for the Quantity frequency.
New	Quantity frequency multiplier-Leg 2	The number of time units for the Quantity frequency.
New	Quantity unit of measure-Leg 1	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.
New	Quantity unit of measure-Leg 2	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.
Replaces 'Quantity Frequency'	Quantity frequency-Leg 1	The rate at which the quantity is quoted on the swap. E.g., hourly, daily, weekly, monthly. To represent quarterly, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '3'. For semi-annual, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '6'.
New - Replaces 'Quantity Frequency'	Quantity frequency-Leg 2	The rate at which the quantity is quoted on the swap. E.g., hourly, daily, weekly, monthly. To represent quarterly, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '3'. For semi-annual, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '6'.
New	Notional amount in effect on associated effective date-Leg 1	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.
New	Notional amount in effect on associated effective date-Leg 2	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.
New	Effective date of the notional amount-Leg 1	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.

Change:	Slice File Field Names	Description
New	Effective date of the notional amount-Leg 2	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.
New	End date of the notional amount-Leg 1	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-to-back 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 varying notional amounts in the schedule is reported in Notional currency.
New	End date of the notional amount-Leg 2	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-to-back 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 varying notional amounts in the schedule is reported in Notional currency.
New	Call amount-Leg 1	For foreign exchange options, the monetary amount that the option gives the right to buy. DMO expects this data element and the corresponding currency data element for all asset classes.
New	Call amount-Leg 2	For foreign exchange options, the monetary amount that the option gives the right to buy. DMO expects this data element and the corresponding currency data element for all asset classes.
New	Call currency-Leg 1	For foreign exchange options, the currency in which the Call amount is denominated.
New	Call currency-Leg 2	For foreign exchange options, the currency in which the Call amount is denominated.
New	Put amount-Leg 1	For foreign exchange options, the monetary amount that the option gives the right to sell. DMO expects this data element and the corresponding currency data element for all asset classes.
New	Put amount-Leg 2	For foreign exchange options, the monetary amount that the option gives the right to sell. DMO expects this data element and the corresponding currency data element for all asset classes.
New	Put currency-Leg 1	For foreign exchange options, the currency in which the Put amount is denominated.
New	Put currency-Leg 2	For foreign exchange options, the currency in which the Put amount is denominated.
	Exchange rate	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, 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. For FX, forward exchange rate would be reported in this data element.
	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, 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.

Change:	Slice File Field Names	Description
New	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.
Renamed from 'Fixed Rate 1'	Fixed rate-Leg 1	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).
Renamed from 'Fixed Rate 2'	Fixed rate-Leg 2	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).
	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.
	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.
Renamed from 'Price 1'	Price	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s). For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps and the floating leg of commodity fixed/float swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable. While Price (#69) captures the prices at which counterparties negotiate contracts, market prices are reflected in the valuation amounts.
Renamed from 'Price unit of measure 1'	Price unit of measure	Unit of measure in which the price is expressed.

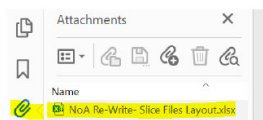| Change:	Slice File Field Names	Description
Renamed from 'Spread 1'	Spread-Leg 1	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), spread on the individual floating 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. For equity swaps, portfolio swaps, and contract for difference (CFDs), report the weighted overall spread for the basket instead of individual legs.
Renamed from 'Spread 2'	Spread-Leg 2	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. For equity swaps, portfolio swaps, and contract for difference (CFDs), report the weighted overall spread for the basket instead of individual legs.
Renamed from 'Spread Currency 1'	Spread currency-Leg 1	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.
Renamed from 'Spread Currency 2'	Spread currency-Leg 2	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.
	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.
New – Replaces 'Strike Price Currency'	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.
New	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.
New	Price currency	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1.
New	Price notation	Manner in which the price is expressed.
New	Spread notation-Leg 1	For each leg of the transaction, where applicable: manner in which the spread is expressed.
New	Spread notation-Leg 2	For each leg of the transaction, where applicable: manner in which the spread is expressed.
New	Strike price notation	Manner in which the strike price is expressed.

Change:	Slice File Field Names	Description
New – Replaces Day Count Convention	Fixed rate day count convention-leg 1	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
New – Replaces Day Count Convention	Fixed rate day count convention-leg 2	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
New – Replaces Day Count Convention	Floating rate day count convention-leg 1	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
New – Replaces Day Count Convention	Floating rate day count convention-leg 2	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
	Floating rate reset frequency period-leg 1	For each floating leg of the transaction, where applicable: time unit associated with the frequency of resets, e.g. day, week, month, year or term of the stream.
	Floating rate reset frequency period-leg 2	For each floating leg of the transaction, where applicable: time unit associated with the frequency of resets, e.g. day, week, month, year or term of the stream.
	Floating rate reset frequency period multiplier-leg 1	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 "EXPI", 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. |
| | Floating rate reset frequency period multiplier-leg 2 | 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 "EXPI", 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. |
| New – Replaces 'Payment 1 Amount' ' | Other payment amount | Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes. |
| New – Replaces 'Payment Frequency Period 1' | Fixed rate payment frequency period-Leg 1 | 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.
To represent quarterly payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '3'. For semi-annual payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '6'. |
| New – Replaces 'Payment Frequency Period 1' | Floating rate payment frequency period-Leg 1 | 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.
To represent quarterly payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '3'. For semi-annual payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '6'. |

Change:	Slice File Field Names	Description
New - Replaces 'Payment Frequency Period 2'	Fixed rate payment frequency period-Leg 2	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. To represent quarterly payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '3'. For semi-annual payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '6'.
New - Replaces 'Payment Frequency Period 2'	Floating rate payment frequency period-Leg 2	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. To represent quarterly payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '3'. For semi-annual payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '6'.
New - Replaces 'Payment Frequency Period Multiplier 1'	Fixed rate payment frequency period multiplier-Leg 1	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 "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.
New - Replaces 'Payment Frequency Period Multiplier 1'	Floating rate payment frequency period multiplier-Leg 1	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 "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.
New - Replaces 'Payment Frequency Period Multiplier 2'	Fixed rate payment frequency period multiplier-Leg 2	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 "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.
New - Replaces 'Payment Frequency Period Multiplier 2'	Floating rate payment frequency period multiplier-Leg 2	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 "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.
New	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.
New	Other payment currency	Currency in which Other payment amount is denominated.
Renamed from 'Settlement Currency 1'	Settlement currency-Leg 1	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 swaptions).
Renamed from 'Settlement Currency 2'	Settlement currency-Leg 2	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 swaptions).

Change:	Slice File Field Names	Description
New	Settlement location-Leg 1	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 example CNH).
New	Settlement location-Leg 2	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 example CNH).
	Collateralisation category	Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.
New	Custom basket indicator	Indicator of whether the swap transaction is based on a custom basket.
New	Index factor	The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap.
Replaces 'Leg 1 - Commodity Underlyer ID', 'Leg 1 - Floating Rate Index' and 'Underlying Asset ID'	Underlier ID-Leg 1	UPI RDL: An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract.
Replaces 'Leg 2 - Commodity Underlyer ID' and 'Leg 2 - Floating Rate Index'	Underlier ID-Leg 2	UPI RDL: An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract
Renamed from 'Underlying Asset ID Type'	Underlier ID source-Leg 1	UPI RDL: The origin, or publisher, of the associated underlier ID.
	Underlying Asset Name	Needed for Multi jurisdiction reporting and field is currently used for public dissemination,.
Renamed from 'Leg 1 - Commodity Instrument ID'	Underlying asset subtype or underlying contract subtype-Leg 1	UPI RDL: A lower-level description of the characteristics of an asset or contract underlying a derivative; Required for CFTC PPD time delay calculation
Renamed from 'Leg 2 - Commodity Instrument ID'	Underlying asset subtype or underlying contract subtype-Leg 2	UPI RDL: A lower-level description of the characteristics of an asset or contract underlying a derivative; Required for CFTC PPD time delay calculation
	Embedded Option type	Type of option or optional provision embedded in a contract.
	Option Type	The type of option reported.
	Option Style	Need field to determine exercise dates.
New	Package indicator	Indicator of whether the swap transaction is part of a package transaction.

Change:	Slice File Field Names	Description
New	Package transaction price	Traded price of the entire package in which the reported derivative transaction is a component. This data element is not applicable if no package is involved, or package transaction spread is used Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available. The Package transaction price may not be known when a new transaction is reported but may be updated later.
New	Package transaction price currency	•Currency in which the Package transaction price is denominated. This data element is not applicable if no package is involved, or Package transaction spread is used, or Package transaction price notation = 3
New	Package transaction price notation	•Manner in which the Package transaction price is expressed. This data element is not applicable if no package is involved, or Package transaction spread is used
New	Package transaction spread	Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if no package is involved, or Package transaction price is used Spread and related data elements of the transactions (spread currency, Spread notation) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.
New	Package transaction spread currency	•Currency in which the Package transaction spread is denominated. This data element is not applicable if no package is involved, or Package transaction price is used, or Package transaction spread notation = 3, or = 4
New	Package transaction spread notation	Manner in which the Package transaction spread is expressed. This data element is not applicable if no package is involved, or Package transaction price is used.
New	Physical delivery location-Leg 1	The delivery location.
New	Delivery Type	UPI RDL: Indicates whether a derivatives contract will deliver a physical asset or a cash equivalent at settlement.

Slice File Layout: Please navigate to the attachment section of Adobe and double click on the file to open

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