DTCC GTR
User Technical Specifications

Global Trade Repository
Version 4 Revision 5

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About this document

This document is intended to provide users with the information required to build industry standard FpML messages for submission to the DTCC Global Trade Repository via a computer-to-computer interface. The following sections refer to FpML 5.3 Recordkeeping and Transparency views. This document describes the overall messaging architecture and is intended to be used in conjunction with asset class specific specifications.

The latest version of this document is available in the Participants Section of the DTCC website at the following URL:
http://www.dtcc.com/data-and-repository-services/global-trade-repository/gtr-us/client-center/client-center.aspx?gated=customers

Revision History

Date	Version	Description
5/10/13	**4**	Version 4 Rev 0 Cross Asset Technical Specification
8/30/13	**4**	Version 4 Rev 1 Cross Asset Technical Specification Added Sections 12.2.5, 12.2.6 Updated Sections 19.3.3, 19.5.1, 19.5.2, 20.4 All new and updated fields are highlighted in Yellow in 20.4 Reference Data Section
9/17/13	**4**	Version 4 Rev 2 Cross Asset Technical Specification Updated SendTo element in sections 11.1,16.1,16.2 Updated supervisoryBody;reportingRole elements in section 12.1.9 Updated EMIR Reportable column in section 19.4 Added sendTo element in 20.4 Reference Data Section
11/08/13	**4**	Version 4 Rev 3 Cross Asset Technical Specification Updated Section 15.2 for WACK messages Updated Section 19.3.3 for WACK and NAK messages Updated Section 19.5.2 for blank UTI Prefix Added Section 20.3 Expected Build and Actual Build Attributes Updated XPATH's in 20.4 Reference Data Section highlighted in Yellow
7/31/14	**4**	Version 4 Rev 4 Cross Asset Technical Specification Updated XPATH's in 20.4 Reference Data Section for - Additional Repository 3 Prefix and Additional Repository 3 Value
12/19/14	**4**	Version 4 Rev 5 Cross Asset Technical Specification Updated Valid Value in 12.1.11 Party Element – for Party 1 US Person and Party 2 US Person to include "Non-USA" Updated XPATH's in 20.4 Reference Data Section for – Canadian Fields Trade Party 1 Local Counterparty Jurisdiction Trade Party 2 Local Counterparty Jurisdiction Inter-Affiliate Original Execution Timestamp

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1. DTCC Cross Asset Global Trade Repository

This document will serve as the Cross Asset Global Trade Repository User Technical Specification and should be used in conjunction with the Asset Specific User Technical Specifications addendums.

1.1. Overview

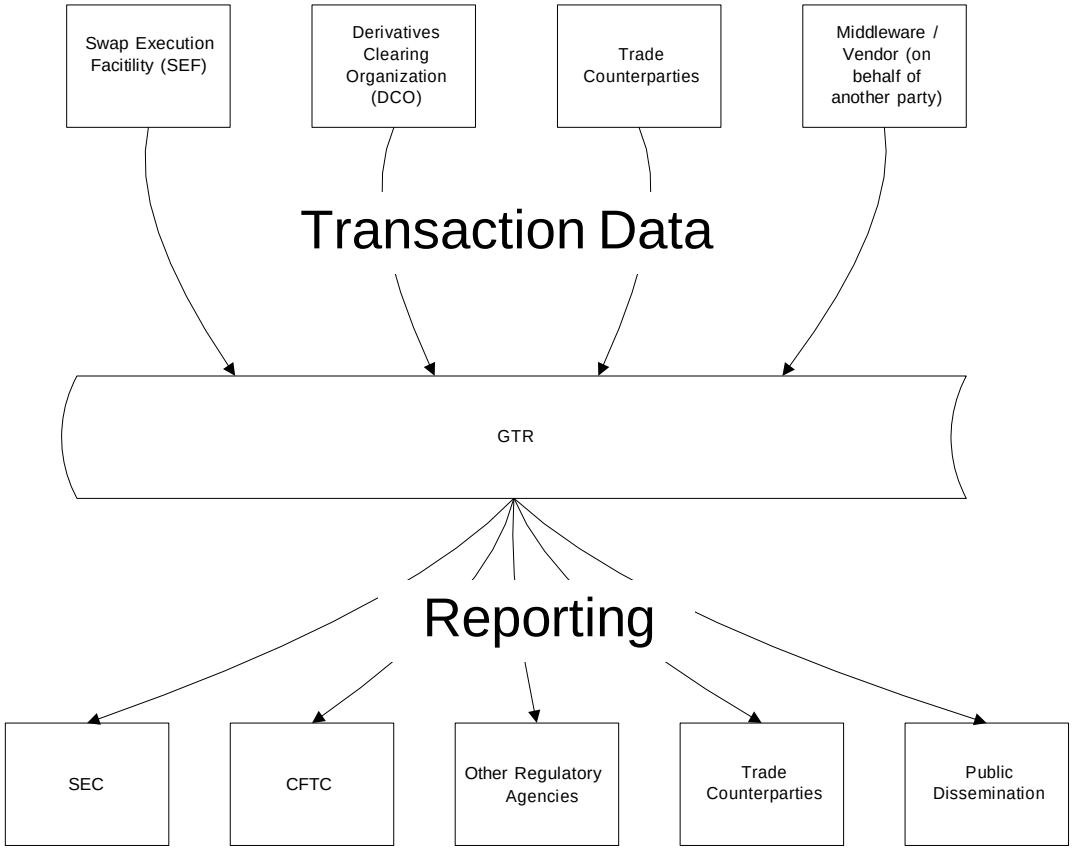
DTCC's cross asset Global Trade Repository (GTR) solution will provide participants in the Over- the-Counter Derivatives market a central point of communication and storage for reporting of all OTC Derivatives (Swaps, Mixed Swaps, and Security Based Swaps as defined in the Dodd-Frank legislation) to regulators. The asset classes acceptable to the GTR framework are Credit Derivatives, Equity Derivatives, Interest Rate Derivatives, FX Derivatives, and Commodity Derivatives.

The GTR provides functionality required to capture the data to fulfill reporting obligations globally for OTC Derivative market participants as the architecture is extendable to support multiple jurisdictions and regimes. Because it is anticipated that the United States' regulation under Dodd Frank will go into effect prior to other regulatory jurisdictions, the GTR will accept all forms of reporting defined in the U.S. rules; Real-Time, Primary Economic Terms, Confirmation, Lifecycle and Snapshot.

To ease industry implementation, the GTR will allow participants to determine their appropriate level of reporting. This model also provides for user flexibility in the future when different regulators require different information based upon their jurisdiction.

1.2.Project Summary

The GTR provides functionality required to capture the data to fulfill global regulations (Dodd-Frank, ODRF, EMIR etc). The architecture is extendable to support multiple reporting regimes and each regulator will only be able to view the data to which they are entitled to under their jurisdiction. For example when European regulatory agencies finalize what level of reporting they expect from a GTR under EMIR legislation we will adjust accordingly to support.



The GTR is designed to record transactional data to create the necessary reports for regulators. Upon a firm executing a deal, they would submit a Real-Time message to the GTR as soon as technologically possible to publicly disseminate the price and size of the deal. Furthermore, upon verification of the primary economic terms of the deal, the firm would submit a PET (Primary Economic Terms) message to the GTR to record the verification event. Once the firm has confirmed the deal, they would submit a Confirm message to the GTR to record the confirmation event. In addition, a firm may submit a snapshot message to sync the GTR with their internal systems. The last message type is the Valuation message which will be used by firms to provide their daily valuation on the deal to the GTR. Please note that the actual messages required to be sent would depend on the regulation for the asset class and jurisdiction of the deal.

2. Definition of Terms

RealTime	“Real-time” public reporting means reporting "data relating to a swap transaction, including price and volume". The real-time reporting requirements apply to all swaps, including those swaps executed on a registered swap execution facility ("SEF") or a registered designated contract market ("DCM") and those swaps executed bilaterally between counterparties and not pursuant to the rules of a SEF or DCM ("off-facility swaps"). A real-time reportable swap transaction includes not only the execution of a swap contract, but also certain price-affecting events that occur over the "life" of a swap
Primary Economic Terms	The “primary economic terms” of a swap include all of the terms of the swap verified or matched by the counterparties at or shortly after the execution of the swap. Such terms can differ not only for swaps in different swap asset classes, but also for standardized versus non-standardized swaps.
Confirmation	"Confirmation" is defined as the full, signed, legal confirmation by the counterparties of all of the terms of a swap. "Confirmation data" is defined as all of the terms of a swap matched and agreed upon by the counterparties in confirming the swap.
Snapshot	The state or “snapshot” approach involves a daily update of the current state of the swap which incorporates all the changes that have happened to the swap since the previous snapshot.
Valuation	Valuation data is defined to mean daily mark-to-market information.
USI	The Unique Swap Identifier (USI) will identify that particular swap and counterparties to the transaction throughout its existence.
UTI	A Unique Trade ID agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty. If a USI is present and the UTI is blank then the USI will be used for reporting of the UTI.
LEI	The Legal Entity Identifier (LEI) identifies the legal entity of each party to a swap transaction.
UPI	The Unique Product Identifier (UPI) will be used to uniquely identify a product at a granular level to support real-time price dissemination i.e. fungible product definition. Official UPI values will be defined by the industry and maintained by an Internationally Recognized Standards Body (IRSB). In the interim the UPI is included as a “placeholder” field in the message specifications and a list of acceptable values per asset class will be defined in asset class specific message specifications to be read in conjunction with this document.

3. Supported Asset Classes

The asset classes supported in the DTCC Global Trade Repository (GTR) are:

Credits, Equities, Interest Rates, Commodities and Foreign Exchange

4. Message Types [1]

RealTime	The "RealTime" message must be used to submit price and volume information of the OTC Derivative trade. As per the regulations some contents of the "RealTime" message are publicly disseminated.
Primary Economic Terms	The "Primary Economic Terms" (PET) message supports the CFTC p45 PET requirements.
Confirmation	"Confirmation" is defined as the full, signed, legal confirmation by the counterparties of all of the terms of a swap. "Confirmation data" is defined as all of the terms of a swap matched and agreed upon by the counterparties in confirming the swap.
Snapshot	The snapshot message provides a "point in time" view of the state of a contact or portfolio.
Verification	The Verification message is used to provide users of the GTR with the capability to "verify" or "dispute" positions alleged in the GTR by a counterparty.
Document	The document message will be used for submissions that include embedded documentation related to the swap.
Snapshot	The Snapshot submission will be used to report the "point in time" view of the contract or will be used to report the trade openings. The "point in time" view of the contract may include any trade detail changes or updates to the position.
Event	The Event Data submission will be used to submit the static data related to an event such compression or credit event. The event data is used to describe an event for which the trade detail updates have been sent.
Combo	Combo submissions RT-PET, PET-Confirm, and RT-PET-Confirm.
Valuation	The Valuation submissions will be used to report the current valuation (market value) of the trade. The messages will be submitted on a daily basis for the reportable trades.
Collateral Valuation[2]	A new collateral valuation message will be created explicitly to provide the reporting of valuations on individual collateral pools supporting submissions on behalf of both counterparties.

[1] Refer to section 19.3.2 Message Types for detailed information.

[2] A new message type Collateral Valuation is required for ESMA in June 2014. This messagetype will not be supported until June 2014.

5. Validation Criteria

GTR messages submitted to DTCC and those received from DTCC must be well-formed XML messages that validate successfully with the schemas that are distributed with the release. Participants must strictly adhere to the processing instructions as outlined by the DTCC GTR. Please see additional validation sections in the Asset Class specific addendums.

6. Communication - Data Transmission

Please see the "Connectivity: MQ Standards ver. 3.7" document for details on data communications and transmissions. This document can be found at the GTR Products and Services Page at http://dtcc.com/products/derivserv/global_trade_repository/index.php

7. Messaging Architecture

All messages sent to the GTR include the message type and other data to allow the GTR to correctly determine the appropriate series of actions and validations to perform.

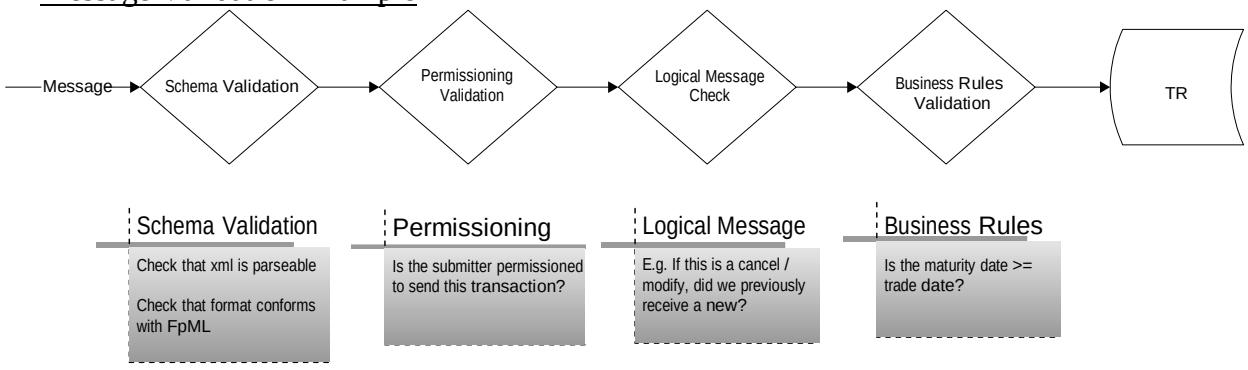
For example, some supported Message, Transaction and Action types are:

- Message Types: "RT", "PET", "Confirm", "Snapshot", "Valuation", "Document", "Verification"
- Transaction Types: Trade, Exit, Novation, Novation-Trade, Termination, Amendment
- Action: New, Cancel, Modify

The GTR will perform message schema validation, asset class specific business rule validations, and authorization/per missioning validation for all in-bound messages.

The GTR will support new/modify/cancel to previously submitted messages referenced by USI (and EID where applicable).

Message Validation Example



The root element of all GTR messages is the SOAP[3] **Envelope** allowing Web Service access to firms if desired. Both the SOAP **Header** and **Body** elements are used in the GTR implementation. The SOAP schema definition is W3C controlled.
The SOAP **Header** is used to convey the high-level information about the message. The SOAP **Header** element encapsulates the DTCC schema controlled **SDR_Header** element. The **SDR_Header** element contains information on the parties to the message and routing.

The SOAP **Body** is used to convey the data payload, the message can be a "RealTime (RT)", "PrimaryEconomicTerms (PET)", "Confirmation", "Snapshot" or a "Valuation" message. The SOAP **Body** element encapsulates a DTCC schema controlled **SDR_Body** element.

8. GTR WEB Portal

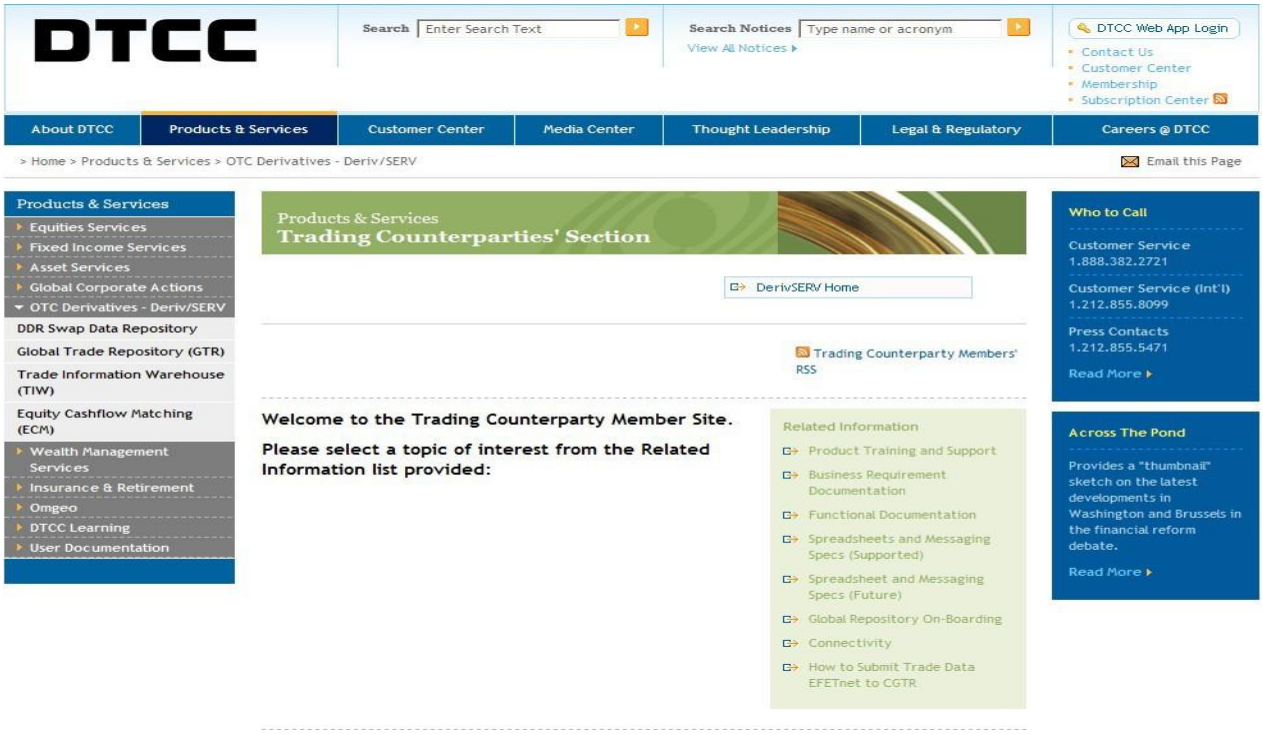
The Web Portal is the document repository for our Business, Messaging and Connectivity documents.

Link to the portal is here:

http://www.dtcc.com/data-and-repository-services/global-trade-repository/gtr-us/client-center/client-center.aspx?gated=customers

Username: DTCCGTR
Password: SDRmem2012

The link above will launch you to the screen below:



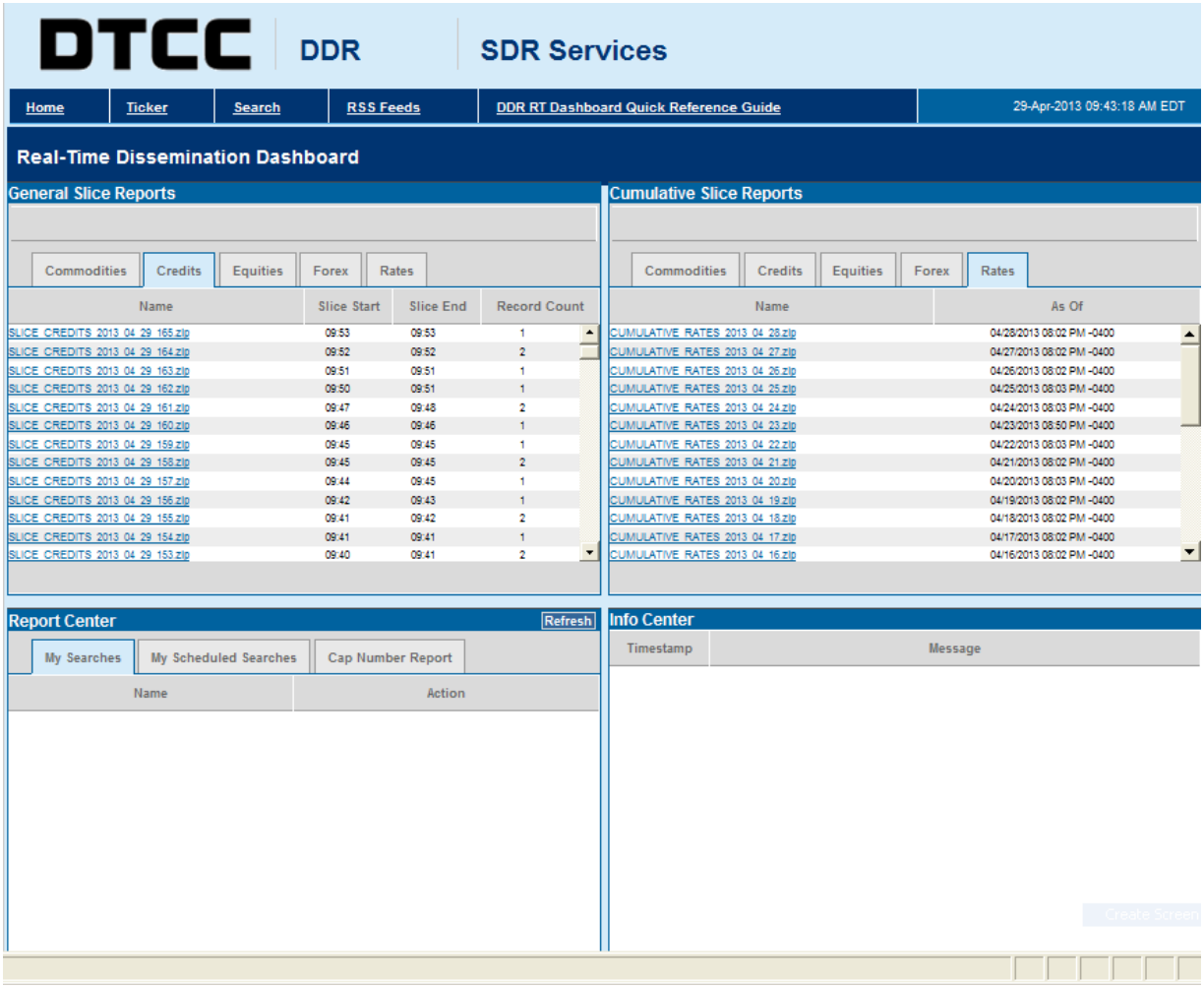
[3] Simple Object Access Protocol

9. Real-Time Dissemination Dashboard

Commodities, Credits, Equities, Forex, and Rates reports can be found at:

https://rtdata.dtcc.com/gtr/rssaction.do

Please see the DDR RT Dashboard Quick Reference Guide for instructions on how to use this link.



10.How to Read the GTR Schema Documentation Sections

10.1.Schema Rules

This section describes the use of the GTR XML schemas for generating and receiving computer-to-computer transaction messages. The following documentation convention will be used:

1. XML element names will be displayed in **bold face.**
2. XML attribute names will be displayed in *italics*.
3. The term "must" is used to indicate a mandatory element or attribute necessary for submission by firms to the GTR or in a message from the GTR to the firm. Note that the schema may not require the element or attribute as mandatory; in these instances the GTR usage rules mandate the use of the element or attribute.
4. The term "must not" is used to prohibit the use of an element or attribute for submission by firms to the GTR or in a message from the GTR to the firm. Note that the schema may allow the element or attribute; in these instances the GTR usage rules mandate the element or attribute be omitted.
5. The term "will" is used to indicate for a GTR generated message that the element or attribute will be found in the message. Note that the schema may not require the element or attribute as mandatory; in these instances the GTR usage rules mandate the use of the element or attribute.
6. The term "may" is used to indicate an optional element or attribute. Often these elements or attributes may have business rules that make them conditionally required (i.e. required dependent on usage.) Careful reading of this document will identify where conditional requirements exist.
7. This documentation is best used in conjunction with the sample messages, and schemas provided at the following location http://www.fpml.org.
8. This document does not detail MQ setup or usage. Please refer to the "Connectivity: MQ Standards ver. 3.7" document for more detailed MQ implementation details.

11.Header

11.1.publicExecutionReport/nonPublicExecutionReport

The **header** element must contain the **sentBy, sendTo** and **creationTimestamp.** The **header** element may contain the **messageId** and **implementationSpecification.**

The **messageId** element must contain the *messageIdScheme* attribute. The value of the **messageId** element, will be any value appropriate to the submitter, usually any sequence number to track the original submission. The value of the *messageIdScheme* attribute should contain the value of www.submittingparty.com then the value of the *messageIdScheme* attribute must be "www.submittingparty.com/**msg_id**". DTCC will not validate either the **messageId** element or the *messageIdScheme* attribute.

The **sentBy** element must be a valid LEI or, in the interim, an alternative SDO account Id of the submitter. The **sentBy** element must contain the *messageAddressScheme* attribute, The *messageAddressScheme* attribute must be equal to one of the values below:

Please see **Appendix A** for schemes.

"FREEFORMATTEXT" will be stored in the database for all schemes outside of the ones defined in Appendix A.

The **sendTo** element must have a valid value of "DTCCGTR", "DTCCUS", "DTCCEU", "DTCCSG". The **sendTo** element is used for routing messages to applicable data centers. DTCCGTR, already used by firms on the current FPML submission, and DTCCUS both represent routing to the US data center. Multiple values can be provided if the message needs to be routed to more than one data center. For example, if the message needs to be routed to both EU Datacenter and US Datacenter, the values will be populated as below:

<**sendTo**>DTCCEU</**sendTo**>
<**sendTo**>DTCCUS</**sendTo**>

The current "DTCCGTR" value will also be supported and will be routed to US Datacenter.

For outbound messages sent by the DTCC GTR system to participants:

The **sentBy** element will have a value of "DTCCUS", "DTCCEU".
The **sendTo** element will have the submitted Account Id of the submitter of the original message.

The **creationTimestamp** must be included. The value of the **creationTimestamp** is an XML timestamp when the message was created. The timestamp must be in the below format:

YYYY-MM-DDTHH:MM:SSZ (UTC format)

The **implementationSpecification** may be used to denote what version of the GTR specifications this message is being built. The **implementationSpecification** must contain the **version** element. The **version** element may include an *implementationSpecificationVersionScheme* attribute.

The value of that attribute must be equal to http://www.dtcc.com. If there is no scheme present, the GTR will default to the message settings in your SDO account setup. To adhere to this document, the prefix value of the version number must be equal to CA4.0. See asset specific addendums for the appropriate trailing numbers.

12.New/Modify Elements

12.1.publicExecutionReport/nonPublicExecutionReport common elements

12.1.1.isCorrection element

The **isCorrection** element must be included to indicate if the message is new or a modification. A value of true indicates the message is a modification, a value of false indicates it is a new message.

12.1.2.onBehalfOf element

The **publicExecutionReport** element may contain the **onBehalfOf** element for all message types. The **onBehalfOf** element is used to represent the parties on who the message is submitted for, this element is required if the message is on behalf of another party. In the case where a third party is submitting on behalf of both parties, two **onBehalfOf** elements may be present. The **onBehalfOf** element must include the **partyReference** element. The **partyReference** element must include the *href* attribute, whose value should point to the *id* attribute of one of the **party** elements in the trade.

12.1.3.originatingEvent element

The **originatingEvent** element must be present in the **publicExecutionReport** structure. The value of the **originatingEvent** element represents the "Transaction Type" of the trade. The values of the Transaction types may vary by asset class, values may include but are not limited to: Trade, Novation and Novation-Trade.

For asset class specific transaction types please refer to the corresponding asset class specific technical message specifications.

12.1.4.trade element

The **trade** element must contain the **tradeHeader** element and must include a substitutable **product** element.

The **tradeHeader** element must include the **partyTradeIdentifier** and **tradeInformation.**

12.1.5.partyTradeIdentifier element

The **partyTradeIdentifier** element must include the **issuer** and **tradeId** elements to represent USI[3]. Additional **tradeId** elements can be used to represent the Party1 Transaction Id and Party2 Transaction Id

To represent the USI, the **partyTradeIdentifier** must include the **issuer** and **tradeId** elements. The issuer element may include the *issuerIdScheme** attribute, the value of that scheme must be appropriate to that submitter. Possible valid values are:

Please see **Appendix A** for schemes.

Only one **tradeId** may be used in conjunction with the **issuer** element. The tradeId element must have a *tradeIdScheme*, the value of that scheme must be equal to http://www.fpml.org/coding-scheme/external/unique-transaction-identifier. The value within the **tradeId** element will be the USI[4] value.

If the submission is on behalf of two parties, two additional **partyTradeIdentifier** elements may be included to represent internal reference id's. The **partyTradeIdentifier** must include a **partyReference** and **tradeId** element. The **partyReference** element must be an empty element with an *href* attribute equal to an id defined in the **party** block. The **tradeId** element must have a *tradeIdScheme*, the scheme must be equal to http://www.dtcc.com/internal_Referenceid.

If you are submitting on behalf of both parties, you must use the **partyTradeInfomation** block to distinguish party1 and party2 details.

12.1.6.tradeInformation element

The **tradeInformation** element must include **relatedParty**, **executionDateTime, intentToClear, regulatorRegime, executionVenueType**, and **nonStandardTerms**, it may include the **relatedParty, collateralizationType, offMarketPrice**, and **endUserException** elements.

The **executionDateTime** element must be used to represent the date and time of execution of the trade. The **executionDateTime** element must be in YYYY-MM-DDTHH:MM:SSZ UTC format.

The **intentToClear** element will be used to denote if the trade is set to be cleared. Valid values are "true" or "false".

If the value of the **intentToClear** element is "false" then the user must populate the **collateralizationType** element. The **collateralzationType** element may be included and is to be used to denote the type of collateral that is used for this transaction. Valid values are "Uncollateralized", "Partially", "OneWay", "Fully".^

[4] Reference the Definition of Terms, section 2, for the USI definition.

If the trade is not going to be cleared but is mandatorily clearable, the users must submit the **endUserException** flag. The **endUserException** signifies whether the trade has an end user electing an exemption. The value "true" indicates the end user is exempt from clearing and "false" indicates the end user is not exempt from clearing.

The **nonStandardTerms** element is used to indicate when one or more additional term(s) or provision(s), other than those listed in the required real-time data fields materially affects the price of the reportable swap transaction. The **nonStandardTerms** element will have the value of "true" or "false".

The **offMarketPrice** element is used to identify when the price of the swap does not reflect the current market price. The value "true" indicates there is other off market price effecting terms on the trade and the value "false" indicates there is no off market price effecting terms.

The **executionVenueType** element must be used to indicate the "venue of execution" of a reportable swap transaction. Execution venue can be identified by one of the following FpML values of: "SEF", "DCM" or "OffFacility".

12.1.7.partyTradeInformation element

The **partyTradeInformation** must include a **partyReference** element. The **partyReference** element must have an *href* attribute that points to an id defined in the **party** block. In the case of a third party submitting on behalf of both parties to the trade a block will be populated with a party reference to the "Submitter". Within the submitter block will be all the trade information common to both parties. In Party 1 and Party 2's block will be information pertain to that particular party. For a submission on behalf of one party, all relevant information will be populated in Party 1's trade information block.

The **partyTradeInformation** element must include the r**elatedParty, intentToClear,** and **verificationMethod** elements and may include the **executionDateTime, timestamps**, **allocationStatus**, **collateralizationType, reportingRegime**, **endUserException, nonStandardTerms**, **offMarketPrice executionVenueType**, **verificationMethod, confirmationMethod, cleared, value, largeSizeTrade, isAccountingHedge, clearingStatus**, and **category** elements.

When included, the "Submitter" **partyTradeInformation** block is included the **executionDateTime, verificationMethod, timestamps**, **allocationStatus**, **intentToClear, collateralizationType, nonStandardTerms**, **offMarketPrice** and **executionVenueType**, elements will be in the "Submitter" block.

The **executionDateTime** element must be used to represent the date/time of the execution of the trade. It must be included for a RT-PET, RT-PET-Confirm message, otherwise the **executionDateTime** element is optional. The **executionDateTime** must be in YYYY-MM- DDTHH:MM:SSZ UTC format.
The timestamps **cleared** element may be used to represent the timestamp of when the trade was cleared.
The value of the timestamp is expressed in YYYY-MM-DDTHH:MM:SSZ UTC format.^

The **value** element may be used to represent the date time the valuation was generated.
The value of the timestamp is expressed in YYYY-MM-DDTHH:MM:SSZ UTC format.^

The **allocationStatus** is intended to communicate whether or not a trade is pre or post-allocation. The **allocationStatus** element must have a value of “PreAllocation” or “PostAllocation”.

The **largeSizeTrade** element may be included to indicate whether a publically reportable swap transaction is a block trade or large notional off-facility swap. The values are “true” or “false”. ^
The **isAccountingHedge** element may be included to indicate information on whether the contract is objectively measurable, as directly linked to the reporting counterparty's commercial or treasury financing activity. The values are “true” or “false”. ^

The **clearingStatus** element may be used to indicate whether clearing has taken place. The valid values are “Accepted”, “Uncleared”.^

The **category** element must be included when a value is provided in **Execution Agent Value**. Identifies whether the party has concluded the contract as principal on own account, on own behalf or behalf of a client, or as agent for the account of, and on behalf of a client.^

The valid values are “Principal”, “Agent”, “Counterparty”, “Customer”.
categoryScheme="**http://www.dtcc.com/trading_capacity**"

The **category** element is also used to indicate whether the contract was entered into as an intra-group transaction. The valid values are “true”, “false”. ^
categoryScheme="**http://www.dtcc.com/intragroup**"

The **category** element is also used to indicate whether the contract was entered into as a joint and several transaction. The valid values are “true”, “false”. ^
categoryScheme="**http://www.dtcc.com/joint_and_several**"

The **intentToClear** element is a Boolean data type, valid values are “true” or “false”.

If the i**ntentToClear** flag is false, then the collateralizationType field is required for all real time messages. The **collateralzationType** element is used to describe the type of collateral provided for the transaction if applicable. Valid values are "Uncollateralized", "Partially", "OneWay", “Fully”.

The **endUserExceptionFlag** is used to denote the party who is exempt from clearing. Valid values are “true” or “false”.

The **nonStandardTerms** element is used to indicate when one or more additional term(s) or provision(s), other than those listed in the required real-time data fields, materially affects the price of the reportable swap transaction. This element is required for a RT-PET and RT-PET- Confim message. The **nonStandardTerms** element will have the value of “true” or “false”.

The **offMarketPrice** element may be included if the price does not reflect the current market price. The value “true” indicates there is other off market price affecting terms on the trade and the value “false” indicates there is no off market price affecting terms.

The **executionVenueType** element must be used to indicate the “venue of execution” of a reportable swap transaction. Valid values for **executionVenueType** are: “SEF”, “DCM” or “OffFacility”.

The **verificationMethod** is used to identify how the trade was verified. For a PET, RT-PET and RT-PET-Confirm messages it must be included, for a confirmation, snapshot and snapshot-short messages it is optional. It is not applicable for a Document message.
Valid values in **verificationMethod** are "Electronic" and "NonElectronic" and "Unverified".
The **confirmationMethod** is used to describe how the trade was confirmed. It is optional for a RT-PET-Confirm, PET, PET-Confirm and Confirm message, and is not applicable to a Document message. Valid values for **confirmationMethod** are "Electronic" and "NonElectronic".

12.1.8.relatedParty element

The **relatedParty** element is used to represent parties that are related to the counterparties on the transaction. Any related Party is expected to be populated in that party's **partyTradeInformation** block. In order for the GTR to support any *href* naming we require that counterparties are defined in the **relatedParty** element. Valid values for the counterparty roles will be "ReportingParty" or "Counterparty".

The **relatedParty** element must include the **partyReference** element, which must include an *href* attribute. The *href* attribute must point to an id defined in the **party** block. The GTR will determine the type of party by the **role** element. The role element must have a *partyRoleScheme* attribute, the value of that attribute must be http://www.fpml.org/coding-scheme/party-role.

The **role** element must be populated with one of the following values:
ExecutionAgent
SettlementAgent
Clearer
AdditionalRepository
ClearingBroker
ReportingParty
Counterparty
TradeSource
ClearingExceptionParty[5]
AffiliateExemption[6]
ConfirmationPlatform^
CCPforUnderlyingSwap^

12.1.9.reportingRegime element

The **reportingRegime** element must include the **reportingPurpose** and may include the **supervisoryRegistration, reportingRole, mandatorilyClearable, exceedsClearingThreshold,** and **entityClassification** elements. The **reportingRegime** may appear more than once in the event there is more than one reporting regime applicable to the transaction. One **reportingRegime** should be used for each jurisdiction.

The **supervisoryRegistration** must contain the **supervisoryBody** element. Valid values can include but are not limited to: "SEC", "CFTC" and "HKMA". One **supervisoryBody** element may be present per **reportingRegime.**

[5] ClearingExceptionParty and AffiliateExemption are mutually exclusive, both should not be populated.

[6] When affiliate exemption is claimed the role of "AffiliateExemption" should be populated for both parties. If it is populated for either party the GTR will accept and store it.

The **reportingRole** will be used to define the reporting obligation of the parties. The **reportingRole** valid values are "Independent"[7], "FullyDelegated"[8], "UndisclosedCounterparty ", "ReportingParty", "VoluntaryParty", "Principal", "Agent". ^
http://www.fpml.org/coding-scheme/reporting-role

The **reportingPurpose** is used to describe the message type. If you intend to suppress the price of this message, the **reportingPurpose** must be "None". Otherwise, valid values are "RT", "PET", "Confirm", "Snapshot", "Verification", "Document", "RT-PET","PET-Confirm", "RT-PET-Confirm", "AddJurisdiction", "RemoveJurisdiction". ^

The **mandatorilyClearable** element is to be used to distinguish if for the supervisory body listed, this

trade is mandatorily clearable. Valid values are "true" or "false".

The **exceedsClearingThreshold** element is to be used to distinguish if the reporting counterparty is above the clearing threshold. Valid values are "true" or "false".^

The **entityClassification** element indicates the organization referenced by the partyTradeInformation with respect to the reporting Regime, is a Financial or NonFinancial entity for ESMA reporting.
The **entityClassification** element must have a *entityClassificationScheme* attribute.
http://www.fpml.org/coding-scheme/entity-classification^

12.1.10.product (substitution) element

The FpML **product** element is a substitutable element. Depending on the asset class type the substitutable element differs. All product substitutable elements must contain the **primaryAssetClass** and **productId** and may include the **secondaryAssetClass** elements for real time. The **primaryAssetClass** and **secondaryAssetClass** must have a value of "Credit", "InterestRate", "ForeignExchange", "Equity" or "Commodity". The **productId** element must have a *productIdScheme* attribute, the value of that attribute must be one of the following values:

Please see **Appendix A** for schemes.

The following are the product substitution elements that will be accepted into the GTR:

Credit	creditDefaultSwap creditDefaultSwapOption
Commodities	commoditySwap commoditySwaption commodityOption commodityForward

[7] This value will not be used for GTR reporting obligation.

[8] This value will not be used for GTR reporting obligation.

Equities	equityOptionTransactionSupplement varianceSwapTransactionSupplement dividendSwapTransactionSupplement equitySwapTransactionSupplement equityForward
Interest Rates	capFloor fra swap swaption bondOption
Foreign Exchange	fxOption fxSingleLeg

All asset classes will also support the **genericProduct** element. See section 18.1 for a brief description. More detailed descriptions of how each asset class intends to use the **genericProduct** can be found in asset specific addendums.

12.1.11. party element

The **publicExecutionReport** element may contain two or more **party** elements to represent all parties on the trade. As noted above, the GTR will allowing any naming for parties, the values listed here may or may not be used.

The **party** element may have an id for the following values:
Party1
Party2

The **party** element may additional have an id for the following values:

ClearingDCO
Broker1
Broker2

The **party** element may contain the **partyId** element. The value of the **partyId** element must have a *partyIdScheme* attribute. Valid *partyIdScheme* attribute are:

Please see **Appendix A** for schemes.

"FREEFORMATTEXT" will be stored in the database for all schemes outside of the ones defined in Appendix A.

The value of the **partyId** element must be applicable to the scheme.
The **organizationType** element may be present for the **partyId**'s used for the counterparties. Valid values are "SD", "MSP" and" non-SD/MSP".

The **party** element may contain the **contactInfo** element. The **contactInfo** element may contain the **address** element. The **address** element may contain city, country, and postal code and is free form text.

The **party** element may contain the **businessUnit** element. The **businessUnit** element must contain an id attribute. Valid id attributes may be:

Desk1
Desk2
Sales1
Sales2

The business unit id's associated with their party should be populated within that parties block (e.g., Broker1 should be populated in Party1's block)

In order for the GTR to differentiate the Desk and Sales Id, the **name** element must be present when providing this information. The name element must have a value of "Desk" or "Sales".

The **businessUnitId** element may be populated with the internal identification of the business units identified above.

The **person** element may be used to represent people associated with a swap transaction. The GTR will assume any information populated in the **person** element is describing the trader. The **person** element must include the **personId** elements. The **person** element must have an *id* attribute. Valid *id* attribute values are:

Trader1
Trader2

The **personID** element will be the internal reference for the person being identified and is a string value.

The **nonpublicExecutionReport** element may contain two or more **party** elements to represent all parties on the trade. As noted above, the GTR will allowing any naming for parties, the values listed here may or may not be used.

The **party** element may include the **partyId, classification, country, region, organizationType, businessUnit, and person** elements.

Additional **party** elements may be included, in the case of a Valuation, Verification or Document Message type the below parties are not applicable. The following parties may be represented in the party element:

Submitter*
ExecutionAgent1
ExecutionAgent2
SettlementAgent1
SettlementAgent2
Broker1
Broker2
ClearingBroker1

ClearingBroker2
Clearing DCO
AdditionalRepository1
AdditionalRepository2
AdditionalRepository3
BeneficiaryId1^
BeneficiaryId2^
Party3**
Party4**

*to be included in the case of a third party submitting on behalf of a party to the trade
**to be included only in the case of a Novation or NovationTrade message.

The **party** element must contain the **partyId** element. The value of the **partyId** element must be a valid GTR account Id. The **partyId** element must contain a *partyIdScheme*. Valid *partyIdSchemes* are:

Please see **Appendix A** for schemes.

"FREEFORMATTEXT" will be stored in the database for all schemes outside of the ones defined above.

The value of the **partyId** element must be applicable to the scheme.

The **classification** element may be included for Party1and Party2. The **classification** element may contain a
industryClassificationScheme. ^
http://www.fpml.org/coding-scheme/regulatory-corporate-sector

FpML valid coding scheme values are below. We will not mandate that you populate the element with a coding scheme value. See below for guidance on how the additional FpML scheme values will be stored.

Code	Description	Stored in DB as
AssuranceUndertaking	A=Assurance undertaking authorised in accordance with Directive 2002/83/EC;	true
CreditInstitution	C=Credit institution authorised in accordance with Directive 2006/48/EC;	true
InvestmentFirm	F=Investment firm in accordance with Directive 2004/39/EC;	true
InsuranceUndertaking	I=Insurance undertaking authorised in accordance with Directive 73/239/EEC;	true
AlternativeInvestmentFund	L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU;	true

InstitutionForOccupationRetirementProvision	O=Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC;	true
ReinsuranceUndertaking	R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC;	true
UCITS	U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC;	true
NonFinancial	Used when the organization is a non-financial counterparty	false
FinancialEntity	Used when the organization is a financial counterparty	true
no value or no element		blank

There are three alternate URI's for the *industryClassificationScheme*.^

http://www.dtcc.org/coding-scheme/external/hkma-industrial-classification.
Contains HKMA enumerated values representing the party's industry classification.

Alternate scheme will contain the following values for HKMA: Individual, Corporate

http://www.dtcc.org/coding-scheme/external/**esma**-industrial-classification
Contains ESMA enumerated values representing the party's industry classification.

Alternate scheme will contain the following values for ESMA: AlternativeInvestmentFund, AssuranceUndertaking, CreditInstitution, InstitutionForOccupationalRetirementProvision, InsuranceUndertaking, InvestmentFirm, ReinsuranceUndertaking, UCITS

http://www.dtcc.org/coding-scheme/external/**cftc**-industrial-classification

Contains CFTC enumerated values representing the party's industry classification.

Alternate scheme will contain the following values for CFTC: FinancialEntity, NonFinancial

The **country** element may be included for Party1US Person and Party2 US Person. The **country** element must be a valid ISO country code.
We'll pull the "Party 1 US Person" from the party element [nonpublicExecutionReport /party /country]. A value of "USA" will flag the fields as "true". All other values will be stored as "false".

Valid Value	Stored in database
USA	true
NonUSA, Non-USA	false
Any other valid ISO country code	false
no value, no element or non-valid value	blank

The **region** element may be included for Party1 and Party2. Valid values are " EEA", "non-EEA", "US" or "non-US". ^
The **organizationType** element may be included for Party1 and Party2. Valid values are "SD", "MSP", "non-SD/MSP".

The **businessUnit** element within the party element must include an *id* attribute. Valid *id* attributes may be:

Desk1
Desk2
Sales1
Sales2

The **businessUnit** element may contain the **businessUnitId, name** and **country** elements. In order for the GTR to differentiate the Desk and Sales Id, the **name** element must be present when providing this information. The **name** element must have a value of "Desk" or "Sales".
The **businessUnitId** element may be the internal reference for the business unit being identified and is a string value. The **country** element must be a valid ISO country code.^

The **person** element may be used to represent people associated with a swap transaction. . The GTR will assume any information populated in the **person** element is describing the trader. The **person** element must include the **personId** and **country** elements. The **person** element must have an *id* attribute. Valid *id* attribute values may be:

Trader1
Trader2

The value of the **personID** element may be the internal reference for the person being identified and is a string value. The **country** element must be a valid ISO country code.

12.2.nonPublicExecutionReport elements

12.2.1.asOfDate element

The **asOfDate** element must be included in the **nonpublicExecutionReport** when submitting a Snapshot message and may be included for a Snapshot-Short message. The **asOfDate** element must follow the XML date convention on YYYY-MM-DD and be a valid date. This is required for all Snapshot messages and not allowed for the remaining message types.

12.2.2.asOfTime element

The **asOfTime** element must be included in the **nonpublicExecutionReport** when submitting a Snapshot message and may be included for a Snapshot-Short message. The **asOfTime** must be in the time format of hh:mm:ss UTC.

12.2.3.portofolioReference element

The **portfolioReference** element may be used to represent an Event Processing ID on a RT-PET-Confirm, PET-Confirm, Confirm, Snapshot and Snapshot-Short messages. The **portfolioReference** element must include the **portfolioName** element and must be a string value.

The **collateralPortfolio** element must be included for a Collateral message. The **collateralPortfolio** element explicitly provides the reporting of valuations on individual collateral pools, supporting submissions on behalf of both counterparties. The value is string data type. ^
http://www.dtcc.com/collateral-portfolio-id

12.2.4.quote element

When submitting a snapshot message a user may choose to include valuation information within the snapshot message. When submitting additional valuation information a user will populate the **quote** element.

The **quote** element may include the **value**, **currency, valuationDate**, **time, informationSource** and the **pricingModel** elements.

The **value** element must be used to express the calculated mark-to-market value of the contract. The **value** element is decimal data type.^

The **currency** element must be used to express the native currency of the calculated MTM value provided. The **currency** element must contain a valid ISO Currency code.^

The **valuationDate** element must be used to provide the date of the valuation. The **valuationDate** element must follow XML date convention of YYYY-MM-DD and must be a valid date UTC format. ^

The **time** element must be used to provide the time of the valuation. The **time** element must be in the time format of hh:mm:ss UTC format. ^

The **informationSource** may be used to denote the source that the valuation information is derived from. The **informationSource** must be a string data type.

The **pricingModel** element may be used to denote what type of valuation model is being used. The **pricingModel** must be a string data type.^

12.2.5.tradingEvent element

The **tradingEvent** element may be used to represent a life cycle event on a snapshot message. The **tradingEvent** must include an **eventType.^**

The **eventType** is a string data type.

Enumerated values: New, Modify, Error, Termination, Backload, Exercise, Compression.

For full novations, on the original trade, parties (RP and Step-out) will send “Termination”.

12.2.6.agreementDate element

The **agreementDate** element must be present if an **eventType** is present on a snapshot message. The **agreementDate** is a post trade event trade date for non-exits, for an exit the withdrawal effective date is populated in the **agreementDate**. For EMIR, terminations need to come in with termination date in this field. ^

The **agreementDate** element must follow XML date convention of YYYY-MM-DD and must be a valid date UTC format.

12.3.valuation Report elements

12.3.1.portfolioValuationItem element

The **valuationReport** element must be used to submit valuation information to DTCC's GTR. The GTR will expect the mark-to-market valuation information for every USI. Please see asset specific specifications for valuation rules.

The **valuationReport** element must contain the **header**, **onBehalfOf**, **portfolioValuationItem**, and **tradeValuationItem** elements and may include the **reportContents** and **party** elements.

The **reportContents** element must include the **primaryAssetClass** element and may include the s**econdaryAssetClass** element. The **primaryAssetClass** and **secondaryAssetClass** must have a value of one of the following: "Credit", "Commodity", InterestRate", ForeignExchange" or "Equity".

The **portfolioValuationItem** must contain the **portfolio, partyPortfolioName,** and **portfolioName** elements.

12.3.2.tradeValuationItem element

The **valuationReport** element must be used to submit valuation information to DTCC's GTR. The GTR will expect the mark-to-market valuation information for every USI. Please see asset specific specifications for valuation rules.

The **valuationReport** element must contain the **header**, **onBehalfOf**, **portfolioValuationItem, and tradeValuationItem** elements and may include the **reportContents** and **party** elements.
The **reportContents** element must include the **primaryAssetClass** element and may include the s**econdaryAssetClass** element. The **primaryAssetClass** and **secondaryAssetClass** must have a value of one of the following: "Credit", "Commodity", InterestRate", ForeignExchange" or "Equity".

The **value** element must be included for a Collateral message. The **value** element contains the value of the collateral. The **value** element is decimal data type.^

The **currency** element must be used to express the currency of the collateral value. The **currency** element must contain a valid ISO Currency code.^

The **measureType** element may be included to calculate daily mark. The **measureType** element has valid values of "MarkToMarket", "MarkToModel". ^

13.Cancels

13.1.publicExecutionReportRetracted/nonpublicExecutionReportRetracted

There is a distinction between an Exit, Global Cancel [9]and a Cancel message. A message type of cancel will cancel a submission into the GTR. A Global Cancel will cancel all submissions associated with a USI. An Exit is to be used to remove a record from the GTR, the history of that record will not be removed but it will no longer be reported on. This section will describe how to submit a "Cancel" message. Section 14.1 describes a "GlobalCancel" and "Exit" message.

For "Cancel" messages the **nonpublicExecutionReportRetracted** element must contain the **header**, **onBehalfOf**, and **party** elements.

The GTR will provide two ways to cancel a message, by using the **correlationId** and **tradeIdentifier**[10] elements together or by using the **originatingEvent** and **trade** elements together. See below for descriptions and references to each.

The **originatingEvent** element must be populated with the transaction type you wish to cancel. See asset class specific addendums for valid transaction types.

The trade element must include the **tradeHeader** element. The required elements for a cancel message within the **tradeHeader** will be the **partyTradeIdentifer** and the **partyTradeInformation** elements. The **partyTradeIdentifier** must include the USI and may include the event id if applicable.

Within the **partyTradeInformation** the **partyReference** and **reportingRegime** elements must be present. The **partyReference** should be an empty element that points to an id defined in the **party** block. This reference must be the same as the cancel message for whom the message is being submitted for. Within the **reportingRegime** element, the **name** or **supervisoryBody** must be present.
The **reportingPurpose** element must also be present to represent the message type you are cancelling.

For a cancel message the USI must be present and the Event ID may be present if applicable

13.2.valuationReportRetracted

When submitting a "cancel valuation" message the **valuationReportRetracted** element must be used. The **valuationReportRetracted** will follow the same rules as the **nonpublicExecutionRetracted**.

[9] Global Cancel for credit and rates is a post-production enhancement

[10] correlationId support is not for day 1 for credits and rates. Support is a post-production enhancement

14.Withdrawal

14.1.Withdrawal/Global Cancel/Exit

The withdrawal element will be used for Global Cancel and Exit functionality. The **withdrawal** element will be a child element of the **publicExecutionReport and nonpublicExecutionReport**, it must include the **partyTradeIdentifier** and **requestedAction** elements and it may include a **reason** element.

The **requestedAction** element must include a value of "ExpungeRecords" will be used for a Global Cancel, a value of "RetainRecords" will be used for an exit.
The **reason** element may be populated, see the credit specific addendum for valid values.

15.Outbound Errors

15.1.publicExecutionReportException

The **publicExecutionReportException** element must not be included in any inbound messages.
The **publicExecutionReportException** element will be used for reporting any Real Time errors from the inbound submission.. The **publicExecutionReportException** structure is from the FpML transparency view.

The **publicExecutionReportException** element must contain the necessary attribute used for XML processing for a successful validation by the XML parser.

The **publicExecutionReportException** element must contain the **header**, **reason** and **additionalData** elements.

The **reason** element will be used to report an error reason. The **reason** element will include the **reasonCode**, **location** and **description** elements.

The **reasonCode**[11] element will provide the appropriate error codes from the GTR perspective.
The **location** element will contain the appropriate XPATH location for the error.
The **description** element will contain a clear description of the error.
The **additionalData** element will be used to report the submitted message.

15.2.nonpublicExecutionReportException

The **nonpublicExecutionReportException** element must not be included on inbound messages. DTCC will use the **nonpublicExecutionReportException** element for reporting any errors on inbound submissions.

The **nonpublicExecutionReportException** element must contain the necessary attribute used for XML processing for a successful validation by the XML parser.

[11] Please see the corresponding GTR_Error_Codes.csv

The **nonpublicExecutionReportException** element must contain the **header**, **reason** and **additionalData** elements.

The **reason** element will be used to report an error reason. The **reason** element will include the **reasonCode**, **location** and **description** elements.

The **reasonCode**[12] element will provide the appropriate error codes from a GTR perspective. The **location** element will contain the appropriate XPATH location for the error.
The **description** element will contain a clear description of the error.

The **additionalData** element will be used to report the submitted message.

For NACK messages the **additionalData** element will contain a **string** element, "<![CDATA[" with the original submission that caused the error.

For WACK messages the **additionalData** element will contain the **originalMessage** element, with the XML of the original submission that caused the warning.

15.3.valuationReportException

The **valuationReportException** element must not be included on inbound messages. DTCC will use the **valuationReportException** element for reporting any errors in the "Valuation" submission.

The **valuationReportException** element must contain the necessary attribute used for XML processing for successful validation by the XML parser.

The **valuationReportException** element will contain the **header**, **reason** and **additionalData** elements.

The **reason** element will be used to report error reasons. The **reason** element will include the **reasonCode**, **location** and **description** elements.

The **reasonCode** element will provide the appropriate error codes from GTR perspective.

The **location** element will contain the appropriate XPATH location for the error.

The **description** element will contain the clear description about the error.

The **additionalData** element will be used to report the submitted message.

The **additionalData** element will contains the **string** element, which will contain the XML "<![CDATA["which will contain the original submission that caused the error .

[12] Please see corresponding GTR_Error_Codes.csv

15.4.verificationStatusNotificationException

The **verificationStatusNotificationException** element must not be included on inbound messages. DTCC will use the **verificationStatusNotificationExceptio** element for reporting any errors in the "Valuation" submission.

The **verificationStatusNotificationException** element must contain the necessary attribute used for XML processing for successful validation by the XML parser.

The **verificationStatusNotificationException** element will contain the **header**, **reason** and **additionalData** elements.

The **reason** element will be used to report error reasons. The **reason** element will include the **reasonCode**, **location** and **description** elements.

The **reasonCode** element will provide the appropriate error codes from GTR perspective.

The **location** element will contain the appropriate XPATH location for the error.

The **description** element will contain the clear description about the error.

The **additionalData** element will be used to report the submitted message.

The **additionalData** element will contains the **string** element, which will contain the XML "<![CDATA["which will contain the original submission that caused the error .

16.Outbound Acknowledgements

16.1.publicExecutionReportAcknowledgement/nonpublicExecutionReportAcknowledgement/valuationReportAcknowledgement

The **publicExecutionReportAcknowledgement/nonpublicExecutionReportAcknowledgement** element must not be included on inbound messages. DTCC will use the **publicExecutionReportAcknowledgement/nonpublicExecutionReportAcknowledgement** element for notifying parties of a successful inbound submission.

The **publicExecutionReportAcknowledgement/nonpublicExecutionReportAcknowledgement** element must include the **header** element and the **originalMessage** element.

The **header** element must contain the **inReplyTo**, **sentBy, sendTo** and **creationTimestamp** elements.

The **inReplyTo** element will be populated with the **messageId** value from the original inbound message. If the inbound **messageId** element has a *messageIdScheme*, the GTR will reflect that in the **inReplyTo** *messageIdScheme*.

The **sentBy** element will have a value of “DTCCUS”, “DTCCEU”.
If the message was routed to both US Datacenter and EU Datacenter, there will be two response messages sent, one from each data center with **sentBy** value “DTCCUS” and **sentBy** value “DTCCEU” respectively.

The **sendTo** element will have the submitted Account Id of the submitter of the original message.

The **creationTimestamp** must be included. The value of the **creationTimestamp** is an XML timestamp when the message was created. The timestamp must be in the format of:YYYY-MM-DDTHH:MM:SSZ (UTC).

The **originalMessage** element will contain the original trade details sent in the original submission.

For single submissions that are reportable under both EMIR and another jurisdiction, firms will now need to account for acknowledgement messages from multiple locations.

Additionally multiple warning acknowledgements messages, detailing regional specific processing, will be generated.

16.2.verificationStatusNotificationAcknowledgement

When a verification or disputed message is alleged against a party, the party will receive this acknowledgement (unless explicitly set up otherwise in SDO).

The **verificationStatusNotificationAcknowledgement** element must not be included on inbound messages. DTCC will use the **verificationStatusNotificationAcknowledgement** element for notifying parties of a successful inbound submission.

The **verificationStatusNotificationAcknowledgement** element must include the **header** element and the **originalMessage** element.

The **header** element must contain the **inReplyTo, sentBy, sendTo** and **creationTimestamp** elements.

The **inReplyTo** element will be populated with the **messageId** value from the original inbound message. If the inbound **messageId** element has a *messageIdScheme*, the GTR will reflect that in the **inReplyTo** *messageIdScheme*.

The **sentBy** element will have a value of “DTCCUS”, “DTCCEU”.

If the message was routed to both US Datacenter and EU Datacenter, there will be two response messages sent, one from each data center with **sentBy** value “DTCCUS” and **sentBy** value “DTCCEU” respectively.

The **sendTo** element will have the submitted Account Id of the submitter of the original message.

The **creationTimestamp** must be included. The value of the **creationTimestamp** is an XML timestamp when the message was created. The timestamp must be in the format of:YYYY-MM-DDTHH:MM:SSZ (UTC).

The **originalMessage** element will contain the original trade details sent in the original submission.

For single submissions that are reportable under both EMIR and another jurisdiction, firms will now need to account for acknowledgement messages from multiple locations.

Additionally multiple warning acknowledgements messages, detailing regional specific processing, will be generated.

17.Post Trade Events

The Post Trade Events were formerly represented in the DTCC extension element of PostTrade. Going forward the GTR will represent the Post Trade events in the applicable FpML structures. We have outlined the **novation** structure below. Since Post Trade events vary by asset class, please see the asset class addendums for applicable post trade structures.

17.1.novation

The **novation** element will be used for a transaction type of "Novation" and "Novation-Trade". The **novation** element rules will vary by asset class, please see asset class addendums for details.

Each asset class may include the **eventIdentifier**, **transferor, transferee** and **remainingParty** elements. Each element must have an *href* attribute that points to a **party** defined in the party block.

The **eventIdentifier** will be used to identify lifecycle events per USI. Please see asset class specific addendums for details. The **eventIdentifier** will be a string data type.

18.Document/Exotic/Verification Status FpML Structure

18.1.genericProduct

The **documentation** (18.2) element will be used to send documents embedded within an FpML message. Below is the description for the **genericProduct** and **documentation** elements. For details on the usage of the **genericProduct** for representing exotics, please see the asset specific addendums. The **genericProduct** element is a product substitutable element.

The **genericProduct** element must be contained within the **nonpublicExecutionReport**.
The **genericProduct** must include the **primaryAssetClass** and may include the **secondaryAssetClass** elements. The **primaryAssetClass** and **secondaryAssetClass** must have a value of one of the following: "Credit", "Commodity", InterestRate", ForeignExchange" or "Equity".

18.2.documentation element

For a document message the **documentation** element must include the **attachment** element.

The **attachment** element must include the r**esourceId**, **resourceType, mimeType, base64Binary** elements, and may include **masterAgreementType^** and **masterAgreementDate^**.

The **resourceId** element is to be used to identify the document reference or Id.

The **resourceType** element will be used to indicate what type of document is attached. Valid values can be, but are not limited to "CONFIRM", "DRAFT" and"CREDIT ANNEX".

The **mimeType** will be used to show what type of document is being attached. Below is the valid mime type documents. The mime type column will be the valid values of that element.

Extension	**Mime Type**
csv	text/csv
pdf	application/pdf
doc/docx	application/msword
tif	image/tiff
xml	application/xml
zip	application/zip
gz, gzip	application/x-gzip

The **base64Binary** element is used to embed the document.

The **masterAgreementType** is a reference to the name of the relevant master agreement. The data type is alphanumeric string up to 50 digits.

The **masterAgreementDate** is a reference to the year of the master agreement version used for the reported trade. The data type is date format YYYY.

18.3.verificationStatusNotification

A US SDR has an obligation to verify reported positions with both counterparties to a trade[13]. GTR implements this obligation via:

Comparison of the Notional Amount and Notional Currency submitted by both sides of a position.
Messaging and reporting to counterparties on trade submission to the GTR
Support for Verification and Dispute message allowing parties to indicate agreement/disagreement without submitting their position to the GTR.
The **verificationStatusNotification** element will be used in order to support this message. The **verificationStatusNotification** element must include the **header, status**, and **partyTradeIdentitifer** elements; it may include the **onBehalfOf** and **party** elements.
The **status** element must have a value of “Verified” or “Disputed”.

[13] http://www.federalregister.gov/a/2011-20817%20/p-202

19.GTR Functional Features

19.1.Dual Side Reporting

The current GTR infrastructure supports reporting of trade data

1. By both sides of the transaction. Any side can report the data to GTR independently.
2. Reporting can also happen via central matching platform such as confirmation service provider (CSP), Middleware's, Central Clearing parties or designated agents.

With ESMA regulation, both counterparties to the eligible transaction have a reporting obligation and it also makes a clear distinction between "common data" and "counterparty data".

19.2.Delegation Models

There will be 2 new delegation reporting models supported by GTR for EMIR.

Let's say an IRS trade, reportable to EMIR, got executed between Bank-A (Party) and Bank-B (Counterpart).

Full Delegation Model – In this reporting model, Bank-B has given complete responsibility of reporting the trades details to Bank-A. Bank-A will therefore report to GTR with "common data", "party data" and "counterparty data"

Independent Delegation Model – In this reporting model, no single party takes any responsibility of reporting the trade details of their counterparties, each one do its own. Bank-A submits "common data" and their side of the "party data", while Bank B also submits the same "common data" and their side of the data "party data"

Please see 20.4 Reference Data Section for FpML representation.

The table summarized the delegation models

Delegation Model	Description
Full Delegation Model	One party takes complete responsibility of reporting all aspects of the trade – "common data", their side of data ("party data") and "counterparty data"
Independent Delegation Model	In this model, no single party takes any responsibility of reporting the trade details of their counterparties. Both parties just report their side of "common data" and "counterparty data"

19.3.Trade Repository Submissions

19.3.1.Asset Class

The different asset classes that will be supported for EMIR reporting:

a. Credit

b. InterestRate

c. Equity

d. ForeignExchange

e. Commodity

19.3.2.Message Types

The existing messages types and templates (fields) currently supported by the GTR will be re-used as much as possible. The existing PET, Confirm, RT-PET, PET-Confirm, RT-PET-Confirm, Snapshot and Valuation messages will be extended to support additional fields in accordance with the EMIR rules. Currently GTR supports the below message types.

Message	Message Description	Changes?
RT	The Real Time submission will be used to report the Pricing Information of the Trade and Lifecycle Events. The Transaction Type on the submission will indicate if the Real Time submission is for the Trade or Lifecycle Event	*No Change*
PET	The PET submission will be used to report the full details of the economic term for Trade and Lifecycle events prior to confirmation. The Transaction Type on the submission will indicate if the PET submission is for the Trade or Lifecycle Event.	**Updated**
Confirm	The Confirm submission will be used to report the confirmation data agreed upon by the trading parties in confirming the trade. Similar to Real Time/ PET submission the Transaction Type on the submission will indicate if the Confirm submission is for the Trade or Lifecycle Event	**Updated**
Snapshot	The Snapshot submission will be used to report the "point in time" view of the contract or will be used to report the trade openings. The "point in time" view of the contract may include any trade detail changes or updates to the position	**Updated**
Valuation	The Valuation submissions will be used to report the current valuation (market value) of the trade. The messages will be submitted on a daily basis for the reportable trades	**Updated**
Verification	The Verification submissions will allow parties to indicate agreement/disagreement without submitting their positions to the GTR.	*No Change*
Document	The Document submission allows participants to provide fully confirmed trade details in the form of document attachment where the position cannot be fully described in electronic format or to provide proof of confirmation of paper confirmed trades	*No Change*
Event	The Event Data submission will be used to submit the static data related to an event such compression or credit event. The event data is used to describe an event for which the trade detail updates have been sent	*No Change*
Combo	Combo submissions (RT-PET, **PET-Confirm** and RT-PET-Confirm)	**Updated**

The following table lists the exact changes in the aforementioned message types, to incorporate EMIR specific changes.

Message	Impact / Revision to current message specifications
PET	Add EMIR specific fields to the existing PET message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances.
Confirm	Add EMIR specific fields to the existing Confirm message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances.
Snapshot	Add EMIR specific fields to the existing Snapshot message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances. To support lifecycle event reporting using snapshots, add an indication in the snapshot specifying the lifecycle event that resulted in the re-statement of the position. For Lifecycle events - A new snapshot record will be created, anytime a lifecycle event occurs and transmitted to GTR, either intraday or in bulk as part of the EOD batch. This newly created snapshot records will provide a complete restatement of the position along with the life cycle event that caused the position change.
Valuation	This message will be updated to support submissions on behalf of both counterparties (to support agency reporting relationships). [14]
PET-Confirm	Add EMIR specific fields to the existing PET-Confirm message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances.
RT-PET	Add EMIR specific fields to the existing RT-PET message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances.

[14] A new message type Collateral Valuation is required for ESMA in June 2014. This message type will not be supported until June 2014.

RT-PET-Confirm	Add EMIR specific fields to the existing PET-Confirm message Add indication of which data (common or counterparty) is being submitted for the parties Update all fields that fall under the EMIR definition of "counterparty data" to include Party 1 and Party2 instances.

19.3.3. Additional Message Types

Collateral Messages:

Additional message type is required to support EMIR reporting of collateral valuations.
A new collateral valuation message will be created explicitly to provide the reporting of valuations on individual collateral pools, supporting submissions on behalf of both counterparties.[15]

ACK Messages:

ACK

- FpML Acknowledgment is sent back to the submitter when all validations have been passed, indicating that the inbound submission was validated, verified and has been accepted in the GTR system.
- This is an existing notification message, with no changes in the format.
- The ACK message will have FpML v5.5 header, with the original message embedded inside the ACK.
- The ACK message will be received by the submitter and both the party and the counterparty to the trade.
- The ACK messages currently have Counterparty trade attribute masking and SEF Anonymization Masking rules applied on them. There will be no change made to the existing masking rule.

WACK Messages:

WACK

- FpML Warning Acknowledgment is sent back to the submitter when the Schema syntax validation, GTR core validation and GTR business validations are successful but the jurisdiction validations have failed.
- Indicates that the inbound submission has been accepted into the GTR system with warnings.
- Warnings will be produced at the message level based on the jurisdiction available on the message (based on the the REPORTING OBLIGATION field).
- The presence of a <validation> tag will confirm that the message is a WACK message, and not an ACK or NACK. ACKs and NACKs will not contain a validation tag.
- One <validation> tag will be present for each jurisdiction submitted on the inbound message, indicating if the validation was a FAILURE or SUCCESS for that particular jurisdiction.
- The WACK message will contain the <reason> element identifying the error code (<reasonCode>) and error reason (<description>).
- For WACK messages the <additionalData> element will contain the <originalMessage> element, with the XML of the original submission that caused the warning.

[15] A new message type Collateral Valuation is required for ESMA in June 2014. This message type will not be supported until June 2014.

- The error codes will be unique to that particular jurisdiction representing the unique error for that jurisdiction on a particular field. There may be multiple errors reported for the same field based on the number of jurisdictions for which that particular field failed validation.

NACK Messages:

NACK

- FpML Acknowledgment is sent back to the submitter when any failure to verify occurs in the schema syntax validation, GTR core validation or the GTR business validation.
- Indicating that the inbound submission was not as per the required validation and has been rejected by the GTR system.
- This is an existing notification message, with no changes in the format.
- The NACK message will contain the <reason> element identifying the error code (<reasonCode>) and error reason (<description>).
- For NACK messages the <additionalData> element will contain a string element, "<![CDATA[" with the original submission that caused the error.
- The NACK message will not contain the <validation> element.
- The NACK message will be received only by the submitter of the trade.

19.4.Reporting Jurisdiction Determination

The following fields will be used to determine reportability for the specific jurisdiction:

Reporting Jurisdiction

Reporting Obligation (Party 1 & 2)

Voluntary Submission (Party 1& 2)

Please find a consolidated table below that defines the fields per asset class for trade reporting jurisdiction.

Asset Class	**Fields that determine**		
	CFTC Reportable (CFTC)	**JFSA Reportable (JFSA)**	**EMIR Reportable (ESMA)**
Commodity (not supported for JFSA)	Reporting Obligation		Reporting Obligation
	Voluntary Submission		
ForeignExchange	DF Reporting Party/System Determined Reporting Party (for participants opted in for RP Determination Service)	Reporting Jurisdiction	Reporting Obligation
	Reporting Obligation	Reporting Obligation	
	Voluntary Submission	Voluntary Submission	
Credit	Reporting Obligation	Reporting Jurisdiction	Reporting Obligation
	Voluntary Submission	Reporting Obligation	
		Voluntary Submission	
Interest Rate	Reporting Obligation	Reporting Jurisdiction	Reporting Obligation
	Voluntary Submission	Reporting Obligation	
		Voluntary Submission	
Equity	Reporting Obligation	Reporting Jurisdiction	Reporting Obligation
	Voluntary Submission	Reporting Obligation	
		Voluntary Submission	

19.5.Trade Identifiers

The current GTR system design enforces a mandatory USI submission for trade identification and pairing, but the key component in identifying EMIR trades is going to be UTI.

In all cases the counterparties to a trade (including CCP), are responsible for ensuring that contracts are reported to a registered trade repository without duplication. This means that both parties, and their agents, must report each trade using a single agreed UTI.

The EMIR technical standards do not specify any rules for the generation of the UTI nor any structure, other than that it should contain up to 52 alphanumeric digits.

The ability to identify individual trades using a Unique Trade Identifier (UTI) is a key component of EMIR, so going forward, the USI field will be made optional in GTR. Currently USI is a mandatory field and any submissions without the USI are rejected with a "USI required" reason.

Going forward GTR requires only one identifier to be provided, either USI, UTI or Party Reference Number.

UTI format will be limited to 52 alphanumeric characters.

19.5.1.USI FpML Format

A USI will consist of an **issuer** element and a **tradeId** element within the **partyTradeIdentifier**. The **tradeId** must include the *tradeIdScheme* value of "http://www.fpml.org/coding-scheme/external/unique-transaction-identifier".

```
<trade>
<tradeHeader>
<partyTradeIdentifier>
<issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier">USI Prefix</issuer>
<tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier">USI Value</tradeId>
<originatingTradeId>
<issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier">priorUSI Prefix</issuer>
<tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier">priorUSI value</tradeId>
</originatingTradeId>
</partyTradeIdentifier>
</tradeHeader>
</trade>
```

Users can continue to use the existing issuerIdScheme that they currently have been using in FPML submissions for <issuer> when submitting **USI prefix**.

Possible valid values are:
http://www.dtcc.com/coding-scheme/party-id *This scheme denotes it is a SDO account number*
http://www.fpml.org/ext/iso9362 *This scheme denotes it is a BIC id* http://www.fpml.org/coding-scheme/external/iso17442 *This scheme denotes it is an LEI* http://www.fpml.org/coding-scheme/external/party-id/EFET *This scheme denotes it is an EFETNet id*
http://www.fpml.org/coding-scheme/external/party-id/AVID *This scheme denotes it is n AVOX Id*
http://www.fpml.org/coding-scheme/external/cftc/interim-compliant-identifier *this scheme is to denote the interim CFTC identifier*
http://www.dtcc.com/participant-internal-identifier *this is the default scheme for a user internal identifier*
**issuerIdScheme is not validated or stored in the GTR at this point in time*

Users who currently don't include the issuerIdScheme on their submissions when submitting USI prefix can continue to do so.

Any new user implementing USI prefix for the first time are recommended to use the below issuerIdScheme when submitting **USI prefix.** "**http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier**".

The non-presence of issuerIdScheme or presence of value OTHER THAN "**http://www.fpml.org/coding-scheme/external/issuer-identifier"** in the issuerIdScheme will indicate the <issuer> element value to have **USI prefix.**

The immediate <tradeId> element value with tradeIdScheme **"http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"** following the <issuer> will be considered as **USI Value**.

USI Sample 1:

```
<partyTradeIdentifier> <!-- USI -->
        <issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/iso17442">1031234567</issuer>
    <tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier">12345678901234567890123456789012</tradeId>
</partyTradeIdentifier>
```

USI Sample 2 (Recommended for new users):

```
<partyTradeIdentifier> <!-- USI -->
        <issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier">1031234567</issuer>
    <tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier">12345678901234567890123456789012</tradeId>
</partyTradeIdentifier>
```

19.5.2.UTI FpML Format

A UTI will consist of an **issuer** element and a **tradeId** element within the **partyTradeIdentifier**. The **tradeId** must include the *tradeIdScheme* value of "http://www.fpml.org/coding-scheme/external/unique-transaction-identifier".

```
<trade>
<tradeHeader>
<partyTradeIdentifier>
<issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/issuer-identifier">UTI Prefix</issuer>
<tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction- identifier">UTI Value</tradeId>
<originatingTradeId>
<issuer issuerIdScheme="http://www.fpml.org/coding-scheme/external/issuer-identifier">priorUTI Prefix</issuer>
<tradeId tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction- identifier">priorUTI value</tradeId>
</originatingTradeId>
</partyTradeIdentifier>
</tradeHeader>
</trade>
```

Even when submitting blank UTI prefix (being optional) – user is required to give the <issuer> with the issuerIdScheme as given below

<issuer issuerIdScheme="**http://www.fpml.org/coding-scheme/external/issuer-identifier**"></issuer>

19.5.3.Party Trade Reference FpML Format

A Party Trade Reference will consist of a **partyReference** element containing the *href* to the applicable "OUR REF" submitter and a **tradeId** element within the **partyTradeIdentifier**. The **tradeId** must include the *tradeIdScheme* value of "http://www.dtcc.com/internal_Referenceid".

```
<trade>
<tradeHeader>
<partyTradeIdentifier>
<partyReference href="BankA" />
<tradeId  tradeIdScheme="http://www.dtcc.com/internal_Referenceid">63218329</tradeId>
</partyTradeIdentifier>
</tradeHeader>
</trade>
```

19.6.Reporting Jurisdiction and Reporting Obligation in FpML

As part of our current templates, we have defined three fields to indicate where the trade is reportable, and which party(s) on the trade carry reporting obligation to those jurisdiction(s). We have also defined two additional fields that allow submitters to indicate that they are making a voluntary submission to an SDR.

Reporting Jurisdiction – allows the submitter to indicate jurisdiction(s) where the trade is reportable without indicating the party carrying the reporting obligation (e.g. SEF). Populating this field does not drive regulatory reporting at this time, but will allow DTCC to produce exception report for participants allowing them to enrich the data in the GTR. **Party 1/Party 2 Reporting Obligation** – allows the participants to indicate the jurisdiction(s) where they carry the legal reporting party obligation.

Population of this field, drives reporting of the swap data, to the regulators specified in this field.

Voluntary Submission Trade Party 1/Party 2 – allows participants that do not carry legal reporting obligation to make a voluntary supplemental report into the SDR. Population of this field, drives reporting of the swap data, to the regulators specified in this field.

How is this applied in the FpML messages?
We derive all the above fields, as well as, the message type and the mandatorily clearable fields from the reportingRegime block.

In an FpML message we will use two fields to determine the above field values, the reportingRole (values =”ReportingParty” or “VoluntaryParty” or the absence of the element) and the supervisoryRegistration/supervisoryBody (value = "SEC", "CFTC", "HKMA", “JFSA” etc) elements. The two fields together, allow us to determine where and who is reporting for a specific jurisdiction. The value of the supervisoryBody element is stored in the database.

How will this work for multiple jurisdictions?
Right now, we will store the appropriate values above in the GTR in the fields we have defined. Since we have only been given guidance on CFTC rules, we have not developed processing rules for the other jurisdictions. The above will allow the GTR, once multiple jurisdictions have finalized rules, to route and process the trade appropriately.

Example of Jurisdiction and ObligationBehavior

GTR Stored as: Reporting Jurisdiction = <Blank>
Party 1 Reporting Obligation = "CFTC"
Party 2 Reporting Obligation = "HKMA"
Voluntary Submission Trade Party 1 = "JFSA"
Voluntary Submission Trade Party 2 = "EMIR"

Party 1 Reporting Obligation

<reportingRegime>
<supervisorRegistration>
<supervisoryBody>CFTC</supervisoryBody>
</supervisorRegistration>
<reportingRole>ReportingParty</reportingRole>
<reportingPurpose>Confirm</reportingPurpose>
<mandatorilyClearable>false</mandatorilyClearable>
</reportingRegime>

Voluntary Submission Trade Party 1

<reportingRegime>
<supervisorRegistration>
<supervisoryBody>JFSA</supervisoryBody>
</supervisorRegistration>
<reportingRole>VoluntaryParty</reportingRole>
<reportingPurpose>Confirm</reportingPurpose>
<mandatorilyClearable>false</mandatorilyClearable>
</reportingRegime>
</partyTradeInformation>
<partyTradeInformation>
<partyReference href="BankB">

Party 2 Reporting Obligation

<reportingRegime>
<supervisorRegistration>
<supervisoryBody>HKMA</supervisoryBody>
</supervisorRegistration>
<reportingRole>ReportingParty</reportingRole>
<reportingPurpose>Confirm</reportingPurpose>
<mandatorilyClearable>false</mandatorilyClearable>
</reportingRegime>

Voluntary Submission Trade Party 2

<reportingRegime>
<supervisorRegistration>
<supervisoryBody>EMIR</supervisoryBody>
</supervisorRegistration>
<reportingRole>VoluntaryParty</reportingRole>
<reportingPurpose>Confirm</reportingPurpose>
<mandatorilyClearable>false</mandatorilyClearable>
</reportingRegime>
</partyTradeInformation>

19.7.Real Time Dissemination Logic

Business Rules

Gets disseminated:

- Reporting Purpose includes "RT" , or "RT-PET" or "RT-PET-Confirm"
- If the "Reporting Obligation Party 1" on the inbound message = "CFTC" and "Submitted for" is on behalf of both **or** on behalf of Party 1 **or** on behalf of self
- If the "Reporting Obligation Party 2" on the inbound message = "CFTC" and "Submitted for" is on behalf of Party 1 and Party 2
- If the submitting party of the inbound message is determined to be a US Registered SEF
- If Execution Venue = "OffFacility" with a Reporting Obligation specified – and refer to the first two bullet points above

Does not get disseminated:

- If "Reporting Jurisdiction" = "CFTC"
- If "Suppress Price Dissemination Flag" = "CFTC"
- If "Execution Venue" = "OffFacility" with no Reporting Obligation specified
- If no Reporting Obligation is specified
- If Reporting Purpose is missing "RT" , or "RT-PET" or "RT-PET-Confirm"

Reporting Jurisdiction/Party Obligation Logic

CSV FIELD	FpML mapping
Reporting Jurisdiction	**Transparency:** **For submission on behalf of both and self:** tradeHeader/tradeInformation/reportingRegime[1]/supervisorRegistration/supervisoryBody/text( ) No value at <reportingRole> **Recordkeeping:** **For submission on behalf of both:** tradeInformation/reportingRegime[1]/supervisorRegistration/supervisoryBody/t ext( ) No value at <reportingRole>
Party1 Reporting Obligation	**Only in RT if submitted on behalf of self:** tradeInformation/reportingRegime[./reportingRole="ReportingParty"][1]/supervisorRegistration/supervisoryBody/text( ) **For submission on behalf of both and self:** partyTradeInformation[./partyReference[@href="<<Party1Alias>>"]]/reportingRegime[./reportingRole="ReportingParty"][1]/supervisorRegistration/supervisoryBody/text( )

Party2 Reporting Obligation	**For submission on behalf of both and self:** partyTradeInformation[./partyReference[@href="<<Party2Alias>>"]]/reportingRegime [./reportingRole="ReportingParty"][1]/supervisorRegistration/supervisoryBody/text( )

Related Xpaths

CSV FIELD	XPATH
Submitted For	publicExecutionReport/onBehalf Of
Execution Venue	publicExecutionReport/trade/tradeHeader/tradeInformation/executionVenueType
Suppress Price Disseminatio n	publicExecutionReport/trade/tradeHeader/tradeInformation/reportingPurpose[text = “None”]

FpML sample

The essential components to get a real time record disseminated is to have a **Reporting Obligation** and a **Jurisdiction** of the **CFTC**. In the FpML it can appear (depending on submitter scenario) in the tradeInformation or partyTradeInformation blocks. The below contains the two keys we look for in the reportingRegime block to disseminate.

<reportingRegime>
<supervisorRegistration>
Where the jurisdiction is read from
<supervisoryBody>CFTC</supervisoryBody>
</supervisorRegistration>
Where we pick up there is a reporting obligation to the above jurisdiction
<reportingRole>ReportingParty</reportingRole>
<reportingPurpose>RT</reportingPurpose>
</reportingRegime>

19.8.Delta Reporting

Delta Obligation reporting change discussed below is eligible for **SNAPSHOT** messages only and NOT applicable for **RT**, **PET CONFIRM and Combo (Hybrid)** messages

The current system functions in such a way that any snapshot submission must contain the FULL reportability of the position. This can cause issues where a given submitter knows only the reportability of the trade due to a specific transaction or event, but does not know the historical reportability of the position. For example if the position derived has a reportability of “CFTC, JFSA” but then the participant does a snapshot submission with reporting obligation of “CFTC” only then the existing reportability of “CFTC, JFSA” is lost and the trade/position will now be only reported to “CFTC” going forward. Thus we lose valuable information due to overriding nature of the fields.

The combination of RT/PET/CONFIRM message are used to build a position and the Reporting Obligation cumulates from these messages (Steps 1 to 4 and Steps 7, 8).
A SNAPSHOT message overwrites the reporting obligation from the prior built-up message (Steps 5, 6, 9).

#	ACTION	MSG TYPE	REPORTING OBLIGATION	Resulting Position Reportability	RESULT
1	NEW	RT	CFTC	N/A	RT does not report a Position
2	NEW	PET	-	CFTC	Carried forward from RT #1
3	NEW	CONF	JFSA	CFTC, JFSA	Append to #2 position
4	MODIFY	CONF	HKMA	CFTC, HKMA	Modifies #3 position
5	NEW	SNAPSHOT	CFTC	CFTC	Overwrites #4 position
6	NEW	SNAPSHOT	JFSA	JFSA	Overwrites #5 position
7	NEW	RT (Partial T.)	CFTC	JFSA, CFTC	Append to #6 position
8	NEW	PET	-	JFSA, CFTC	Carried forward from RT #7
9	NEW	SNAPSHOT	CFTC	CFTC	Overwrites #9 position

In order to allow firms to submit snapshots and only add additional reportability or remove specific reportability, the GTR will treat updates to Reporting Obligation, Jurisdiction and VSR fields as Delta changes to the existing position reportability. The inclusion of a plus (+) character or no-sign within the field will indicate that the specified jurisdiction is added to the existing reportability of the position while the inclusion of a minus (-) character within the field will indicate that the specified jurisdictions is removed from the existing reportability of the position.

19.8.1.CSV Implementation

Any CSV Snapshot submission which includes a + or -– or without sign in the Reporting Obligation (RO), Reporting Jurisdiction (RJ) or Voluntary Submission (VS) fields will be acceptable and would mean the following to GTR.

1. Add the specified reportability of all regulators with a + sign (or no sign) to the existing position reportability (maintaining the separate values for Reporting Obligation, Jurisdiction or VSR).
2. Remove the specified reportability of all regulators with a – immediately preceding.

Both a minus and a + (or no sign) for the same regulation will be **rejected**. Submission without any signs in the Reporting Obligation, Reporting Jurisdiction and Voluntary submission will be considered as **Delta Reporting** going forward always.

Reporting Jurisdiction, Reporting Obligation and Voluntary Submission will be enumerated list for all the Asset Classes to maintain consistency.

The CSV values supported are as follows

Jurisdiction Reporting	**Masking Counterparty**	**Delta Obligation Reporting**		**Delta Obligation Reporting & Masking**	
No signs	**mask using asterisk (*)**	**add using (+)**	**remove using (-)**	**add (+) and mask (*)**	**remove (-) and mask (*)**
CFTC	CFTC*	+CFTC	-CFTC	+CFTC*	-CFTC*
JFSA	JFSA*	+JFSA	-JFSA	+JFSA*	-JFSA*
SEC	SEC*	+SEC	-SEC	+SEC*	-SEC*
HKMA	HKMA*	+HKMA	-HKMA	+HKMA*	-HKMA*

As seen in the table above, the fields follow the pattern of [**delta**][**jurisdiction**][**masking**]

- Allowable values for [**delta**]: "blank", "+", "-"
- Allowable values for [**jurisdiction**]: existing list of regulators
- Allowable values for [**masking**]: "blank", "*"
- No sign before the jurisdiction means delta reporting obligation where the value needs to be added/appended to the prior list of values.

This makes the reporting fields between 4 characters (no masking and no delta obligation) to 6 characters (both masking and delta obligation reporting indicators present) long & strictly follows the aforementioned pattern or prefix for delta and suffix for masking.

Any value not catering to the above format will not be accepted and will be rejected for CSV submissions.

19.8.2. FpML Implementation

To support this delta reporting functionality in FpML submissions, we will be adding 2 new valid values to the element <**reportingPurpose**> inside the <**reportingRegime**> element

1. Add jurisdiction

To add a Jurisdiction:

```
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingRole/>
        <reportingPurpose>Snapshot</reportingPurpose>
        <reportingPurpose>AddJurisdiction</reportingPurpose>
</reportingRegime>
```

2. Remove jurisdiction

To remove a Jurisdiction:

```
<reportingRegime>
        <supervisorRegistration>
                        <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole/>
        <reportingPurpose>Snapshot</reportingPurpose>
        <reportingPurpose>RemoveJurisdiction</reportingPurpose>
</reportingRegime>
```

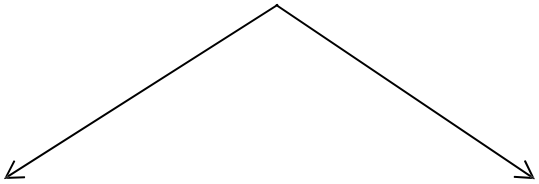
In FpML 5.3 we'll use <**reportingPurpose**> for delta reporting, and <**reportingRole**> for masking.
In FpML 5.5 we'll use a specific regime masking indicator and for delta reporting we can continue to use <**reportingPurpose**>.

For FpML submissions - <**supervisoryBody**> element (wherever applicable) should hold values CFTC, JFSA, SEC and HKMA as enumerated values.

19.9.Counterparty Masking

The current implementation of the GTR supports a single set of data being reported to all regulators where the trade is reportable, there is no capacity to mask counterparties or any other attributes based on the jurisdiction where the trade is reported, which means, there is no way to selectively mask information for JFSA and report the same information to CFTC, it's either all attributes are reported to CFTC and JFSA or not.

GTR				
USI	**Submitter**	**Party**	**Counterparty**	**Jurisdiction**
USI941	BankA	BankA	BankB	JFSA, CFTC, ESMA
USI842	BankA	BankA	BankC	JFSA, CFTC



CFTC and JFSA view		
USI	**Party**	**CounterParty**
USI941	BankA	BankB
USI842	BankA	BankC

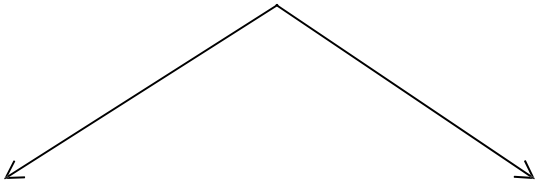
ESMA view		
USI	**Party**	**CounterParty**
USI941	BankA	BankB

The change request is for GTR to allow attribute level masking of counterparty information for tagged jurisdictions per trade side. The participants can make inbound submissions with an indicator to tag the jurisdictions that will be sent masked counterparty information. The indicator used will be the asterisk mark (*) suffix. For Ex

- CFTC would represent **regular** reportability of counterparty information
- CFTC* would mean **masked** reportability of counterparty information

The label of "**NAME WITHHELD**" (on the value and name fields) and "**INTERNAL**" (on the prefix fields) will be sent in cases where counterparty has been masked by the GTR.

GTR Submissions				
USI	**Submitter**	**Party**	**Counterparty**	**Jurisdiction**
USI941	BankA	BankA	BankB	JFSA, CFTC, ESMA*
USI842	BankA	BankA	BankC	JFSA, CFTC



CFTC and JFSA view		
USI	**Party**	**CounterParty**
USI941	BankA	BankB
USI842	BankA	BankC

ESMA view		
USI	**Party**	**CounterParty**
USI941	BankA	NAME WITHHELD

19.9.1. CSV Implementation

Any CSV Snapshot submission which includes an asterisk (*) sign in the jurisdictions fields will be acceptable

1. A suffix of asterisk (*) sign after the regulator would represent – **masking** of counterparty information

2. No suffix of asterisk (*) sign after the regulator would represent - **exposing** of counterparty information [*default case as currently implemented in GTR*]

19.9.2. FpML Implementation

To support this selective counterparty reporting functionality in FpML submissions, we will be adding a value called "UndisclosedCounterparty" to the element **<reportingRole>** inside the

<reportingRegime>

element

1. Mask Counterparty data of Bank B to this particular jurisdiction (CFTC in this case)

```
<partyTradeInformation>
<partyReference href ='BankB'/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
 </reportingRegime>
</partyTradeInformation>
```

In FpML 5.3 we'll use **<reportingPurpose>** for delta reporting, and **<reportingRole>** for masking.

In FpML 5.5 we'll use a specific regime masking indicator and for delta reporting we can continue to use **<reportingPurpose>**.

For FpML submissions - **<supervisoryBody>** element (wherever applicable) should hold values CFTC, JFSA, SEC and HKMA as enumerated values.

19.10.CSV and FpML Interpretations for Selective Counterparty Masking

1 Suppose we have a CSV snapshot submission as follows

USI	Submitter	Message Type	Party1	Party2	Party1 obligation
12345	Bank A	SNAPSHOT	Bank A	Bank B	CFTC*

The end result of such submissions would be that when reporting to CFTC – The counterparty Party2 (Bank B) information would be masked.

To represent the same in FpML we would need 2 element blocks – **ReportingParty and UndisclosedCounterparty** to separate BankA's elements from BankB's elements.

```
<partyTradeInformation>
<partyReference href ='BankA'/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>ReportingParty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
 </reportingRegime>
</partyTradeInformation>
<partyTradeInformation>
<partyReference href ='BankB'/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
 </reportingRegime>
  </partyTradeInformation>
```

2 Suppose we have a CSV snapshot submission as follows

USI	Submit For	Message Type	Party1	Party2	Party1 o bligation	Party2 Voluntary submission
12345	BOTH	SNAPSHOT	Bank A	Bank B	CFTC*	CFTC

The end result of such submissions would be that when reporting Bank A side of the position to CFTC – the counterparty Party2 (Bank B) information will be masked. However when reporting Bank B side of the position to CFTC – the counterparty Bank A will NOT be masked.

To represent the same in FpML we would need 3 element blocks **ReportingParty, UndisclosedCounterparty and VoluntaryParty**

```
<partyTradeInformation>
<partyReference href ='BankA'/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>ReportingParty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
</partyTradeInformation>
<partyTradeInformation>
<partyReference href ='BankB'/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>

<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>VoluntaryParty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>

</partyTradeInformation>
```

3 Suppose we have a CSV snapshot submission as follows

USI	Submitter	Submit For	Message Type	Party1	Party2	Reporting Jurisdiction
12345	Middleware	BOTH	SNAPSHOT	Bank A	Bank B	JFSA*

The end result of such submissions would be that when reporting Bank A side of the position to JFSA – the counterparty Party2 (Bank B) information will be masked. Similarly when reporting Bank B side of the position to JFSA – the counterparty Bank A will be masked.

To represent the same in FpML – it will be done as below

```
<partyTradeInformation>
<partyReference href ='Middleware'/>
```

```
 <reportingRegime>
        <supervisorRegistration>
                    <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
 </partyTradeInformation>
 <partyTradeInformation>
 <partyReference href ='BankA'/>
 <reportingRegime>
        <supervisorRegistration>
                    <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
 </partyTradeInformation>
 <partyTradeInformation>
 <partyReference href ='BankB'/>
 <reportingRegime>
        <supervisorRegistration>
                    <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
 </partyTradeInformation>
```

4 Suppose we have a CSV snapshot submission as follows to remove the Jurisdiction

USI	Submitter	Submit For	Message Type	Party1	Party2	Reporting Jurisdiction
12345	Bank A	Bank A	SNAPSHOT	Bank A	Bank B	-JFSA*

The end result of such submissions would be that the trade is NO longer reportable to JFSA (provided there is no JFSA value available on the NET position) and NO counterparty masking applies.

To represent the same in FpML – it will be done as below

```
<partyTradeInformation>
<partyReference href =’BankA’/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingPurpose>Snapshot</reportingPurpose>
       <reportingPurpose>RemoveJurisdiction</reportingPurpose>
</reportingRegime>
</partyTradeInformation>
<partyTradeInformation>
<partyReference href =’BankB’/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
</partyTradeInformation>
```

5 The below FPML submission will be a reject – where the masking information for a specific Jurisdiction is provided ONLY in the Counterparty block, however Party block does not have any reference to that jurisdiction.

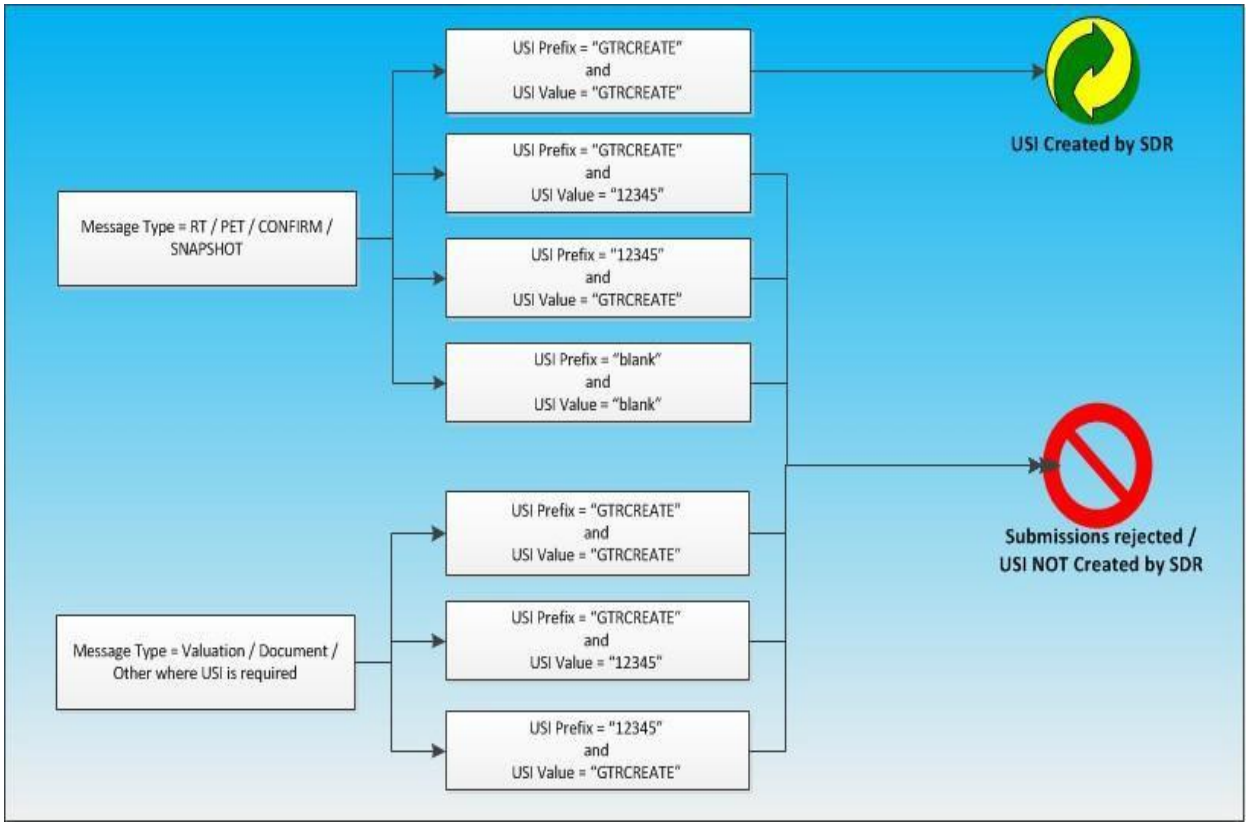
```
<partyTradeInformation>
<partyReference href =’BankA’/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>JFSA</supervisoryBody>
        </supervisorRegistration>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
</partyTradeInformation>
<partyTradeInformation>
<partyReference href =’BankB’/>
<reportingRegime>
        <supervisorRegistration>
                <supervisoryBody>CFTC</supervisoryBody>
        </supervisorRegistration>
        <reportingRole>UndisclosedCounterparty</reportingRole>
        <reportingPurpose>Snapshot</reportingPurpose>
</reportingRegime>
</partyTradeInformation>
```

19.11.USI Creation for Non-SD/MSP

19.11.1.USI Creation

CFTC Part 45.5 requires that an SDR support the creation of a USI for trades between Non-SD/MSP counterparties and communicates the USI to both counterparties.

> *For each off-facility swap for which the reporting counterparty is a non-SD/MSP counterparty, the swap data repository to which primary economic terms data is reported by the reporting counterparty shall create and transmit a unique swap identifier as provided in paragraphs (a)(3)(i) and (a)(3)(ii) of this section.*



19.11.2.USI Creation – format

- USI Prefix/NameSpace = **1010000236**
- USI Value = "**DTCC**"+2 character Asset Class Code +YYYYMMDD+"D"+ 17 digit number
    - For 2 character Asset Class Code

      Below table will be used.

Asset Class Code	Designates Target Repository as
CD	Credit
RA	Rates
EQ	Equity
FX	FX
CO	Commodities

    - For 17 digit number.

      The System will use a simple technical (Oracle sequence generator) to dish out new number every time the stored procedure is called. The number will be padded with leading zeros to make it 17 digits always. There should be way that these numbers are random and not actually represent the count on the USI.

19.12.FpML Backward Compatibility

After each DTCC product enhancement or implementation, it is DTCC's goal to support that version of the messages to enable some users to begin using the new features while others are still working on their implementations. DTCC's goal is to deliver messages to users in the version they specify, validate input to assure that messages that cannot be delivered are not accepted. Each implementation has unique characteristics and DTCC will communicate any additions, modifications or variations from this backwards compatibility goal in Important Notices delivered to each customer prior to the implementation of any changes to the system.

> "Backward compatibility" means that FpML instance documents developed in previous versions of FpML 5.x should continue to validate **without any change** in newer versions of the FpML schema.
>
> "Forward compatibility" means that FpML instance documents developed in newer minor versions of FpML 5.x should validate **without any change** in older versions of the FpML 5.x schema as long as no new features (compared to the older schema) were used.

Clients wishing to process messages created in FpML 5.5 need to upgrade immediately.

19.12.1.Input Validation

FpML 5.5 is backwardly compatible with FpML 5.3 and FpML 5.4 messages, it will not be necessary for the GTR to use different schemas to process inbound FpML messages that are in existing formats or FpML 5.5. For this reason there will be no need to assess the FpML version of inbound messages prior to validation.

It will be necessary to enhance the GTR application code to support the new FpML 5.5 features. This will be done so that messages that were previously supported will not be invalidated. For example, no new element should be made mandatory for an existing workflow.

The GTR will continue to support previous versions and valid values. Previous validation rules will be retained across schema upgrade versions.

19.12.2.Output Version

Acknowledgements and exceptions will always be in FpML 5.5. However, embedded messages from clients will be in the version they were sent in.

Because FpML 5.3 and FpML 5.4 are forwardly compatible with newer messages that don't use new features, all outbound GTR messages that don't use new features will continue to work in unmodified client systems even if their FpML version moves to FpML 5.5. This means that any existing deal flows that don't require new FpML 5.5 features will continue to work for clients that choose not to upgrade.

If deal flows do require new FpML 5.5 features for use by one party to a trade, it is almost certain that the other party will also need to upgrade to support FpML 5.5 features. For this reason in most cases both parties will have an incentive to upgrade to FpML 5.5. If it should happen that one party begins to use FpML 5.5 features before the other party is capable of processing them, this will mean that those acknowledgement messages that use the FpML 5.5 features will be rejected by the client if it performs schema validation on those acknowledgement messages.

19.13.Sample Messages

Sample Messages are available in the Participants Section of the DTCC website at the following URL:
http://www.dtcc.com/products/derivserv/global_trade_repository/sdr_members/index.php

Navigation: Spreadsheet and Messaging Specs (**Supported**)
– then select your desired asset class **(Credit, Commodity, Equity, Foreign Exchange, Rates)**

20.Appendix A

20.1.Schemes

issuerIdScheme*
messageAddressScheme
partyIdScheme

http://www.dtcc.com/coding-scheme/party-id - *this scheme denotes it is a SDO account number*
http://www.fpml.org/ext/iso9362 - *this scheme denotes it is a BIC id* http://www.fpml.org/coding-scheme/external/iso17442 - *this scheme denotes it is an LEI* http://www.fpml.org/coding-scheme/external/party-id/EFET - *this scheme denotes it is an EFETNet id* http://www.fpml.org/coding-scheme/external/party-id/AVID - *this scheme denotes it is n AVOX Id* http://www.fpml.org/coding-scheme/external/cftc/interim-compliant-identifier - *this scheme is to denote the interim CFTC identifier*
http://www.dtcc.com/participant-internal-identifier - *this is the default scheme for a user internal identifier*
http://www.dtcc.com/free-format-text - *this scheme denotes FREEFORMATTEXT (Long name of party)*

**issuerIdScheme is not validated or stored in the GTR at this point in time.*

productIdScheme

http://www.fpml.org/coding-scheme/external/unique-product-identifier - *this scheme denotes a UPI value***
http://www.dtcc.com /coding-scheme/external/GTR-Product-Id - *this scheme denotes a GTR taxonomy*
http://www.fpml.org/coding-scheme/product-taxonomy - *this scheme denotes ISDA taxonomy****
http://www.dtcc.com/coding-scheme/external/DCO-Product-Id - *this scheme denotes a DCO taxonomy*

***UPI values are not finalized,see asset specific addendums for applicable UPI scheme.*
****All asset classes have aligned the GTR valid values with ISDA taxonomy.*

20.2.Schemas

GTR follows the schemas from http://www.fpml.org.

20.3.Expected Build and Actual Build Attributes

DTCC suggests that the actualBuild attribute should not be set by the submitter of the message, as its' intention is meant to be set ***only*** by the XML parser.

expectedBuild - This optional attribute can be supplied by a message creator in an FpML instance to specify which build number of the schema was used to define the message when it was generated.

actualBuild - The specific build number of this schema version. This attribute is not included in an instance document. Instead, it is supplied by the XML parser when the document is validated against the FpML schema and indicates the build number of the schema file. Every time FpML publishes a change to the schema, validation rules, or examples within a version (e.g., version 4.2) the actual build number is incremented. If no changes have been made between releases within a version (i.e. from Trial Recommendation to Recommendation) the actual build number stays the same.

20.4.Reference Data Section

Business Field	*FpML Element or Component Attribute*	*Scheme or Qualifier*	*FpML Valid Values or Format*
Action	*For new and modify: isCorrection For a cancel: nonpublicExecutionReportRetracted, publicExecutionReportRetracted, valuationReportRetracted*		
Additional Price Notation - Price Type	*quote/quoteUnits*	*measureType='AdditionalPriceNotation'*	
Additional Price Notation - Price	*quote/value*	*measureType='AdditionalPriceNotation'*	
Additional Repository 1	*/party/partyId*	*id = "AdditionalRepository 1"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Additional Repository 1 Prefix	*partyIdScheme*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Additional Repository 1 trade Id	*partyTradeIdentifier/tradeId*	*partyReference ="OtherRepository1"*	*submitter provided string*
Additional Repository 1 Value	*/party/partyId*	*id = "OtherRepository1"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Additional Repository 2	*/party/partyId*	*id = "AdditionalRepository 2"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Additional Repository 2 Prefix	*partyIdScheme*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Additional Repository 2 trade Id	*partyTradeIdentifier/tradeId*	*partyReference ="OtherRepository2"*	*submitter provided string*

Additional Repository 2 Value	*/party/partyId*	*id = "OtherRepository2"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Additional Repository 3	*/party/partyId*	*id = "AdditionalRepository 3"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Additional Repository 3 Prefix	*When the below Xpath is provided this will be given processing preference – if not provided the existing Xpath will be used for reading the field value: /nonpublicExecutionReport/party[@id="AdditionalRepository3"]/partyId/@partyIdScheme | //party[@id=//partyTradeInformation[3]/relatedParty[./role="AdditionalRepository"]/partyReference/@href]/partyId/@partyIdScheme*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*If swap has been reported to another Repository, the LEI of the other repository. For Canadian local counterparty reporting:* *The Additional Repository 3 Prefix should always be populated as 'INTERNAL' for CSV or equivalent scheme in FPML.* *One of agreed on prefix values for standard ID's (ex. if value of the ID is a BIC code, the prefix will read 'SWIFTBIC' for DTCC ID's the prefix will read 'DTCC'). If a firm is using an internal id, then best practice will be to populate prefix with 'INTERNAL'.* *full list:* *LEI* *CICI* *DTCC* *AVOX* *SWIFTBIC* *EIC* *INTERNAL* *Firms that wish to enter a free format string other then above can enter 'FREEFORMATTEXT' or the suggested string of 'http://www.dtcc.com/free-format-text'.* *For Canadian local counterparty reporting:* *The Additional Repository 3 Prefix should always be populated as 'INTERNAL' for CSV or equivalent scheme in FPML.*
Additional Repository 3 Value	*When the below Xpath is provided this will be given processing preference – if not provided the existing Xpath will be used for reading the field value: /nonpublicExecutionReport/party[@id="AdditionalRepository3"]/partyId | //party[@id=//partyTradeInformation[3]/relatedParty[./role="AdditionalRepository"]/partyReference/@href]/partyId/text()*		*If swap has been reported to another Repository, the LEI of the other repository. For Canadian local counterparty reporting:* *Jurisdiction of reporting counterparty - If the reporting counterparty is a local counterparty under the derivatives data reporting rules of one or more provinces of Canada, indicate all the jurisdictions in which it is a local counterparty* *Jurisdiction of non-reporting counterparty - If the non-reporting counterparty is a local counterparty under the derivatives data reporting rules of one or more provinces of Canada, indicate all the jurisdictions in which it is a local counterparty*

			Note: If reporting to Canada this field is only to be used for reporting local counterparty information. *Any valid SDO account id or alternate ID. Freeform text that's not recognized will be reported as "UNKNOWN PARTY"* *For Canadian local counterparty reporting:* *a. If Reporting Party does not fall under local counterparty jurisdiction and only Non Reporting Party fall under local counterparty jurisdiction – the format will be "NRP:" <Canadian Jurisdiction1;Canadian Jurisdiction2;Canadian Jurisdiction3>* *For example -* *NRP:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF* *b. If Non Reporting Party does not fall under local counterparty jurisdiction and only Reporting Party fall under local counterparty jurisdiction – the format will be "RP:" <Canadian Jurisdiction1;Canadian Jurisdiction2;Canadian Jurisdiction3>* *For example -* *RP:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF* *c. If both Reporting Party and Non Reporting Party fall under local counterparty jurisdiction – the format will be "RP:"<Canadian jursidiction1;Canadian jursidiction2;Canadian jurisdiction3>":NRP:"<Canadian Jurisdiction1;Canadian Jurisdiction2;Canadian Jurisdiction3>* *For example -* *RP:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF:NRP:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF* *d. If both Reporting Party fall under local counterparty jurisdiction – the format will be "RP1:"<Canadian jursidiction1;Canadian jursidiction2;Canadian jurisdiction3>":RP2:"<Canadian Jurisdiction1;Canadian Jurisdiction2;Canadian Jurisdiction3>* *For example -* *RP1:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF:RP2:CA.MB.MSC;CA.ON.OSC;CA.QC.AMF*
Additional Repository 3 trade Id	*partyTradeIdentifier/tradeId*	*partyReference ="OtherRepository3*	*submitter provided string*
Agreement Date	*For non-Exits: tradingEvent/agreementDate* *For Exit: withdrawal/effectiveDate*		
Allocation Indicator	*allocationStatus*		*"PreAllocation", "PostAllocation","Unallocated"*

As of Date Time	*asOfDate* *asOfTime*		*YYYY-MM-DD* *HH:MM:SS*
Beneficiary ID Party 1 Prefix	*/nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[Party1Alias]/relatedParty/partyReference where role="Beneficiary" And nonpublicExecutionReport/party[partyReference=BeneficaryId1Alias]/partyId [value of partyIdScheme]*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	
Beneficiary ID Party 1 Value	*/nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[Party1Alias]/relatedParty/partyReference where role="Beneficiary" And nonpublicExecutionReport/party[partyReference=BeneficaryId1Alias]/partyId*	*partyReference=BeneficaryId1Alias*	
Beneficiary ID Party 2 Prefix	*/nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[Party2Alias]/relatedParty/partyReference where role="Beneficiary" And nonpublicExecutionReport/party[partyReference=BeneficaryId2Alias]/partyId [value of partyIdScheme]*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	
Beneficiary ID Party 2 Value	*/nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[Party2Alias]/relatedParty/partyReference where role="Beneficiary" And nonpublicExecutionReport/party[partyReference=BeneficaryId2Alias]/partyId*	*partyReference=BeneficaryId2Alias*	
Broker Id Party 1 Prefix	*The partyidscheme@ /party/partyId where the partyId ="BrokerId1"*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*

Broker Id Party 1 Value	*/party/businessUnit*	*business Id = "BrokerId1"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Broker Id Party 2 Prefix	*partyidscheme*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Broker Id Party 2 Value	*/party/partyId*	*partyId = "BrokerId2"*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Broker Location Party 1	*/party/country*		*Any valid ISO country code*
Broker Location Party 2	*/party/country*		*Any valid ISO country code*
Cleared Product ID	*productId*	*http://www.dtcc.com/coding-scheme/external/DCO-Product-Id*	*"InterestRateSwap", "AssetSwap", "InflationSwap", "CrossCurrencySwap", "CreditDefaultSwap", "TotalReturnSwap", "VarianceSwap", "CapFloor", "FRA", "FxForward", "CommodityOption", "CommoditySwap", "EquityForward"-* ***please see asset specific values as this list is only a small sample of valid values***
Clearer Prefix	*The partyidscheme@ /party/partyId where the partyId ="ClearingDCO"*		
Clearer Value	*for RT true/false value use this path: tradeInformation/intentToClear IF LEI value: /party/partyId*	*partyId ="ClearingDCO" or role='Clearer'*	
Clearing Broker Party 1 Id - ccp leg	*tradeId*	*partyReference='ClearingBroker'*	*submitter provided string*
Clearing Broker Party 1 Id - client leg	*tradeId*	*partyReference='Party1Alias'*	*submitter provided string*
Clearing Broker Party 1 Prefix	*partyReference*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Clearing Broker Party 1 Value	*partyId*	*partyReference='ClearingBroker'*	*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Clearing Broker Party 2 Id - ccp leg	*tradeid*	*partyReference='ClearingBroker'*	*submitter provided string*
Clearing Broker Party 2 Id - client leg	*tradeid*	*partyReference='Party2Alias'*	*submitter provided string*

Clearing Broker Party 2 Prefix	*partyid scheme@ /party[partyReference='ClearingBroker']/partyId*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Clearing Broker Party 2 Value	*/party/partyId*	*partyReference='ClearingBroker'*	*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Clearing DCO Prefix	*Partyidscheme@ /party/partyId where the*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Clearing DCO Value	*for RT true/false value use: intentToClear IF LEI value: partyId*	*role='Clearer' PartyId ="ClearingDCO"*	*"true", "false", or LEI of clearer*
Clearing Exception Party Prefix	*issuer*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Clearing Exception Party Value	*/trade/tradeHeader/partyTradeInformation/endUserException in the partyTradeInformation of the coding scheme in party prefix* */trade/tradeHeader/tradeInformation/relatedParty/role*	*role='ClearingExceptionParty'*	*"true", "false" or LEI*
Clearing Status	*Store "true" when: nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/clearingStatus ['true' or 'Accepted']* *Store "false" when: nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/clearingStatus ['false' or 'Uncleared']*		*"Accepted", "Uncleared"*

Clearing Threshold	*/trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody =”ESMA” @ /trade/tradeHeader/partyTradeInformation/partyReference[href=”Party1Alias”] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/exceedsClearingThreshold*	*partyReference=Party1Alias*	*"true", "false"*
Clearing Threshold Party 2	*/trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody =”ESMA” @ /trade/tradeHeader/partyTradeInformation/partyReference[href=”Party2Alias”] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/exceedsClearingThreshold*	*partyReference=Party2Alias*	*"true", "false"*
Clearing Timestamp	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/timestamps/cleared*		*Any value timestamp expressed in YYYY-MM-DDTHH:MM:SSZ eg: 2011-02-04T15:38:00Z*
Collateral Portfolio Code Party 1	*Snapshot: nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation/[partyReference=Party1Alias]/collateralPortfolio*	*http://www.dtcc.com/collateral-portfolio-id*	*Name or code of portfolio*
Collateral Portfolio Code Party 2	*Snapshot: nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation/[partyReference=Party2Alias]/collateralPortfolio*	*http://www.dtcc.com/collateral-portfolio-id*	*Name or code of portfolio*
Collateralized	*/nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party1Alias]/collateralizationType*		*"Uncollateralized", "Partially" "OneWay" , " Fully" – see asset class specific template for all values supported*

	Real Time- */publicExecutionReport/trade/tradeHeader/tradeInformation/collateralizationType*		
Collateralized Party 2	*trade/tradeHeader/partyTradeInformation[partyReference=Party2Alias]/collateralizationType*		*"Uncollateralized", "Partially"* *"OneWay" , " Fully" " – see asset class specific template for all values supported*
Compressed Trade	*Store "true" when:* *nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/category[categoryScheme="http://www.dtcc.com/compressed_trade"][=true]. Any other value store "false"*		
Confirmation Date Time	*confirmed*		*YYYY-MM-DDTHH:MM:SSZ*
Confirmation Platform ID	*Store the partyId value when:* *tradeHeader/partyTradeInformation/relatedParty[role='ConfirmationPlatform']/partyReference -> party/partyId* *Party ID Value contain MarkitSERV (NOT Case sensitive) store "MarkitSERV"* *Party ID Value contain HKTR (NOT Case sensitive) store "HKTR"* *Any other Party ID Value store the value (this will be reported to HKMA as OTHERS)* *OR* *Store "OTHERS" when:* *trade/tradeHeader/partyTradeInformation/confirmationMethod [='NotConfirmed']* *OR* *Store "Paper" when:* *trade/tradeHeader/partyTradeInformation/confirmationMethod ['='Non-Electronic' or other forms*		

	of NonElectronic supported]		
Confirmation Platform Trade Reference	*tradeHeader/partyTradeIdentifier[partyReference=Submitter Alias or Party1Alias or Party2Alias]/partyTradeInformation/relatedParty[role='ConfirmationPlatform']/partyReference]/tradeId*		
Confirmation Type	*confirmationMethod*		*"Electronic", "NonElectronic", "NotConfirmed"*
Counterparty Region	*nonpublicExecutionReport/party[partyReference=Party2Alias]/region*		*" EEA", "non-EEA", "US" or "non-US".*
Currency of the collateral value Party 1	*Snapshot: /nonpublicExecutionReport//quote[measureType='CollateralValuation1']/currency/text()*		*Any valid ISO currency code*
Currency of the collateral value Party 2	*Snapshot: /nonpublicExecutionReport//quote[measureType='CollateralValuation2']/currency/text()*		*Any valid ISO currency code*
Data Submitter Message Id	*messageId*		*User provided text string*
Data Submitter Prefix	*messageAddressScheme*		*Prefix for the value provided in the "Data Submitter Value" field (ex. 'DTCC')*
Data Submitter Value	*/header/sentBy*		*Any valid account or alternate ID.*
DCO Trade Identifiers	*/trade/tradeHeader/partyTradeIdentifier/tradeID*	*partyReference ="ClearingDCO"*	*submitter provided string*
Desk Id Party 1	*/party/businessUnit/id*	*businessUnit href ="Desk1"*	*Participant submitted id*
Desk Id Party 2	*/party/businessUnit/id*	*businessUnit href ="Desk2"*	*Participant submitted id*
Desk Location Party 1	*/party/businessUnit/country*		*Any valid ISO country code*
Desk Location Party 2	*/party/businessUnit/country*		*Any valid ISO country code*

Directly linked to commercial activity or treasury financing Party 1	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party1Alias]/isAccountingHedge*		*"true", "false"*
Directly linked to commercial activity or treasury financing Party 2	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party2Alias]/isAccountingHedge*		*"true", "false"*
Document	*base64Binary*	*Applies to Document Only*	*Name of the document*
Document Description	*resourceType*		*"CONFIRM", "DRAFT", "CREDIT ANNEX"*
Document ID	*resourceId*		*"1"*
Event ID Party 1	*eventIdentifier/tradeId*	*party reference = "Party1Alias"*	*User provided text string*
Event Id Party 2	*eventIdentifier/tradeId*	*party reference = "Party2Alias"*	*User provided text string*
Event Processing ID	*portfolioName*		*User provided text string*
Execution Agent Party 1 Prefix	*partyIdScheme*	*role = "ExecutionAgent" See **Valid Schemes Reference table at end of document.*	
Execution Agent Party 1 Value	*/party/partyId*	*http://www.dtcc.com/coding-scheme/party-id*	*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Execution Agent Party 2 Prefix	*partyIdScheme*	*role = "ExecutionAgent2" Valid Schemes Reference table at end of document for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Execution Agent Party 2 Value	*/party/partyId*	*http://www.dtcc.com/coding-scheme/party-id*	*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Execution Timestamp	*executionDateTime*		*Any value timestamp expressed in UTC YYYY-MM-DDTHH:MM:SSZ eg: 2011-02-04T15:38:00Z*

Execution Venue Prefix	*Please see asset specific templates for XPATH's, as they vary.*		
Execution Venue Value	*Please see asset specific templates for XPATH's, as they vary.*		
Industrial Sector Party 1	*nonpublicExecutionReport/party[partyReference=Party1Alias]/classification[industryClassificationScheme='http://www.dtcc.org/coding-scheme/external/hkma-industrial-classification']*		
Industrial Sector Party 2	*nonpublicExecutionReport/party[partyReference=Party2Alias]/classification[industryClassificationScheme='http://www.dtcc.org/coding-scheme/external/hkma-industrial-classification']*		
Inter-Affiliate	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/category[categoryScheme="http://www.dtcc.com/inter-affiliate "]*		*"true","false"*
Intragroup	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=SubmitterAlias or Party1Alias or Party2Alias]/category[categoryScheme="http://www.dtcc.com/intragroup"]*		*true, "false"*
Large Size Trade	*largeSizeTrade*		*"true", "false"*
Lifecycle Event	*For non-Exits: tradingEvent/eventType For Exit: withdrawal/reason*		*"New", "Modify", "Error", "Termination", "Backload", "Exercise", "Compression"*
Mandatory Clearing Indicator	*mandatorilyClearable*		*"true", "false"*
Master Agreement Type	*nonpublicExecutionReport/trade/documentation/masterAgreement/masterAgreementType/text()*		
Master Agreement Version	*nonpublicExecutionReport/trade/documentation/masterAgreement/masterAgreementVersion/text()*		

Message Type	*reportingPurpose*		*"RT", "PET", "Confirm", "Snapshot", "Document", "RT-PET","PET-Confim", "RT-PET-Confirm", "Verification", "AddJurisdiction","RemoveJurisdiction"*
MTM Currency	*Snapshot: /nonpublicExecutionReport//quote[measureType='MarkToMarket' or when measureType element NOT available]/currency/text()* *Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket' or when measureType element NOT available]/currency*		*Any valid ISO currency code*
MTM Currency CCP	*Snapshot: /nonpublicExecutionReport/quote[measureType='CCPValuation']/currency/text()* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='CCPValuation']/currency*		
MTM Currency Party 2	*Snapshot: /nonpublicExecutionReport//quote[measureType='MarkToMarket2']/currency/text()* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket2']/currency*		
MTM Value	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket' or when measureType element NOT available]/value/text()*		

	Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket' or when measureType element NOT available]/value		
MTM Value CCP	*Snapshot: /nonpublicExecutionReport/quote[measureType='CCPValuation']/value/text()* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='CCPValuation']/value*		
MTM Value Party 2	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket2']/value/text()* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket2']/value*		
Nonstandard Flag	*nonStandardTerms*		*"true", "false"*
Off Market Flag	*offMarketPrice*		*"true", "false"*
Original Execution Timestamp	*nonpublicExecutionReport /trade/tradeHeader/partyTradeInformation/executionDateTime*		*2012-04-10T15:24:42Z*
Party Region	*nonpublicExecutionReport/party[partyReference=Party1Alias]/region*		*" EEA", "non-EEA", "US" or "non-US".*
Party 1 Reporting Obligation	*supervisoryBody*	*role = "ReportingParty" partyReference ="Party1Alias"*	*"SEC", "CFTC", "HKMA", "Fed", "UKFSA", "ESMA", "ODRF", etc.*
Party 2 Reporting Obligation	*SupervisoryBody*	*role = "ReportingParty" partyReference ="Party2Alias"*	*"SEC", "CFTC", "HKMA", "Fed", "UKFSA", "ESMA", "ODRF", etc.*

Price Notation - Price Type 1	*measureType*		*PriceNotation*
Price Notation - Price 1	*quote/value*		*Any valid number*

Primary Asset Class	*primaryAssetClass*		*"Credit","InterestRate","ForeignExchange","Equity","Commodity"*
Prior USI Prefix	*partyTradeIdentifier/originatingTradeId[tradeid/@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']/issuer[not(@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier') or NOT issuerIdScheme]*		
Prior USI Value	*partyTradeIdentifier/originatingTradeId[not(issuer/@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier') or NOT issuerIdScheme]/tradeId[@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']*		
Prior UTI Prefix	*tpartyTradeIdentifier/originatingTradeId[tradeId/@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']/issuer[@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier']est*		
Prior UTI Value	*partyTradeIdentifier/originatingTradeId[issuer/@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier']/tradeId[@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']test*		

Product ID Prefix	*productIdScheme*	*"UPI" = http://www.fpml.org/coding-scheme/external/unique-product-identifier "ISDA" = http://www.fpml.org/coding-scheme/product-taxonomy "GTR" = http://www.dtcc.com/coding-scheme/external/GTR-Product-Id"*	*UPI, ISDA, or GTR product prefix*
Product ID Value	*productId*	*http://www.dtcc.com/coding-scheme/external/GTR-Product-Id*	*UPI or product taxonomy node.*
Remaining Party (RP) Prefix	*remainingParty*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Remaining Party (RP) Value	*remainingParty*		*Any valid SDO account or alternate ID.*
Reporting Delegation Model	*party reference in the /onBehalfOf* *When submission is done for both counterparties (onBehalfOf party1 and party2) and partyTradeInformation [Party1Alias or Party2Alias]/reportingRegime/supervisorRegistration/supervisoryBody="ESMA"- Reporting Delegation Model will be marked as 'Full'.* *When submission is done for one counterparty (onBehalfOf only party1 or only party2) and partyTradeInformation [Party1Alias or*		*"Independent", "Full"*

	Party2Alias]/reportingRegime/supervisorRegistration/supervisoryBody="ESMA" - Reporting Delegation Model will be marked as 'Independent'		
Reporting Jurisdiction	*supervisoryBody*		*"SEC", "CFTC", "HKMA", "Fed", "UKFSA", "ESMA", "ODRF", etc.*
Sales Location Party 1	*/party/businessUnit/country*	*name = "Sales"*	*Any valid ISO country code*
Sales Location Party 2	*/party/businessUnit/country*	*name = "Sales"*	*Any valid ISO country code*
Secondary Asset Class	*secondaryAssetClass*		*"Credit","InterestRate","ForeignExchange","Equity","Commodity"*
sendTo	*//header/sendTo[repeatable]*		"DTCCGTR", "DTCCUS", "DTCCEU", "DTCCSG"
Settlement Agent Party 1 Prefix	*The partyid scheme@ /party where the party id +"SettlementAgent1"*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Settlement Agent Party 1 Value	*/party/partyId where the party id +"SettlementAgent1"* *trade/tradeHeader/partyTradeInformation[partyReference='party1']/relatedParty[role='SettlementAgent1']/partyReference*		*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Settlement Agent Party 2 Prefix	*The partyid scheme@ /party where the party id +"SettlementAgent2"*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Settlement Agent Party 2 Value	*partyId where the party id +"SettlementAgent2"* *relatedParty[role='SettlementAgent2']*		*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Submitted For Prefix	*onBehalfOf*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Submitted For Value	*onBehalfOf*		*Any valid SDO account or alternate ID.*
Suppress Price Dissemination	*reportingPurpose supervisoryBody*		*reportingPurpose = "None" supervisoryBody = "SEC", "CFTC", "HKMA", "Fed", UKFSA","ESMA","ODRF"*

Trade Date	*tradeDate*		*YYYY-MM-DD*
Trade Party 1 Branch Location	*nonpublicExecutionReport/party[partyRefernce=Party1Alias]/businessUnit[name="Branch"]/country*	*partyRefernce=Party1Alias*	
Trade Party 1 Corporate Sector	*nonpublicExecutionReport/party[partyReference=Party1Alias]/classification[industryClassificationScheme='http://www.fpml.org/coding-scheme/regulatory-corporate-sector']* *OR* *nonpublicExecutionReport/party[partyReference=Party1Alias]/classification[industryClassificationScheme='http://www.dtcc.org/coding-scheme/external/esma-industrial-classification']*	*partyRefernce=Party1Alias*	*"AssuranceUndertaking",* *"CreditInstitution",* *"InvestmentFirm",* *"InsuranceUndertaking",* *"AlternativeInvestmentFund",* *"InstituationForOccupationRetirementProvision",* *"ReinsuranceUndertaking",* *"UCITS"*
Trade Party 1 Domicile	*Array of Values (All to be stored with semicolon (;) delimiter):* *nonpublicExecutionReport/party[partyReference=Party1Alias]/contactInfo/address/streetAddress/streetLine[1-n],* *nonpublicExecutionReport/party[partyReference=Party1Alias]/contactInfo/address/city,* *nonpublicExecutionReport/party[partyReference=Party1Alias]/contactInfo/address/state,* *nonpublicExecutionReport/party[partyReference=Party1Alias]/contactInfo/address/country,* *nonpublicExecutionReport/party[partyReference=Party1Alias]/contactInfo/address/postalCode*	*partyRefernce=Party1Alias*	

Trade Party 1 Financial Entity Jurisdiction	*Store value of jurisdiction in supervisoryBody when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody @ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party1Alias"] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification [="Financial"]*	*http://www.fpml.org/coding-scheme/entity-classification*	*"Financial"*
Trade Party 1 CFTC Financial Entity Status	*Store value "false" when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody ="CFTC" @ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party1Alias"] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification ["NonFinancial"]. When "Financial" store "true".* *OR* *Store value "false" when: nonpublicExecutionReport/party[partyReference=Party1Alias]/classification[industryClassificationScheme="http://www.dtcc.org/coding-scheme/external/cftc-industrial-classification"] ["NonFinancial"]. For other value like 'Financial', 'FinancialEntity', 'AssuranceUndertaking','CreditInstitution',' InvestmentFirm',' InsuranceUndertaking'," AlternativeInvestmentFund',' InstituationForOccupationRetirementProvision','*	*http://www.fpml.org/coding-scheme/regulatory-corporate-sector*	*"AssuranceUndertaking","CreditInstitution","InvestmentFirm","InsuranceUndertaking","AlternativeInvestmentFund","InstitutionForOccupationRetirementProvision","ReinsuranceUndertaking","UCITS","Financial Entity","NonFinancial"*

	ReinsuranceUndertaking',' UCITS' store "true". *When value 'Individual' or 'Corporate' provided this should be rejected* *OR* *Store value "false" when: party[id="party1"]/classification [="NonFinancial"]. For other value like 'Financial', 'FinancialEntity', 'AssuranceUndertaking','CreditIn stitution',' InvestmentFirm',' InsuranceUndertaking'," AlternativeInvestmentFund',' InstituationForOccupationRetire mentProvision',' ReinsuranceUndertaking',' UCITS' store "true".* *When value 'Individual' or 'Corporate' provided this should be rejected*		
Trade Party 1 Local Counterarty Jurisdiction	*nonpublicExecutionReport/trad e/tradeHeader/partyTradeInfor mation[partyReference= Party1Alias]/category[category Scheme="http://www.dtcc.com/ coding-scheme/local-party"]* *Presence of the element shows that the Bank is local counterparty to the jurisdiction specified. If the above element is not present it means the Bank is not a local-counterparty.*		*CA.MB.MSC,* *CA.ON.OSC,* *CA.QC.AMF* *Used to enumerate one or more jurisdictions where the related party falls under local counterparty jurisdiction.*

Trade Party 2 Local Counterparty Jurisdiction	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference= Party2Alias]/category[categoryScheme="http://www.dtcc.com/coding-scheme/local-party"]* *Presence of the element shows that the Bank is local counterparty to the jurisdiction specified. If the above element is not present it means the Bank is not a local-counterparty.*		*CA.MB.MSC,* *CA.ON.OSC,* *CA.QC.AMF* *Used to enumerate one or more jurisdictions where the related party falls under local counterparty jurisdiction.*
Trade Party 1 Non-financial Entity Jurisdiction	*Store value of jurisdiction in supervisoryBody when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody @ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party1Alias"] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification ["NonFinancial"]*	*http://www.fpml.org/coding-scheme/entity-classification*	*"NonFinancial"*
Trade Party 1 Prefix	*partyIdScheme*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Trade Party 1 Role	*organization type*		*"SwapDealer","MajorSwapParticipant","Non-SD_Non-MSP"*

Trade Party 1 Transaction Id	*tradeId*	*http://www.dtcc.com/internal-reference-id*	*Submitter provided reference*
Trade Party 1 US Person Indicator	*country*		*"USA", "NonUSA", "Non-USA", or 3 char ISO country code"*
Trade Party 1 Value	*partyId*	*http://www.dtcc.com/coding-scheme/party-id*	*Any valid SDO account or alternate ID. Freeform text reported as "UNKOWN"*
Trade Party 2 Branch Location	*nonpublicExecutionReport/party[partyRefernce=Party2Alias]/businessUnit[name="Branch"]/country*	*partyRefernce=Party2Alias*	
Trade Party 2 Corporate Sector	*nonpublicExecutionReport/party[partyReference=Party2Alias]/classification[industryClassificationScheme='http://www.fpml.org/coding-scheme/regulatory-corporate-sector']* *OR* *nonpublicExecutionReport/party[partyReference=Party2Alias]/classification[industryClassificationScheme='http://www.dtcc.org/coding-scheme/external/esma-industrial-classification']*	*partyRefernce=Party2Alias*	*"AssuranceUndertaking",* *"CreditInstitution",* *"InvestmentFirm",* *"InsuranceUndertaking",* *"AlternativeInvestmentFund",* *"InstituationForOccupationRetirementProvision",* *"ReinsuranceUndertaking",* *"UCITS"*
Trade Party 2 Domicile	*Array of Values (All to be stored with semicolon (;) delimiter):* *nonpublicExecutionReport/party[partyReference=Party2Alias]/contactInfo/address/streetAddress/streetLine[1-n],* *nonpublicExecutionReport/party[partyReference=Party2Alias]/contactInfo/address/city,* *nonpublicExecutionReport/party[partyReference=Party2Alias]/contactInfo/address/state,* *nonpublicExecutionReport/party[partyReference=Party2Alias]/contactInfo/address/country,* *nonpublicExecutionReport/party[partyReference=Party2Alias]/contactInfo/address/postalCode*	*partyRefernce=Party2Alias*	

Trade Party 2 Financial Entity Jurisdiction	*Store value of jurisdiction in supervisoryBody when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody @ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party2Alias"] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification [="Financial"]*	*http://www.fpml.org/coding-scheme/entity-classification*	*"Financial"*
Trade Party 2 CFTC Financial Entity Status	*Store value "false" when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody ="CFTC" @ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party2Alias"] Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification ["NonFinancial"]. When "Financial" store "true".* *OR* *Store value "false" when: nonpublicExecutionReport/party[partyReference=Party2Alias]/classification[industryClassificationScheme="http://www.dtcc.org/coding-scheme/external/cftc-industrial-classification"] ["NonFinancial"]. For other value like 'Financial', 'FinancialEntity', 'AssuranceUndertaking','CreditInstitution',' InvestmentFirm',' InsuranceUndertaking',' AlternativeInvestmentFund',' InstituationForOccupationRetirementProvision','*	*http://www.fpml.org/coding-scheme/regulatory-corporate-sector*	*"AssuranceUndertaking","CreditInstitution","InvestmentFirm","InsuranceUndertaking","AlternativeInvestmentFund","InstitutionForOccupationRetirementProvision","ReinsuranceUndertaking","UCITS","Financial Entity","NonFinancial"*

	ReinsuranceUndertaking','UCITS' store "true". *When value 'Individual' or 'Corporate' provided this should be rejected* *OR* *Store value "false" when: party[id="party2"]/classification [="NonFinancial"]. For other value like 'Financial', 'FinancialEntity', 'AssuranceUndertaking','CreditInstitution','InvestmentFirm','InsuranceUndertaking'," AlternativeInvestmentFund','InstituationForOccupationRetirementProvision','ReinsuranceUndertaking','UCITS' store "true".* *When value 'Individual' or 'Corporate' provided this should be rejected*		
Trade Party 2 Non-financial Entity Jurisdiction	*Store value of jurisdiction in supervisoryBody when: /trade/tradeHeader/partyTradeInformation/reportingRegime/supervisorRegistration/supervisoryBody* *@ /trade/tradeHeader/partyTradeInformation/partyReference[href="Party2Alias"]* *Where /trade/tradeHeader/partyTradeInformation/reportingRegime/entityClassification [="NonFinancial"]*	*http://www.fpml.org/coding-scheme/entity-classification*	*"NonFinancial"*
Trade Party 2 Prefix	*partyId*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Trade Party 2 Role	*organizationType*		*"SwapDealer","MajorSwapParticipant","Non-SD_Non-MSP"*

Trade Party 2 Transaction Id	*tradeId*	*http://www.dtcc.com/internal-reference-id*	*Submitter provided reference*
Trade Party 2 US Person Indicator	*country*		*"USA", NonUSA" , "Non-USA", Any ISO country code -*
Trade Party 2 Value	*partyId*		*Any valid account or alternate ID. Freeform text will be reported "UNKOWN PARTY"*
Trader Id Party 1	*id*		*Participant submitted id*
Trader Id Party 2	*id*		*Participant submitted id*
Trader Location Party 1	*/party/person/country*		*Any valid ISO country code*
Trader Location Party 2	*/party/person/country*		*Any valid ISO country code*
Trading capacity	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party1Alias]/category[categoryScheme="http://www.dtcc.com/trading_capacity"]*	*partyRefernce=Party1Alias*	
Trading capacity Party 2	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party2Alias]/category[categoryScheme="http://www.dtcc.com/trading_capacity"]*	*partyRefernce=Party2Alias*	
Transaction Type	*originatingEvent*		*"Trade", "Novation" "Novation-Trade" or product upload template values*
Transferee (EE) Prefix	*transferee*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Transferee (EE) Value	*transferee*		*Any valid SDO account or alternate ID.*
Transferor (OR) Prefix	*transferor*	*Valid Schemes Reference in section 20.1 for Party Identifiers*	*An agreed upon prefix value based on the chosen scheme (eg SWIFTBIC, DTCC)*
Transferor (OR) Value	*transferor*		*Any valid SDO account or alternate ID.*
Treasury Financing Party 2	*nonpublicExecutionReport/trade/tradeHeader/partyTradeInformation[partyReference=Party1Alias]/i*		

	sAccountingHedge		
USI Prefix	*partyTradeIdentifier[tradeid/@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']/issuer[not(@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier') or NOT issuerIdScheme]*		
USI Value	*partyTradeIdentifier[not(issuer/@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier') or NOT issuerIdScheme]/tradeId[@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']*	*http://www.fpml.org/coding-scheme/external/unique-transaction-identifier*	
UTI Prefix	*partyTradeIdentifier[tradeId/@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']/issuer[@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier']*		
UTI	*partyTradeIdentifier[issuer/@issuerIdScheme='http://www.fpml.org/coding-scheme/external/issuer-identifier']/tradeId[@tradeIdScheme='http://www.fpml.org/coding-scheme/external/unique-transaction-identifier']*		
Valuation Datetime	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket' or when measureType element NOT available]/time/text()*	*measureType='MarkToMarket'*	*YYYY-MM-DDTHH:MM:SSZ*

	Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket' or when measureType element NOT available]/time		
Valuation Datetime CCP	*Snapshot: /nonpublicExecutionReport/quote[measureType='CCPValuation']/time/text()* *Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='CCPValuation']/time*		
Valuation Datetime Party 2	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket2']/time/text()* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket2']/time*	*measureType='MarkToMarket2'*	
Valuation Reference Model	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket' or when measureType element NOT available]/pricingModel* *Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket' or when measureType element NOT available]/pricingModel*		*user provided string. Examples: "BlackScholes"*
Valuation Source	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket' or when measureType element NOT*		*user provided string. Examples: "ICE","Reuters","BBG","Bloomberg"*

	available]/informationSource/rate Source *Valuation: /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket' or when measureType element NOT available]/informationSource/rate Source*		
Valuation Type CCP	*Snapshot: /nonpublicExecutionReport/quote[measureType='CCPValuation']/pricingModel* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='CCPValuation']/pricingModel* *When Pricing Model contains* *a. MarkToMarket or Market then Valuation Type CCP (in DB and reports) will be populated with MarkToMarket* *b. MarkToModel or Model then Valuation Type CCP (in DB and reports) will be populated with MarkToModel* *c. Other value, then Valuation Type CCP (in DB and reports) will be populated with MarkToModel*		
Valuation Type Party 1	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket' or when measureType element NOT available]/pricingModel* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/*		

	quote/[measureType='MarkToMarket' or when measureType element NOT available]/pricingModel *When Pricing Model contains* *a. MarkToMarket or Market then Valuation Type Party1 (in DB and reports) will be populated with MarkToMarket* *b. MarkToModel or Model then Valuation Type Party1 (in DB and reports) will be populated with MarkToModel* *c. Other value, then Valuation Type Party1 (in DB and reports) will be populated with MarkToModel and Valuation Reference Model field will contain the actual value submitted*		
Valaution Type Party 2	*Snapshot: /nonpublicExecutionReport/quote[measureType='MarkToMarket2']/pricingModel* *Valuation: valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/[measureType='MarkToMarket2']/pricingModel* *When Pricing Model contains* *a. MarkToMarket or Market then Valuation Type Party2 (in DB and reports) will be populated with MarkToMarket* *b. MarkToModel or Model then Valuation Type Party2 (in DB and reports) will be populated with MarkToModel* *c. Other value, then Valuation Type Party2 (in DB and reports) will be populated with MarktoModel*		

Value of the collateral Party 1	*Snapshot: /nonpublicExecutionReport/quote [measureType='CollateralValuation1']/value/text()*		
Value of the collateral Party 2	*Snapshot: /nonpublicExecutionReport/quote [measureType='CollateralValuation2']/value/text()*		
Verification Type	*verificationMethod*		*"Electronic" ,"NonElectronic","Unverified"*
Version	*version*	*http://www.dtcc.com*	*CA<x><a><v>FX* *<x> = x-asset version* *<a> = CR, IR, EQ, FX, CO* *<v> = asset version* *e.g: CA3.0IR1.0*
Voluntary Submission Trade Party 1	*/trade/tradeHeader/partyTradeInformation/reportingRegime/regulatorRegistration/regulator where reportingRole =VoluntaryParty*		*Enumeration of regulatory juristictions e,g, "SEC", "CFTC", "HKMA", "Fed", "UKFSA","ESMA","ODRF"*
Voluntary Submission Trade Party 2	*/trade/tradeHeader/partyTradeInformation/reportingRegime/regulatorRegistration/regulator where reportingRole =VoluntaryParty*		*Enumeration of regulatory juristictions e,g, "SEC", "CFTC", "HKMA", "Fed", "UKFSA","ESMA","ODRF"*