

## ANNEX B

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## PART 1 DEFINITIONS AND INTERPRETATION

### Definitions and interpretation

#### 1. (1) In this Instrument

“accounting principles” means accounting principles as defined in National Instrument 52-107 *Acceptable Accounting Principles and Auditing Standards*;

~~“auditing standards” means auditing standards as defined in National Instrument 52-107 *Acceptable Accounting Principles and Auditing Standards*;~~

“asset class” means the category of the underlying interest of a derivative and includes, for greater certainty, interest rate, foreign exchange, credit, equity and commodity;

“auditing standards” means auditing standards as defined in National Instrument 52-107 *Acceptable Accounting Principles and Auditing Standards*;

“board of directors” means, in the case of a recognized trade repository that does not have a board of directors, a group of individuals that acts in a capacity similar to a board of directors;

“collateral and margin data” means data that reflects the amount of collateral and margin posted or collected as of the date of reporting, as described in the elements listed in Appendix A under the heading “Data Elements Related to Collateral and Margin”;

“creation data” means data ~~resulting from a transaction which is within the classes of data~~ as described in the ~~fields~~ elements listed in Appendix A, other than collateral and margin data and valuation data;

“derivatives data” means all data that is required to be reported under Part 3;

~~“derivatives dealer” means data validation procedures”~~ means the written rules, policies and procedures established, implemented and maintained by a recognized trade repository under subsection 22.2(1);

“derivatives dealer” means either of the following

(a) a person or company engaging in or holding ~~himself, herself~~ the person or ~~itself~~ company out as engaging in the business of trading in derivatives as principal or agent;

(b) any other person or company required to be registered as a derivatives dealer under securities legislation;

“facility or platform for trading derivatives” means any of the following:

- (a) a marketplace as defined in National Instrument 21-101 *Marketplace Operation*;
- (b) a swap execution facility as that term is defined in the Commodity Exchange Act, 7 U.S.C. §1a(50) (United States), as amended from time to time;
- (c) a security-based swap execution facility as that term is defined in the 1934 Act;
- (d) a multilateral trading facility as that term is defined in Directive 2014/65/EU Article 4(1)(22) of the European Parliament, as amended from time to time;
- (e) an organized trading facility as that term is defined in Directive 2014/65/EU Article 4(1)(23) of the European Parliament, as amended from time to time;
- (f) a person or company that is similar to a person or company described in any of paragraphs (a) to (e), including, for greater certainty, a person or company in a foreign jurisdiction;

“Global LEI System” means the system for unique identification of parties to financial transactions developed by the Legal Entity Identifier System Regulatory Oversight Committee;

“indirect participant” means a person or company that accesses the services of a recognized trade repository under an agreement with a participant;

“interim period” means interim period as defined in ~~section 1.1~~ subsection 1.1(1) of National Instrument 51-102 *Continuous Disclosure Obligations*;

“Legal Entity Identifier System Regulatory Oversight Committee” means the international working group established by the finance ministers and the central bank governors of the Group of Twenty nations and the Financial Stability Board, under the Charter of the Regulatory Oversight Committee for the Global Legal Entity Identifier System dated November 5, 2012;

“~~life-cycle event~~” means an event that results in a change to derivatives data reported to a recognized trade repository in respect of a derivative;

“~~life-cycle event data~~” means ~~data reflecting~~ changes to ~~derivatives~~ creation data resulting from a ~~life-cycle event~~;

“link” means an electronic connection, either direct or indirect, between a system operated by a recognized trade repository to accept, retain, use, disclose or provide access to derivatives data, and a system operated by another person or company;

“local counterparty” means a counterparty to a derivative if, at the time of the transaction, one or more of the following apply:

- (a) the counterparty is a person or company, other than an individual, to which one or more of the following apply:
  - (i) it is organized under the laws of the local jurisdiction;
  - (ii) its head office is in the local jurisdiction;
  - (iii) its principal place of business is in the local jurisdiction;
- (b) the counterparty is a derivatives dealer in the local jurisdiction;
- (c) the counterparty is an affiliated entity of a person or company ~~to which~~ [described in paragraph \(a\)](#) ~~applies~~, and the person or company is liable for all or substantially all of the liabilities of the counterparty;

“participant” means a person or company that has entered into an agreement with a recognized trade repository to access the services of the recognized trade repository;

[“position level data” means the data entry in respect of aggregated transactions for each of the elements listed in Appendix A;](#)

“publicly accountable enterprise” means a publicly accountable enterprise as defined in Part 3 of National Instrument 52-107 *Acceptable Accounting Principles and Auditing Standards*;

“reporting clearing agency” means either of the following:

- (a) a person or company recognized or exempted from recognition as a clearing agency under securities legislation;
- (b) a clearing agency that has provided a written undertaking to the regulator or securities regulatory authority to act as the reporting counterparty with respect to derivatives cleared by it that are subject to this Instrument;

“reporting counterparty” has the same meaning as in subsection 25(1);

“transaction” means any of the following:

- (a) entering into, assigning, selling or otherwise acquiring or disposing of a derivative;
- (b) the novation of a derivative;

“U.S. AICPA GAAS” means auditing standards of the American Institute of Certified Public Accountants, as amended from time to time;

“U.S. GAAP” means generally accepted accounting principles in the United States of America that the SEC has identified as having substantial authoritative support, as supplemented by Regulation S-X under the 1934 Act, as amended from time to time;

“U.S. PCAOB GAAS” means auditing standards of the Public Company Accounting Oversight Board (United States of America), as amended from time to time;

“user” means, in respect of a recognized trade repository, a counterparty to a derivative that has been reported to the recognized trade repository under this Instrument including, for greater certainty, a delegate of a counterparty acting in its delegated capacity;

“valuation data” means data ~~within that states~~ the ~~classes value~~ of ~~the derivative and includes, for greater certainty,~~ data ~~as~~ described in the ~~fields elements~~ listed in Appendix A under ~~Item E—~~“~~Data Elements Related to Valuation Data~~”.

- (2) In this Instrument, subject to subsection (6), a person or company is an affiliated entity of another person or company if one of them controls the other or if each of them is controlled by the same person or company.
- (3) In this Instrument, a person or company (the first party) is considered to control another person or company (the second party) if any of the following apply:
  - (a) the first party beneficially owns or directly or indirectly exercises control or direction over securities of the second party carrying votes which, if exercised, would entitle the first party to elect a majority of the directors of the second party unless the first party holds the voting securities only to secure an obligation;
  - (b) the second party is a partnership, other than a limited partnership, and the first party holds more than 50% of the interests of the partnership;
  - (c) the second party is a limited partnership and the general partner of the limited partnership is the first party;
  - (d) the second party is a trust and a trustee of the trust is the first party.
- (4) In this Instrument, “derivative” means a “specified derivative” as defined in Multilateral Instrument 91-101 *Derivatives: Product Determination*.
- (5) In this Instrument, “trade repository” means
  - (a) in ~~British Columbia~~, Newfoundland and Labrador, Northwest Territories, Nunavut, Prince Edward Island and Yukon, a quotation and trade reporting system for derivatives, and

(b) in Nova Scotia, a derivatives trade repository.

(6) Despite subsection (2), an investment fund is not an affiliated entity of another person or company for the purposes of this Instrument.

(7) For the purpose of subsection (6), “investment fund” has the meaning ascribed to it in National Instrument 81-106 *Investment Fund Continuous Disclosure*.

(8) For purposes of this Instrument, “as soon as technologically practicable” means as soon as possible, taking into consideration the prevalence, implementation and use of technology by comparable market participants.

## **PART 2 TRADE REPOSITORY RECOGNITION AND ONGOING REQUIREMENTS**

### **Filing of initial information on application for recognition as a trade repository**

- 2.(1) A person or company applying for recognition as a trade repository must file Form 96-101F1 *Application for Recognition – Trade Repository Information Statement* as part of its application.
- (2) A person or company applying for recognition as a trade repository whose head office or principal place of business is located in a foreign jurisdiction must file Form 96-101F2 *Trade Repository Submission to Jurisdiction and Appointment of Agent for Service of Process*.
- (3) No later than the 7<sup>th</sup> day after becoming aware of an inaccuracy in or making a change to the information provided in Form 96-101F1, a person or company that has filed Form 96-101F1 must file an amendment to Form 96-101F1 in the manner set out in Form 96-101F1.

### **Change in information by a recognized trade repository**

- 3.(1) A recognized trade repository must not implement a significant change to a matter set out in Form 96-101F1 *Application for Recognition – Trade Repository Information Statement* unless it has filed an amendment to the information provided in Form 96-101F1 in the manner set out in Form 96-101F1 no later than 45 days before implementing the change.
- (2) Despite subsection (1), a recognized trade repository must not implement a change to a matter set out in Exhibit I (Fees) of Form 96-101F1 unless it has filed an amendment to the information provided in Exhibit I no later than 15 days before implementing the change.
- (3) For a change to a matter set out in Form 96-101F1 other than a change referred to in subsection (1) or (2), a recognized trade repository must file an amendment to the

information provided in Form 96-101F1 by the earlier of

- (a) the close of business of the recognized trade repository on the 10<sup>th</sup> day after the end of the month in which the change was made, or
- (b) the time the recognized trade repository discloses the change.

#### **Filing of initial audited financial statements**

- 4.(1)** A person or company applying for recognition as a trade repository must file audited financial statements for its most recently completed financial year as part of its application for recognition as a trade repository.
- (2)** The financial statements referred to in subsection (1) must
  - (a) be prepared in accordance with one of the following:
    - (i) Canadian GAAP applicable to publicly accountable enterprises;
    - (ii) IFRS;
    - (iii) U.S. GAAP, if the person or company is incorporated or organized under the laws of the United States of America or a jurisdiction of the United States of America,
  - (b) identify in the notes to the financial statements the accounting principles used to prepare the financial statements,
  - (c) disclose the presentation currency, and
  - (d) be audited in accordance with one of the following:
    - (i) Canadian GAAS;
    - (ii) International Standards on Auditing;
    - (iii) U.S. AICPA GAAS or U.S. PCAOB GAAS, if the person or company is incorporated or organized under the laws of the United States of America or a jurisdiction of the United States of America.
- (3)** The financial statements referred to in subsection (1) must be accompanied by an auditor's report that
  - (a) is prepared in accordance with the same auditing standards used to conduct the audit and,



- (i) if prepared in accordance with Canadian GAAS or International Standards on Auditing, expresses an unmodified opinion, or
- (ii) if prepared in accordance with U.S. AICPA GAAS or U.S. PCAOB GAAS, expresses an unqualified opinion,
- (b) identifies all financial periods presented for which the auditor has issued the auditor's report,
- (c) identifies the auditing standards used to conduct the audit,
- (d) identifies the accounting principles used to prepare the financial statements, and
- (e) is prepared and signed by a person or company that is authorized to sign an auditor's report under the laws of a jurisdiction of Canada or a foreign jurisdiction, and that meets the professional standards of that jurisdiction.

#### **Filing of annual audited and interim financial statements by a recognized trade repository**

- 5.(1)** A recognized trade repository must file annual audited financial statements that comply with subsections 4(2) and (3) no later than the 90<sup>th</sup> day after the end of its financial year.
- (2)** A recognized trade repository must file interim financial statements no later than the 45<sup>th</sup> day after the end of each interim period.
- (3)** The interim financial statements referred to in subsection (2) must
  - (a) be prepared in accordance with one of the following:
    - (i) Canadian GAAP applicable to publicly accountable enterprises;
    - (ii) IFRS;
    - (iii) U.S. GAAP, if the person or company is incorporated or organized under the laws of the United States of America or a jurisdiction of the United States of America, and
  - (b) identify in the notes to the financial statements the accounting principles used to prepare the financial statements.

#### **Ceasing to carry on business**

- 6.(1)** A recognized trade repository that intends to cease carrying on business as a trade repository in the local jurisdiction must file a report on Form 96-101F3 *Cessation of Operations Report for Recognized Trade Repository* no later than the 180<sup>th</sup> day before the date on which it intends to cease carrying on that business.

- (2) A recognized trade repository that involuntarily ceases to carry on business as a trade repository in the local jurisdiction must file a report on Form 96-101F3 as soon as practicable after it ceases to carry on that business.

### Legal framework

- 7.(1) A recognized trade repository must establish, implement and maintain clear and transparent written rules, policies and procedures that are not contrary to the public interest and that are reasonably designed to ensure that
- (a) each material aspect of its activities complies with applicable laws,
  - (b) its rules, policies, procedures and contractual arrangements applicable to its users are consistent with applicable laws,
    - (b.1) any link is established and maintained in compliance with securities legislation,
    - (b.2) risks arising from potential and actual conflicts of law, between a local jurisdiction and another jurisdiction of Canada, Canada, or a foreign jurisdiction, are identified and mitigated to a reasonable extent,
    - (b.3) it can identify, measure, monitor, and manage any material risks to the recognized trade repository arising from indirect participants,
  - (c) the rights and obligations of its users and owners with respect to the use of derivatives data reported to the recognized trade repository are clear and transparent, and
  - (d) where a reasonable person would conclude that it is appropriate to do so, ~~an~~any agreement that it enters into clearly states service levels, rights of access, protection of confidential information, ~~who possesses~~possession of intellectual property rights, and levels of operational reliability of the recognized trade repository's systems, as applicable.
- (2) Without limiting the generality of subsection (1), a recognized trade repository must implement rules, policies and procedures that clearly establish the status of records of contracts for derivatives reported to the trade repository and whether those records of contracts are the legal contracts of record.

### Governance

- 8.~~(10.1)~~ A recognized trade repository must
- (a) set out an organizational structure with direct lines of responsibility and accountability, including roles and responsibilities in relation to the identification,

measurement, monitoring and management of material risks;

(b) set out a risk management framework that includes the tolerance levels for the identified risks of the recognized trade repository;

(c) set out processes for making decisions, including in the context of crises and emergencies, and rules for accountability in respect of decisions pertaining to risk.

(1) A recognized trade repository establish, implement and maintain clear and transparent written governance arrangements that ~~set out a clear organizational structure with direct lines of responsibility and~~ are reasonably designed to do each of the following:

(a) provide for internal controls;

(b) provide for the safety of the recognized trade repository and its efficiency in meeting the needs of its participants;

(c) ensure oversight of the recognized trade repository;

(d) support the stability of the financial system and other relevant public interest considerations;

(e) balance the interests of relevant stakeholders.

(2) A recognized trade repository must establish, implement and maintain written rules, policies and procedures reasonably designed to identify and manage or resolve conflicts of interest.

(3) A recognized trade repository must disclose on its website, in a manner that is easily accessible to the public,

(a) the governance arrangements required under subsection (1), and

(b) the rules, policies and procedures required under subsection (2).

### **Board of directors**

9.(1) A recognized trade repository must have a board of directors.

(2) The board of directors of a recognized trade repository must include

(a) individuals who have sufficient skill and experience to effectively oversee the management of its operations in accordance with all relevant laws, and

(b) reasonable representation by individuals who are independent of the recognized trade repository.

- (3) The board of directors of a recognized trade repository must, in consultation with the chief compliance officer of the recognized trade repository, manage or resolve conflicts of interest identified by the chief compliance officer.
- (4) A recognized trade repository must establish, implement and maintain policies and procedures to review on a regular basis the overall performance of the board of directors and that of its individual board members.

## **Management**

- 10. (1) A recognized trade repository must establish, implement and maintain written policies and procedures that
  - (a) specify the roles and responsibilities of management, and
  - (b) ensure that management has sufficient skill and experience to effectively discharge its roles and responsibilities.
- (2) A recognized trade repository must notify the regulator or securities regulatory authority no later than the 5<sup>th</sup> business day after appointing or replacing its chief compliance officer, chief executive officer or chief risk officer.

## **Chief compliance officer**

- 11. (1) The board of directors of a recognized trade repository must appoint a chief compliance officer with sufficient skill and experience to effectively serve in that capacity.
- (2) The chief compliance officer of a recognized trade repository must report directly to the board of directors of the recognized trade repository or, if so directed by the board of directors, to the chief executive officer of the recognized trade repository.
- (3) The chief compliance officer of a recognized trade repository must
  - (a) establish, implement and maintain written rules, policies and procedures designed to identify and resolve conflicts of interest,
  - (b) establish, implement and maintain written rules, policies and procedures designed to ensure that the recognized trade repository complies with securities legislation,
  - (c) monitor compliance with the rules, policies and procedures required under paragraphs (a) and (b) on an ongoing basis,
  - (d) report to the board of directors of the recognized trade repository as soon as practicable upon becoming aware of a circumstance indicating that the recognized trade repository, or an individual acting on its behalf, has not complied with

securities legislation in any jurisdiction, including a foreign jurisdiction, in which it operates and any of the following apply:

- (i) the non-compliance creates a risk of harm to a user;
  - (ii) the non-compliance creates a risk of harm to the capital markets;
  - (iii) the non-compliance is part of a pattern of non-compliance;
  - (iv) the non-compliance could impact the ability of the recognized trade repository to carry on business as a trade repository in compliance with securities legislation,
- (e) report to the board of directors of the recognized trade repository as soon as practicable upon becoming aware of a conflict of interest that creates a risk of harm to a user or to the capital markets, and
- (f) prepare and certify an annual report assessing compliance by the recognized trade repository, and individuals acting on its behalf, with securities legislation and submit the report to the board of directors.
- (4) Concurrently with submitting a report under paragraph (3)(d), (e) or (f), the chief compliance officer must file a copy of the report with the regulator or securities regulatory authority.

## **Fees**

12. A recognized trade repository must

- [\(a\)](#) disclose on its website, in a manner that is easily accessible to the public, all fees and other material charges imposed by it on its participants for each service it offers with respect to the collection and maintenance of derivatives data, [and](#)
- [\(b\)](#) [review its fees and other material charges to participants on a regular basis.](#)

## **Access to recognized trade repository services**

13. (1) A recognized trade repository must establish, implement and maintain written objective risk-based criteria for participation that permit fair and open access to the services it provides.
- (2) A recognized trade repository must disclose the criteria referred to in subsection (1) on its website in a manner that is easily accessible to the public.
- (3) A recognized trade repository must not do any of the following:
- (a) unreasonably prevent, condition or limit access by a person or company to the

services offered by it;

- (b) unreasonably discriminate between or among its participants;
- (c) impose an unreasonable barrier to competition;
- (d) require a person or company to use or purchase another service to utilize the trade reporting service offered by the trade repository.

### Acceptance of reporting

14. (1) A recognized trade repository must accept derivatives data from a participant for all derivatives of an asset class set out in the recognition order for the trade repository.

(2) In accordance with subsection 18(2), a recognized trade repository must, for all derivatives required to be reported under this Instrument, including derivatives that have expired or were terminated,

(a) accept a correction to an error or omission in the derivatives data from a participant, and

(b) record the correction as soon as technologically practicable after acceptance.

(3) ~~14. A~~ For the purposes of subsections (1) and (2), a recognized trade repository must accept derivatives data ~~from a participant~~ that satisfies the derivatives data elements listed in Appendix A.

### Operational efficiency and effectiveness

14.1.(1) A recognized trade repository must establish, implement and maintain written policies and procedures to, on a regular basis, review its efficiency and effectiveness in providing the services of the recognized trade repository.

(2) A recognized trade repository must establish, implement and maintain policies and procedures that specify measurable goals and objectives that promote operational efficiency and effectiveness for all aspects of its business as a derivatives ~~of an asset class set out in the recognition order for the~~ trade repository.

### Communication policies, procedures and standards

15. A recognized trade repository must use or accommodate relevant internationally accepted communication policies, procedures and standards that facilitate the efficient exchange of data between its systems and those of

- (a) its participants,

- (b) other trade repositories,
- (c) clearing agencies, exchanges and other platforms that facilitate derivatives transactions, and
- (d) its service providers.

### **Due process**

- 16. (1)** Before making a decision that directly and adversely affects a participant or an applicant that applies to become a participant, a recognized trade repository must give the participant or applicant an opportunity to be heard.
- (2)** A recognized trade repository must keep records of, give reasons for, and provide for reviews of its decisions, including, for each applicant, the reasons for granting, denying or limiting access.

### **Rules, policies and procedures**

- 17. (1)** A recognized trade repository must have rules, policies and procedures that
- (a) allow a reasonable participant to understand each of the following:
    - (i) the participant's rights, obligations and material risks resulting from being a participant of the recognized trade repository;
    - (ii) the fees and other charges that the participant may incur in using the services of the recognized trade repository,
  - (b) allow a reasonable user to understand the conditions of accessing derivatives data relating to a derivative to which it is a counterparty, and
  - (c) are reasonably designed to govern all aspects of the services it offers with respect to the collection and maintenance of derivatives data and other information relating to a derivative.
- (2)** The rules, policies and procedures of a recognized trade repository must not be inconsistent with securities legislation.
- (3)** A recognized trade repository must monitor compliance with its rules, policies and procedures on an ongoing basis.
- (4)** A recognized trade repository must establish, implement and maintain written rules, policies and procedures that provide appropriate sanctions for violations of its rules, policies and procedures applicable to its participants.

- (5) A recognized trade repository must disclose on its website, in a manner that is easily accessible to the public,
  - (a) the rules, policies and procedures required under this section, and
  - (b) its procedures for adopting new rules, policies and procedures or amending existing rules, policies and procedures.

### **Records of data reported**

- 18. (1) A recognized trade repository must have recordkeeping procedures reasonably designed to ensure that it records derivatives data accurately, completely and on a timely basis.
- (2) A recognized trade repository must keep, in a safe location and in a durable form, records of derivatives data relating to a derivative required to be reported under this Instrument for 7 years after the date on which the derivative expires or terminates.
- (3) A recognized trade repository must create and maintain at least one copy of each record of derivatives data required to be kept under subsection (2), for the same period as referenced in subsection (2), in a safe location and in a durable form, separate from the location of the original record.

### **Comprehensive risk-management framework**

- 19. A recognized trade repository must establish, implement, and maintain a written risk-management framework reasonably designed to comprehensively manage risks including general business, legal and operational risks.

### **General business risk**

- 20. (1) A recognized trade repository must establish, implement and maintain appropriate systems, controls and procedures reasonably designed to identify, monitor, and manage its general business risk.
- (2) Without limiting the generality of subsection (1), a recognized trade repository must hold sufficient insurance coverage and liquid net assets funded by equity to cover potential general business losses in order that it can continue operations and services as a going concern and in order to achieve a recovery or an orderly wind-down if those losses materialize.
- (3) For the purposes of subsection (2), a recognized trade repository must hold, at a minimum, liquid net assets funded by equity equal to 6 months of current operating expenses.
- (4) A recognized trade repository must have policies and procedures reasonably designed to identify scenarios that could potentially prevent it from being able to provide its critical



operations and services as a going concern and to assess the effectiveness of a full range of options for an orderly wind-down.

- (5) A recognized trade repository must establish, implement and maintain written rules, policies and procedures reasonably designed to facilitate its orderly wind-down based on the results of the assessment required by subsection (4).
- (6) A recognized trade repository must establish, implement and maintain written rules, policies and procedures reasonably designed to ensure that it or a successor entity, insolvency administrator or other legal representative will be able to continue to comply with the requirements of subsection 6(2) and section 37 in the event of the bankruptcy or insolvency of the recognized trade repository or the wind-down of the recognized trade repository's operations.

### **System and other operational ~~risk requirements~~risks**

21. (1) A recognized trade repository must establish, implement and maintain appropriate systems, controls and procedures reasonably designed to identify and minimize the impact of the plausible sources of operational risk, both internal and external, including risks to data integrity, data security, business continuity and capacity and performance management.
- (2) The systems, controls and procedures required under subsection (1) must be approved by the board of directors of the recognized trade repository.
- (3) Without limiting the generality of subsection (1), a recognized trade repository must
  - (a) develop and maintain
    - (i) an adequate system of internal controls over its systems, and
    - (ii) adequate information technology general controls, including, without limitation, controls relating to information systems operations, information security and integrity, change management, problem management, network support and system software support,
  - (b) in accordance with prudent business practice, on a reasonably frequent basis and, in any event, at least annually,
    - (i) make reasonable current and future capacity estimates, and
    - (ii) conduct capacity stress tests to determine the ability of those systems to process derivatives data in an accurate, timely and efficient manner, and
  - (c) promptly notify the regulator or securities regulatory authority of a material systems failure, malfunction, delay or other disruptive incident, or a breach of data security, integrity or confidentiality, and provide as soon as practicable a written post-

incident report that includes a root-cause analysis ~~as soon as practicable~~ and any remedial action that has been, or is intended to be, taken by the recognized trade repository.

- (4) Without limiting the generality of subsection (1), a recognized trade repository must establish, implement and maintain business continuity plans, including disaster recovery plans, reasonably designed to
  - (a) achieve prompt recovery of its operations following a disruption,
  - (b) allow for the timely recovery of information, including derivatives data, in the event of a disruption, and
  - (c) provide for the exercise of authority in the event of an emergency.
- (5) A recognized trade repository must test its business continuity plans, including disaster recovery plans, at least annually.
- (6) For each of its systems for collecting and maintaining reports of derivatives data, a recognized trade repository must annually engage a qualified party to conduct an independent review and prepare a report in accordance with established audit standards to ensure that the recognized trade repository is in compliance with paragraphs (3)(a) and (b) and subsections (4) and (5).
- (7) A recognized trade repository must provide the report referred to in subsection (6) to
  - (a) its board of directors or audit committee promptly upon the completion of the report, and
  - (b) the regulator or securities regulatory authority not later than the 30th day after providing the report to its board of directors or audit committee.
- (8) A recognized trade repository must disclose on its website, in a manner that is easily accessible to the public, all technology requirements regarding interfacing with or accessing the services provided by the recognized trade repository
  - (a) if operations have not begun, sufficiently in advance of operations to allow a reasonable period for testing and system modification by participants, and
  - (b) if operations have begun, sufficiently in advance of implementing a material change to technology requirements to allow a reasonable period for testing and system modification by participants.
- (9) A recognized trade repository must make available testing facilities for interfacing with or accessing the services provided by the recognized trade repository,

- (a) if operations have not begun, sufficiently in advance of operations to allow a reasonable period for testing and system modification by participants, and
  - (b) if operations have begun, sufficiently in advance of implementing a material change to technology requirements to allow a reasonable period for testing and system modification by participants.
- (10) A recognized trade repository must not begin operations in the local jurisdiction unless it has complied with paragraphs (8)(a) and (9)(a).
- (11) Paragraphs (8)(b) and (9)(b) do not apply to a recognized trade repository if
- (a) the change to the recognized trade repository's technology requirements must be made immediately to address a failure, malfunction or material delay of its systems or equipment,
  - (b) the recognized trade repository immediately notifies the regulator or securities regulatory authority of its intention to make the change to its technology requirements, and
  - (c) the recognized trade repository discloses on its website, in a manner that is easily accessible to the public, the changed technology requirements as soon as practicable.

### **Data security and confidentiality**

22. (1) A recognized trade repository must establish, implement and maintain written rules, policies and procedures reasonably designed to ensure the safety, privacy and confidentiality of derivatives data reported to it under this Instrument.
- (2) A recognized trade repository must not release derivatives data for commercial or business purposes unless one or more of the following apply:
- (a) the derivatives data has otherwise been disclosed under section 39;
  - (b) the counterparties to the derivative have provided the recognized trade repository with their express written consent to use or release the derivatives data.

### **Confirmation**

#### **Derivatives executed anonymously on a facility or platform for trading derivatives**

- 22.1. A recognized trade repository must not disclose the identity or legal entity identifier of a counterparty to another counterparty in respect of a derivative involving a local counterparty executed anonymously on a facility or platform for trading derivatives and cleared through a reporting clearing agency.**

### Validation of data and information

~~23.~~ 22.2. (1) A recognized trade repository must establish, implement and maintain written rules, policies and procedures ~~reasonably designed to allow for confirmation by each counterparty to a derivative~~ to validate that ~~has been~~ the derivatives data reported under this Instrument ~~that satisfies~~ the derivatives data ~~reported in relation to the derivative is accurate~~ elements listed in Appendix A.

~~(2) ——— Despite subsection (1), a~~

(2) A recognized trade repository must, as soon as technologically practicable after receiving the derivatives data, notify a reporting counterparty whether or not the reported derivatives data satisfies the derivatives data validation procedures of the recognized trade repository.

(3) In accordance with subsection 18(2), a recognized trade repository must maintain records of all the derivatives data reported that fails to satisfy its derivatives data validation procedures.

### Verification of data accuracy

23. A recognized trade repository is not required to ~~must~~ establish, implement and maintain written rules, policies ~~or~~ and procedures ~~referred to in that subsection in respect of a~~ under which the reporting counterparty that to a derivative is not a participant of the recognized trade repository ~~allowed and enabled to carry out its data verification obligations under paragraph 26.1(1)(b).~~

### **Outsourcing**

24. If a recognized trade repository outsources a material service or system to a service provider, including to an associate or affiliated entity of the recognized trade repository, the recognized trade repository must do each of the following:

- (a) establish, implement and maintain written rules, policies and procedures for the selection of a service provider to which a material service or system may be outsourced and for the evaluation and approval of such an outsourcing arrangement;
- (b) identify any conflicts of interest between the recognized trade repository and a service provider to which a material service or system is outsourced, and establish, implement, maintain and enforce written rules, policies and procedures to mitigate and manage or resolve those conflicts of interest;
- (c) enter into a written contract with the service provider that is appropriate for the materiality and nature of the outsourced activity and that provides for adequate termination procedures;

- (d) maintain access to the books and records of the service provider relating to the outsourced activity;
- (e) ensure that the regulator or securities regulatory authority has the same access to all data, information and systems maintained by the service provider on behalf of the recognized trade repository that it would have absent the outsourcing arrangement;
- (f) ensure that all persons or companies conducting an audit or independent review of the recognized trade repository under this Instrument have appropriate access to all data, information and systems maintained by the service provider on behalf of the recognized trade repository that those persons or companies would have absent the outsourcing arrangement;
- (g) take appropriate measures to determine that a service provider to which a material service or system is outsourced establishes, maintains and periodically tests an appropriate business continuity plan, including a disaster recovery plan in accordance with the requirements set out in section 21;
- (h) take appropriate measures to ensure that the service provider protects the safety, privacy and confidentiality of derivatives data and of users' confidential information in accordance with the requirements set out in section 22;
- (i) establish, implement, maintain and enforce written rules, policies and procedures to regularly review the performance of the service provider under the outsourcing agreement.

### Links and tiered participation arrangements

24.1.(1) A recognized trade repository must establish, implement and maintain appropriate controls and procedures to

- (a) identify, assess, measure, monitor and manage material risks arising from links, and
- (b) identify material dependencies among participants and indirect participants that might affect the recognized trade repository.

(2) A recognized trade repository must regularly review risks arising from tiered participation arrangements.

## **PART 3 DATA REPORTING**

## Reporting counterparty

25. (1) In this Instrument, “reporting counterparty”, with respect to a derivative involving a local counterparty, means
- (a) if the derivative is cleared through a reporting clearing agency, the reporting clearing agency,
  - (b) if paragraph (a) does not apply and the derivative is between a derivatives dealer and a counterparty that is not a derivatives dealer, the derivatives dealer,
  - (c) if paragraphs (a) and (b) do not apply and the counterparties to the derivative have, ~~at the time of the transaction,~~ agreed in writing that one of them will be the reporting counterparty, the counterparty determined to be the reporting counterparty under the terms of that agreement, and
  - (d) in any other case, each counterparty to the derivative.
- (2) A local counterparty to a derivative to which paragraph (1)(c) applies must keep a record of the written agreement referred to in that paragraph for 7 years after the date on which the derivative expires or terminates.
- (3) The records required to be maintained under subsection (2) must be kept in
- (a) a safe location and in a durable form, and
  - (b) a manner that permits the records to be provided to the regulator within a reasonable time following request.
- (4) Despite section 40, a local counterparty that agrees under paragraph (1)(c) to be the reporting counterparty for a derivative to which section 40 applies must report derivatives data relating to the derivative in accordance with this Instrument.

## Duty to report

26. (1) A reporting counterparty ~~to~~in respect of a derivative involving a local counterparty must report, or cause to be reported, the data required to be reported under this Part to a recognized trade repository.
- (2) Despite subsection (1), if no recognized trade repository accepts the data required to be reported under this Part, the reporting counterparty must electronically report the data required to be reported under this Part to the regulator or securities regulatory authority.
- (3) A reporting counterparty satisfies the reporting obligation in respect of a derivative required to be reported under subsection (1) if each of the following applies:

- (a) one of the following applies to the derivative:
    - (i) the derivative is required to be reported solely because a counterparty to the derivative is a local counterparty under subparagraph (a)(i) of the definition of “local counterparty” and that local counterparty does not conduct business in the local jurisdiction other than incidental to being organized under the laws of the local jurisdiction;
    - (ii) the derivative is required to be reported solely because a counterparty to the derivative is a local counterparty under paragraph (c) of the definition of “local counterparty”;
  - (b) the derivative is reported to a recognized trade repository under one or more of the following:
    - (i) Multilateral Instrument 96-101 *Trade Repositories and Derivatives Data Reporting*, as amended from time to time, if reported under the requirements of a jurisdiction other than the local jurisdiction;
    - (ii) Manitoba Securities Commission Rule 91-507 *Trade Repositories and Derivatives Data Reporting*, as amended from time to time;
    - (iii) Ontario Securities Commission Rule 91-507 *Trade Repositories and Derivatives Data Reporting*, as amended from time to time;
    - (iv) Québec Regulation 91-507 respecting trade repositories and derivatives data reporting, as amended from time to time;
    - (v) the trade reporting law of a foreign jurisdiction listed in Appendix B;
  - (c) the reporting counterparty instructs the recognized trade repository referred to in paragraph (b) to provide the regulator or securities regulatory authority with access to the data that is reported under paragraph (b) and otherwise uses its best efforts to provide the regulator or securities regulatory authority with access to such data.
- (4) A reporting counterparty must report all derivatives data relating to a derivative to the same recognized trade repository.
- (5) ~~A reporting counterparty must not submit derivatives data that is false or misleading to a recognized trade repository.~~ [\[Repealed\]](#)
- (6) [\[Repealed\]](#)
- (7) [\[Repealed\]](#)
- (8) [If a local counterparty to a derivative that is required to be reported under this Instrument,](#)

and that is cleared through a reporting clearing agency, has specified a recognized trade repository to which derivatives data in relation to the derivative is to be reported, the reporting clearing agency, if it is the reporting counterparty, must report the derivatives data to that recognized trade repository and must not report derivatives data to another trade repository without the consent of the local counterparty.

- (9) A reporting counterparty must ensure that all reported derivatives data relating to a derivative satisfies the derivatives data validation procedures of the recognized trade repository to which the derivative is reported.

### Verification of data accuracy, and reporting of errors and omissions

#### 26.1. (1) A reporting counterparty must ensure that all reported derivatives data

- (a) is accurate and contains no misrepresentation, and
- (b) in the case of a reporting counterparty that is a derivatives dealer or a reporting clearing agency, is verified to be accurate and contain no misrepresentation, at least every 30 days.
- (2) ~~(6)~~ A reporting counterparty must report an error or omission in the derivatives data ~~it has reported to the recognized trade repository or, if reported under subsection 26(2), to the regulator or securities regulatory authority,~~ as soon as technologically practicable after discovery of the error or omission and, in any event, no later than the end of the business day following the day of discovery of the error or omission.
- (3) ~~(7)~~ A local counterparty, other than the reporting counterparty, must notify the reporting counterparty of an error or omission with respect to derivatives data ~~relating to a derivative to which it is a counterparty~~ as soon as technologically practicable after discovery of the error or omission and, in any event, no later than the end of the business day following the day of discovery of the error or omission.
- ~~(8) If a local counterparty to a derivative that is required to be reported under this Instrument and is cleared through a reporting clearing agency has specified a recognized trade repository to which derivatives data in relation to the derivative is to be reported, the reporting clearing agency must report the derivatives data to that recognized trade repository~~
- (4) A reporting counterparty must notify the regulator or securities regulatory authority of a significant error or omission as soon as practicable upon discovery of the error or omission.

### **Identifiers, general**

27. (1) In a report of creation data required under this Part, a reporting counterparty must include each of the following:

- (a) the legal entity identifier of each counterparty to the derivative as set out in section 28;



- (b) the unique product identifier for the derivative as set out in section 30.
- (2) In a report of life-cycle data or valuation data required under this Part, a reporting counterparty must include the unique transaction identifier for the transaction relating to the derivative as set out in section 29.

### Legal entity identifiers

28. (1) A recognized trade repository must identify each counterparty to a derivative that is required to be reported under this Instrument in all recordkeeping and all reporting required under this Instrument by means of a single legal entity identifier that is a unique identification code assigned to the counterparty in accordance with the standards set by the Global LEI System.
- (2) A person that is eligible to receive a legal entity identifier as determined by the Global LEI System, other than an individual, that is a local counterparty to a derivative required to be reported under this Instrument, must
- (a) before executing a transaction, obtain a legal entity identifier assigned in accordance with the requirements imposed by the Global LEI System, and
  - (b) for as long as it is a counterparty to a derivative required to be reported under this Instrument, maintain and renew the legal entity identifier referred to in paragraph (a).
- (3) If a local counterparty to a derivative required to be reported under this Instrument is an individual or is not eligible to receive a legal entity identifier as determined by the Global LEI System, the reporting counterparty must identify the counterparty by a single unique alternate identifier.
- (4) Despite subsection (1), if subsection (3) applies to a counterparty to a derivative, the recognized trade repository to which a report has been made in relation to the derivative must identify the counterparty with ~~the~~ a single unique alternate identifier supplied by the reporting counterparty.

### Unique transaction identifiers

29. (1) ~~A recognized trade repository must identify~~ The following person or company must assign a single unique transaction identifier for each transaction relating to a derivative that is required to be reported under this Instrument: ~~in all recordkeeping and all~~
- (a) if the derivative is cleared through a reporting clearing agency, the reporting clearing agency;
  - (b) if paragraph (a) does not apply and the transaction relating to the derivative is

executed on a facility or platform for trading derivatives that has assigned a unique transaction identifier to the transaction, the facility or platform;

(c) if paragraphs (a) and (b) do not apply, the reporting counterparty that is a derivatives dealer;

(d) if paragraphs (a) to (c) do not apply, the **recognized trade repository**.

(2) Despite subsection (1), if paragraphs (1)(a) and (b) do not apply and the derivative is also required to be reported under the securities legislation of a jurisdiction of Canada, other than the local jurisdiction, or under the laws of a foreign jurisdiction, with a reporting ~~required~~ deadline earlier than under this Instrument ~~by means of a~~, the person or company required to assign the unique transaction identifier is the person or company required to assign the unique transaction identifier under the laws of that jurisdiction of Canada or foreign jurisdiction.

~~(3) (2) A recognized trade repository must assign a~~The single unique transaction identifier ~~to a transaction, using its own methodology or incorporating a unique transaction identifier previously assigned to the transaction.~~

~~(3) —~~A must be assigned as soon as technologically practicable after execution of the transaction that relates to the derivative, and in any event not later than the time that the derivative is required to be reported to a recognized trade repository ~~must not assign more than one unique transaction identifier to a transaction~~under this Instrument.

### Unique product identifiers

30. (1) In this section, “unique product identifier” means a code that uniquely identifies a ~~sub-type~~ of derivative and is assigned ~~in accordance with international or industry standards~~by the Derivatives Service Bureau (DSB) Limited, or any person or company that is subsequently designated by the Financial Stability Board as the service provider for the unique product identifier system assigned to a derivative.

(2) For each derivative that is required to be reported under this Instrument, the reporting counterparty must assign a only one unique product identifier ~~that identifies the sub-type of the derivative.~~

~~(3) A reporting counterparty must not assign more than one unique product identifier to a derivative.~~[Repealed]

~~(4) If international or industry standards for a unique product identifier are not reasonably available for a particular sub-type of derivative at the time a report is made under this Instrument, a reporting counterparty must assign a unique product identifier to the derivative using its own methodology or incorporating a unique product identifier previously assigned to the derivative.~~[Repealed]

## Creation data

31. (1) A reporting counterparty must report creation data relating to a derivative that is required to be reported under this Instrument to a recognized trade repository immediately following the transaction.
- (2) Despite subsection (1), if it is not technologically practicable to immediately report the creation data, a reporting counterparty must report creation data as soon as technologically practicable and in no event later than the end of the business day following the day on which the data would otherwise be required to be reported.

## Life-cycle event data

32. (1) A reporting counterparty must report all life-cycle event data relating to a derivative that is required to be reported under this Instrument to a recognized trade repository by the end of the business day on which the life-cycle event occurs.
- (2) Despite subsection (1), if it is not technologically practicable to report life-cycle event data by the end of the business day on which the life-cycle event occurs, the reporting counterparty must report life-cycle event data no later than the end of the business day following the day on which the life-cycle event occurs.
- (3) Despite subsections (1) and (2), the reporting clearing agency through which a derivative is cleared must report the termination of the original derivative to the recognized trade repository to which the derivatives data was reported by the end of the business day on which the original derivative is terminated.

## Position level data

- 32.1. Despite section 32, the reporting counterparty may report position level data in respect of derivatives that are required to be reported under this Instrument, where each derivative for which position level data is aggregated and reported
- (a) has no fixed expiration date, and
- (b) is in a class of derivatives in which each derivative is fungible.

## Valuation data and collateral and margin data

33. (1) ~~A reporting counterparty must report valuation data relating to~~ For a derivative that is required to be reported under this Instrument, ~~a reporting counterparty that is a derivatives dealer or a reporting clearing agency must report~~ to a recognized trade repository ~~in accordance with industry accepted valuation standards~~ each business day
- (a) valuation data, and

- ~~(a) — daily, based on relevant closing market data from the previous business day, if the reporting counterparty is a reporting clearing agency or a derivatives dealer, or~~
  - (b) quarterly, as of the last day of each calendar quarter, if the reporting counterparty is not a reporting clearing agency or a derivatives dealer. collateral and margin data.
- (2) ~~Despite subsection (1), valuation data required to be reported under paragraph (1)(b) must be reported to the recognized trade repository no later than the 30th day after the end of the calendar quarter.~~ If position level data in respect of a derivative has been reported under section 32.1, the reporting counterparty must calculate and report the valuation data, and collateral and margin data, based on the net amount of all purchases and sales reported as position level data for the derivative.

### Pre-existing derivatives

34. (1) ~~Despite section 31 and subject to subsection 44(2), on or before December 1, 2016, a reporting counterparty must report creation data relating to a derivative if all of the following apply: [Lapsed]~~
- ~~(a) — the reporting counterparty is a reporting clearing agency or a derivatives dealer;~~
  - ~~(b) — the transaction was entered into before July 29, 2016;~~
  - ~~(c) — there were outstanding contractual obligations with respect to the derivative on the earlier of the date that the derivative is reported or December 1, 2016.~~
- (2) ~~Despite section 31 and subject to subsection 44(3), on or before February 1, 2017, a reporting counterparty must report creation data relating to a derivative if all of the following apply:~~
- ~~(a) — the reporting counterparty is not a reporting clearing agency or a derivatives dealer;~~
  - ~~(b) — the transaction was entered into before November 1, 2016;~~
  - ~~(c) — there were outstanding contractual obligations with respect to the derivative on the earlier of the date that the derivative is reported or February 1, 2017.~~
- (3) ~~Despite section 31, a reporting counterparty to a derivative to which subsection (1) or (2) applies is required to report, in relation to the derivative, only the creation data indicated in the column in Appendix A entitled “Required for Pre-existing Derivatives”.~~

(2) [Lapsed]

(3) [Lapsed]

(4) ~~Despite section 32, a reporting counterparty is not required to report life cycle event data relating to a derivative to which subsection (1) or (2) applies until the reporting counterparty has reported creation data in accordance with subsection (1) or (2).~~ [Lapsed]

(5) ~~Despite section 33, a reporting counterparty is not required to report valuation data relating to a derivative to which subsection (1) or (2) applies until the reporting counterparty has reported creation data in accordance with subsection (1) or (2).~~ [Lapsed]

### **Timing requirements for reporting data to another recognized trade repository**

35. Despite subsection 26(4) and sections 31 to 34, if a recognized trade repository ceases operations or stops accepting derivatives data for an asset class of derivatives, a reporting counterparty may fulfill its reporting obligations under this Instrument by reporting the derivatives data to another recognized trade repository or, if there is not an available recognized trade repository, the regulator or securities regulatory authority.

### **Records of data reported**

36. (1) A reporting counterparty must keep records relating to a derivative that is required to be reported under this Instrument, including transaction records, for 7 years after the date on which the derivative expires or terminates.

(2) A reporting counterparty must keep the records referred to in subsection (1) in a safe location and in a durable form.

### **Facility or platform for trading derivatives**

36.1. Despite section 25, with respect to a derivative involving a local counterparty that is not cleared through a reporting clearing agency, is executed anonymously on a facility or platform for trading derivatives, and is intended to be cleared,

(a) the facility or platform for trading derivatives has the obligations of a reporting counterparty under sections 26, 27, 30, 31, 35, 36 and 37, and under subsections 26.1(1), 26.1(2), 26.1(4) and 28(3) instead of the reporting counterparty under section 25,

(b) all references to “reporting counterparty” in sections 23 and 41, and in subsections 22.2(2), 26.1(3) and 28(4) are deemed to refer to the facility or platform for trading derivatives instead of the reporting counterparty under section 25.

## **PART 4**

## DATA DISSEMINATION AND ACCESS TO DATA

### Data available to regulators

37. (1) A recognized trade repository must

- (a) provide to the regulator or securities regulatory authority direct, continuous and timely electronic access to derivatives data in the possession of the recognized trade repository that has been reported under this Instrument or that may impact the capital markets,
  - (b) provide the data referenced in paragraph (a) on an aggregated basis, ~~and~~
  - (c) notify the regulator or securities regulatory authority of the manner in which the derivatives data provided under paragraph (b) has been aggregated, and
  - (d) provide to the regulator or securities regulatory authority any corrections to data under paragraphs (a) and (b) as soon as technologically practicable after recording a correction to an error or omission in the derivatives data from a participant.
- (2) A recognized trade repository must establish, implement and maintain rules, policies or operations designed to ensure that it meets or exceeds the access standards and recommendations published by the International Organization of Securities Commissions in the August, 2013 report entitled “Authorities’ access to trade repository data”, as amended from time to time.
- (3) A reporting counterparty must use its best efforts to provide the regulator or securities regulatory authority with prompt access to all derivatives data that it is required to report under this Instrument, including instructing a trade repository to provide the regulator or securities regulatory authority with access to that data.

### Data available to counterparties

38. (1) ~~A~~ Subject to section 22.1, a recognized trade repository must provide all counterparties to a derivative with timely access to all derivatives data relating to that derivative which is submitted to the recognized trade repository.
- (2) A recognized trade repository must have appropriate ~~verification and~~ authorization procedures in place to ~~deal with~~ enable access pursuant to subsection (1) by a non-reporting counterparty or a delegate of a non-reporting counterparty.
- (3) ~~Each~~ Subject to section 22.1, each counterparty to a derivative must permit the release of all derivatives data required to be reported or disclosed under this Instrument.
- (4) Subsection (3) applies despite any agreement to the contrary between the counterparties to a derivative.

## Data available to public

39. (1) Unless otherwise governed by the requirements or conditions of a decision of the securities regulatory authority, a recognized trade repository must:
- (a) on a reasonably frequent basis, create ~~and make available on its website, in a manner that is easily accessible to the public, at no cost,~~ aggregate data on open ~~positions~~transactions, volume, number and, if applicable, price, relating to the derivatives reported to it under this Instrument, and
  - (b) as soon as technologically practicable and in no event later than the time when the data under paragraph (a) is next made available to the public, make any corrections to data under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it under this Instrument.
- (2) The data made available under subsection (1) must include, at a minimum, breakdowns, if applicable, by currency of denomination, geographic location of reference entity or asset, asset class, contract type, ~~maturity~~expiration, and whether the derivative is cleared.
- (3) A recognized trade repository must make ~~transaction level reports~~ available to the public, ~~at no cost~~, in accordance with the requirements of Appendix C:
- (a) transaction level reports, and
  - (b) as soon as technologically practicable, any corrections to a report under paragraph (a) resulting from a correction to an error or omission in the derivatives data that is reported to it under this Instrument.
- (4) In making transaction level reports available for the purpose of subsection (3), a recognized trade repository must not disclose the identity of either counterparty to the derivative.
- (5) A recognized trade repository must make the data and reports referred to in this section available to the public on its website or through a similar medium, in a usable form and in a manner that is easily accessible to the public at no cost.
- (6) Despite subsections (1) to (5), a recognized trade repository must not make public derivatives data relating to a derivative between affiliated entities, unless otherwise required by law.

## PART 5 EXCLUSIONS

### Commodity derivative

40. Despite Part 3 and subject to subsection 25(4), a local counterparty is not required to report

derivatives data relating to a derivative the asset class of which is a commodity, other than currency, if

- (a) ~~none of the counterparties to the derivative are~~ the local counterparty is not any of the following:
  - (i) a clearing agency;
  - (ii) a derivatives dealer;
  - (iii) an affiliated entity of a person or company referred to in subparagraph ~~(i)~~ (i) or (ii), and
- (b) the aggregate month-end gross notional amount under all outstanding derivatives the asset class of which is a commodity, other than currency, of the local counterparty and of each affiliated entity of the local counterparty that is a local counterparty in a jurisdiction of Canada, excluding derivatives with an affiliated entity, did not, in any calendar month in the preceding 12 calendar months, exceed \$250 000 000.

#### **Derivative between a government and its consolidated entity**

- 41.** Despite Part 3, a counterparty is not required to report derivatives data relating to a derivative between
- (a) the government of a local jurisdiction, and
  - (b) a crown corporation or agency the accounts of which are consolidated for accounting purposes with those of the government referred to in paragraph (a).

#### **Derivative between affiliated entities**

- 41.1.** Despite Part 3, a reporting counterparty is not required to report derivatives data relating to a derivative if, at the time of the transaction
- (a) the counterparties to the derivative are affiliated entities, and
  - (b) none of the counterparties to the derivative are any of the following:
    - (i) a clearing agency;
    - (ii) a derivatives dealer;
    - (iii) an affiliated entity of a person or company referred to in subparagraph ~~(i)~~ (i) or (ii).



## Derivative between a non-resident derivatives dealer and a non-local counterparty

42. Despite Part 3, a counterparty is not required to report derivatives data relating to a derivative if the derivative is required to be reported solely because one or both counterparties is a local counterparty under paragraph (b) of the definition of “local counterparty”.

## Reporting by a local counterparty that ceases to qualify for an exclusion

~~42.1.(1) Despite section 40, and subject to section 44, a local counterparty must report creation data in relation to a derivative if all of the following apply: [\[Lapsed\]](#)~~

- ~~(a) the derivative was not previously reported as a result of the operation of section 40;~~
  - ~~(b) a condition in section 40 is no longer satisfied;~~
  - ~~(c) the derivative was entered into after May 1, 2016 but before the date on which the condition in section 40 is no longer satisfied;~~
  - ~~(d) there are outstanding contractual obligations with respect to the derivative on the earlier of
    - ~~(i) the date that the derivative is reported, and~~
    - ~~(ii) the date that is 180 days following the date on which the condition in section 40 is no longer satisfied.~~~~
- ~~(2) Despite subsection (1), and subject to subsection 44(3), a local counterparty is not required to report derivatives data in relation to a derivative to which subsection (1) applies, or any other derivative required to be reported under this Instrument, until the date that is 180 days following the date on which a condition referred to in paragraph (1)(b) is no longer satisfied.~~
- ~~(3) Subsection (2) does not apply to a local counterparty that has previously acted as a reporting counterparty in relation to a derivative in any jurisdiction of Canada.~~
- ~~(4) Despite section 31, a reporting counterparty to a derivative to which subsection (1) applies is required to report, in relation to the transaction resulting in the derivative, only the creation data indicated in the column in Appendix A entitled “Required for Pre-existing Derivatives”.~~
- ~~(5) Despite section 32, a reporting counterparty is not required to report life cycle event data relating to a derivative to which subsection (1) applies until the reporting counterparty has reported creation data in accordance with subsections (1) and (2).~~

~~(2) [\[Lapsed\]](#)~~

~~(3) [\[Lapsed\]](#)~~

(4) [Lapsed]

(5) [Lapsed]

(6) ~~Despite section 33, a reporting counterparty is not required to report valuation data relating to a derivative to which subsection (1) applies until the reporting counterparty has reported creation data in accordance with subsections (1) and (2).~~ [Lapsed]

## PART 6 EXEMPTIONS

### Exemption – general

43. (1) Except in Alberta, the regulator or securities regulatory authority may, under the statute referred to in Appendix B of National Instrument 14-101 *Definitions* opposite the name of the local jurisdiction, grant an exemption to this Instrument.
- (2) In Alberta, the regulator or securities regulatory authority may grant an exemption to this Instrument, in whole or in part, subject to such terms, conditions, restrictions or requirements as may be imposed in the exemption.

## PART 7 TRANSITION PERIOD AND EFFECTIVE DATE

### Transition period

44. (1) ~~Despite Part 3, a reporting counterparty that is not a reporting clearing agency or a derivatives dealer is not required to make a report under that Part until November 1, 2016.~~ [Lapsed]
- ~~(2) — Despite Part 3, a reporting counterparty is not required to report derivatives data relating to a derivative if all of the following apply:~~
- ~~(a) — the derivative is entered into before July 29, 2016;~~
  - ~~(b) — the derivative expires or terminates on or before November 30, 2016;~~
  - ~~(c) — the reporting counterparty is a reporting clearing agency or a derivatives dealer.~~
- ~~(3) — Despite Part 3, a reporting counterparty is not required to report derivatives data relating to a derivative if all of the following apply:~~
- ~~(a) — the derivative is entered into before November 1, 2016;~~
  - ~~(b) — the derivative expires or terminates on or before January 31, 2017;~~
  - ~~(c) — the reporting counterparty is not a reporting clearing agency or a derivatives dealer.~~

- ~~(4) — Despite Part 3, a reporting counterparty is not required to report derivatives data relating to a derivative if all of the following apply:~~
- ~~(a) — the derivative is entered into before January 1, 2017;~~
  - ~~(b) — the counterparties are affiliated entities at the time of the transaction;~~
  - ~~(c) — none of the counterparties to the derivative is one or more of the following:~~
    - ~~(i) — a recognized or exempt clearing agency;~~
    - ~~(ii) — a derivatives dealer;~~
    - ~~(iii) — an affiliated entity of a person or company referred to in subparagraph (i) or (ii).~~

~~(2) [\[Lapsed\]](#)~~

~~(3) [\[Lapsed\]](#)~~

~~(4) [\[Lapsed\]](#)~~

#### Effective date

~~45. (1) This Instrument comes into force on May 1, 2016. [\[Lapsed\]](#)~~

~~(2) — In British Columbia and Saskatchewan, despite subsection (1), if these regulations are filed with the Registrar of Regulations after May 1, 2016, these regulations come into force on the day on which they are filed with the Registrar of Regulations.~~

~~(3) — Despite subsection (1) and, in Saskatchewan, subject to subsection (2), Parts 3 and 5 come into force on July 29, 2016.~~

~~(2) [\[Lapsed\]](#)~~

~~(3) [\[Lapsed\]](#)~~

~~(4) Despite subsection (1) and, in Saskatchewan, subject to subsection (2), subsection 39(3) comes into force on January 16, 2017. [\[Lapsed\]](#)~~

*~~[as amended on September 30, 2016 and local amendments in British Columbia as described in CSA Staff Notice 11-342]~~*

**APPENDIX A**  
to  
**MULTILATERAL INSTRUMENT 96-101**  
**TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING**

**Minimum Data Fields**

The Multilateral Derivatives Data Technical Manual provides detailed technical specifications in connection with the data elements that are required to be reported under this Instrument. This text box does not form part of this Instrument and has no official status.

**Data Elements Required to be Reported to a Recognized Trade Repository **Instructions:****

**The** Under Part 3 of this Instrument, **the** reporting counterparty is required to provide a response for each **of the fields** data element unless the **field** element is not applicable to the derivative.

Appendix A contains each data element, its description, and whether the element must be made available to the public, as required under each of Part 4 and Appendix C of the Instrument.

The “Data Element Description” column includes globally standard descriptions. For the purpose of this Appendix A, each term used in the “Data Element Description” column has the meaning in the following chart:

<u>Term used in “Data Element Description” column</u>	<u>Meaning for the purpose of Appendix A</u>
<u>derivative transaction</u>	<u>derivative or transaction</u>
<u>fx</u>	<u>foreign exchange</u>
<u>instrument</u>	<u>derivative</u>
<u>OTC derivative (only in respect of Data Element Number 115)</u>	<u>derivative</u>
<u>OTC derivative transaction</u>	<u>derivative or transaction</u>
<u>product</u>	<u>derivative</u>
<u>trade (where used as a noun)</u>	<u>transaction</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>Data Elements Related to Counterparties</u>			
<u>1</u>	<u>Counterparty 1 (reporting counterparty)</u>	<u>Identifier of the counterparty to an OTC</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>derivative transaction which is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. If a facility or platform for trading derivatives is fulfilling the reporting obligation, the identifier of Counterparty 1 identifies one of the counterparties to the transaction.</u>	
<u>2</u>	<u>Counterparty 2</u>	<u>Identifier of the second (non-reporting) counterparty to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</u>	<u>N</u>
<u>3</u>	<u>Counterparty 2 identifier source</u>	<u>Source used to identify the Counterparty 2.</u>	<u>N</u>
<u>4</u>	<u>Buyer identifier</u>	<u>Identifier of the counterparty that is the buyer, as determined at the time of the transaction.</u>	<u>N</u>
<u>5</u>	<u>Seller identifier</u>	<u>Identifier of the counterparty that is the seller, as determined at the time of the transaction.</u>	<u>N</u>
<u>6</u>	<u>Payer identifier</u>	<u>Identifier of the counterparty of the payer leg, as determined at the time of the transaction.</u>	<u>N</u>
<u>7</u>	<u>Receiver identifier</u>	<u>Identifier of the counterparty of the receiver leg, as determined at the time of the transaction.</u>	<u>N</u>
<u>8</u>	<u>Broker ID</u>	<u>In the case where a broker dealer acts as</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>intermediary for the counterparty 1 without becoming a counterparty itself, the broker dealer shall be identified by its legal entity identifier.</u>	
<u>9</u>	<u>Country and Province of Individual</u>	<u>In the case of a counterparty who that is an individual, include the individual's country of residence. If the individual's residence is in Canada, include the province or territory.</u>	<u>N</u>
<u>10</u>	<u>Jurisdiction of Counterparty 1</u>	<u>If Counterparty 1 is a local counterparty under this Rule or the derivatives data reporting rules of Manitoba or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, indicate all such jurisdictions.</u>	<u>N</u>
<u>11</u>	<u>Jurisdiction of Counterparty 2</u>	<u>If Counterparty 2 is a local counterparty under this Rule or the derivatives data reporting rules of Manitoba or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, indicate all such jurisdictions.</u>	<u>N</u>
<b><u>Data Elements Related to Transactions</u></b>			
<u>12</u>	<u>Effective date</u>	<u>Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.</u>	<u>Y</u>
<u>13</u>	<u>Expiration date</u>	<u>Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.</u>	<u>Y</u>
<u>14</u>	<u>Execution timestamp</u>	<u>Date and time a transaction for a derivative was originally executed, resulting in the</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>generation of a new UTI. This data element remains unchanged throughout the life of the UTI.</u>	
<u>15</u>	<u>Reporting timestamp</u>	<u>Date and time of the submission of the report to the trade repository.</u>	<u>N</u>
<u>16</u>	<u>Unique transaction identifier (UTI)</u>	<u>A unique identifier assigned to the transaction, or position level which identifies them uniquely throughout their lifecycle and used for all recordkeeping and reporting.</u>	<u>N</u>
<u>17</u>	<u>Prior UTI (for one-to-one and one-to-many relations between transactions)</u>	<u>UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions).</u>	<u>N</u>
<u>18</u>	<u>Subsequent position UTI</u>	<u>The UTI of the position in which a transaction is included. This field is applicable only for the reports related to the termination of a transaction due to its inclusion in a position.</u>	<u>N</u>
<u>19</u>	<u>Prior USI (for one-to-one and one-to-many relations between transactions)</u>	<u>Unique swap identifier (USI) assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions).</u>	<u>N</u>
<u>20</u>	<u>Inter-affiliate</u>	<u>Indicate whether the transaction is between two affiliated entities.</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>21</u>	<u>Submitter identifier</u>	<u>Identifier of the entity submitting the derivatives data to the trade repository, if reporting of the transaction has been delegated by the reporting counterparty to a third-party service provider, or if the reporting counterparty is the facility or platform for trading derivatives.</u>	<u>N</u>
<u>22</u>	<u>Platform identifier</u>	<u>Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.</u>	<u>Y</u>
<u>23</u>	<u>Master agreement type</u>	<u>The type of master agreement, if used for the reported transaction.</u>	<u>N</u>
<u>24</u>	<u>Master agreement version</u>	<u>Date of the master agreement version (e.g., 1992, 2002).</u>	<u>N</u>
<b><u>Data Elements Related to Notional Amounts and Quantities</u></b>			
<u>25</u>	<u>Notional amount</u>	<p><u>For each leg of the transaction, where applicable:</u></p> <ul style="list-style-type: none"> <li><u>• For OTC a derivative transactions negotiated in monetary amounts, amount specified in the contract.</u></li> <li><u>for OTC derivative transactions negotiated in non-monetary amounts, refer to the CSA Derivatives Data Technical Manual for converting notional amounts for non-monetary amounts.</u></li> </ul> <p><u>In addition:</u></p> <ul style="list-style-type: none"> <li><u>• For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element.</u></li> <li><u>• For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call</u></li> </ul>	<u>Y</u>



<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<p><u>amount and Put amount.</u></p> <ul style="list-style-type: none"> <li><u>• For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events);</u></li> <li><u>• Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.</u></li> </ul>	
<u>26</u>	<u>Notional currency</u>	<u>For each leg of the transaction, where applicable: currency in which the notional amount is denominated.</u>	<u>Y</u>
<u>27</u>	<u>Call amount</u>	<u>For foreign exchange options, the monetary amount that the option gives the right to buy.</u>	<u>N</u>
<u>28</u>	<u>Call currency</u>	<u>For foreign exchange options, the currency in which the Call amount is denominated.</u>	<u>N</u>
<u>29</u>	<u>Put amount</u>	<u>For foreign exchange options, the monetary amount that the option gives the right to sell.</u>	<u>N</u>
<u>30</u>	<u>Put currency</u>	<u>For foreign exchange options, the currency in which the Put amount is denominated.</u>	<u>N</u>
<u>31</u>	<u>Notional quantity</u>	<p><u>For each leg of the transaction, where applicable, for derivative transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month).</u></p> <p><u>=</u></p> <p><u>The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.</u></p>	<u>N</u>
<u>32</u>	<u>Quantity frequency</u>	<u>The rate at which the quantity is quoted on the transaction e.g., hourly, daily, weekly, monthly.</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>33</u>	<u>Quantity frequency multiplier</u>	<u>The number of time units for the Quantity frequency.</u>	<u>N</u>
<u>34</u>	<u>Quantity unit of measure</u>	<u>For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.</u>	<u>N</u>
<u>35</u>	<u>Total notional quantity</u>	<ul style="list-style-type: none"> <li>• <u>For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction.</u></li> <li>• <u>Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.</u></li> </ul>	<u>N</u>
<u>36</u>	<u>Notional amount in effect on associated effective date</u>	<p><u>For each leg of the transaction, where applicable.</u></p> <p><u>For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.</u></p>	<u>N</u>
<u>37</u>	<u>Effective date of notional quantity</u>	<u>Unadjusted date on which the associated notional quantity of leg 1 becomes effective.</u>	<u>N</u>
<u>38</u>	<u>End date of notional quantity</u>	<u>Unadjusted end date of the notional quantity of each leg.</u>	<u>N</u>
<u>39</u>	<u>Notional quantity in effect on associated effective date</u>	<u>Notional quantity of each leg which becomes effective on the associated unadjusted effective date.</u>	<u>N</u>
<u>40</u>	<u>Notional amount schedule - notional amount in effect on associated effective date</u>	<ul style="list-style-type: none"> <li>• <u>For each leg of the transaction, where applicable.</u></li> <li>• <u>For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.</u></li> <li>• <u>Notional amount which becomes effective on the associated unadjusted effective date.</u></li> </ul>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<ul style="list-style-type: none"> <li>• <u>The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule.</u></li> </ul>	
<u>41</u>	<u>Notional amount schedule - unadjusted effective date of the notional amount</u>	<ul style="list-style-type: none"> <li>• <u>For each leg of the transaction, where applicable.</u></li> <li>• <u>For OTC derivative transactions negotiated in monetary amounts with a notional amount schedule.</u></li> <li>• <u>Unadjusted date on which the associated notional amount becomes effective.</u></li> </ul>	<u>N</u>
<u>42</u>	<u>Notional amount schedule - unadjusted end date of the notional amount</u>	<ul style="list-style-type: none"> <li>• <u>For each leg of the transaction, where applicable derivative negotiated in a monetary amount with a notional amount schedule:</u></li> <li>• <u>The unadjusted end date of the notional amount. Unadjusted end date of the notional amount.</u></li> </ul>	<u>N</u>
<b><u>Data Elements Related to Prices</u></b>			
<u>43</u>	<u>Exchange rate</u>	<u>Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.</u>	<u>N</u>
<u>44</u>	<u>Exchange rate basis</u>	<u>Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency.</u>	<u>N</u>
<u>45</u>	<u>Fixed rate</u>	<u>For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).</u>	<u>Y</u>
<u>46</u>	<u>Price</u>	<u>Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>47</u>	<u>Price currency</u>	<u>Currency in which the price is denominated.</u>	<u>Y</u>
<u>48</u>	<u>Price notation</u>	<u>Manner in which the price is expressed.</u>	<u>Y</u>
<u>49</u>	<u>Price unit of measure</u>	<u>Unit of measure in which the price is expressed.</u>	<u>N</u>
<u>50</u>	<u>Spread</u>	<u>For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps).</u>	<u>Y</u>
<u>51</u>	<u>Spread currency</u>	<u>For each leg of the transaction, where applicable: currency in which the spread is denominated.</u>	<u>Y</u>
<u>52</u>	<u>Spread notation</u>	<u>For each leg of the transaction, where applicable: manner in which the spread is expressed.</u>	<u>Y</u>
<u>53</u>	<u>Strike price</u>	<ul style="list-style-type: none"> <li>• <u>For a derivative that is an options other than FX options, swaptions and similar products, the price at which the owner of an option can buy or sell the underlying asset of the option</u></li> <li>• <u>For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available.</u></li> <li>• <u>For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.</u></li> </ul>	<u>Y</u>
<u>54</u>	<u>Strike price currency/currency pair</u>	<u>• For equity options, commodity options, and similar products, currency in which the strike price is denominated.</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		• <u>For foreign exchange options, currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency.</u>	
<u>55</u>	<u>Strike price notation</u>	<u>Manner in which the strike price is expressed.</u>	<u>Y</u>
<u>56</u>	<u>Unadjusted effective date of the price</u>	<u>Unadjusted effective date of the price.</u>	<u>N</u>
<u>57</u>	<u>Unadjusted end date of the price</u>	<u>Unadjusted end date of the price.</u>	<u>N</u>
<u>58</u>	<u>Price in effect between the unadjusted effective and end date</u>	<u>Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.</u>	<u>N</u>
<u>59</u>	<u>Effective date of the strike price</u>	<u>Unadjusted effective date of the strike price.</u>	<u>N</u>
<u>60</u>	<u>End date of the strike price</u>	<u>Unadjusted end date of the strike price.</u>	<u>N</u>
<u>61</u>	<u>Strike price in effect on associated effective date</u>	<u>Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.</u>	<u>N</u>
<u>62</u>	<u>Non-standardized term indicator</u>	<u>Indicator of whether the transaction has one or more additional term(s) or provision(s), other than those disseminated to the public, that materially affect(s) the price of the transaction.</u>	<u>Y</u>
<u>63</u>	<u>Day count convention</u>	<u>For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.</u>	<u>Y</u>
<u>64</u>	<u>Floating rate reset frequency period</u>	<u>For each floating leg of the transaction,</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.</u>	
<u>65</u>	<u>Floating rate reset frequency period multiplier</u>	<u>For each floating leg of the transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur.</u>	<u>Y</u>
<b><u>Data Elements Related to Clearing</u></b>			
<u>66</u>	<u>Cleared</u>	<u>Indicator of whether the transaction has been cleared, or is intended to be cleared, by a clearing agency.</u>	<u>Y</u>
<u>67</u>	<u>Central counterparty</u>	<u>Identifier of the clearing agency that cleared the transaction.</u>	<u>N</u>
<u>68</u>	<u>Clearing account origin</u>	<u>Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.</u>	<u>N</u>
<u>69</u>	<u>Clearing member</u>	<u>Identifier of the clearing member through which a derivative transaction was cleared at a clearing agency.</u>	<u>N</u>
<u>70</u>	<u>Clearing receipt timestamp</u>	<u>The date and time, expressed in UTC, the original derivative was received by the clearing agency for clearing and recorded by the clearing agency's system.</u>	<u>N</u>
<u>71</u>	<u>Clearing exceptions and exemptions - Counterparty 1</u>	<ul style="list-style-type: none"> <li><u>• Identifies the type of clearing exception or exemption that Counterparty 1 has elected or otherwise falls under.</u></li> <li><u>• All applicable exceptions and exemptions must be selected.</u></li> <li><u>• The values may be repeated as applicable.</u></li> </ul>	<u>N</u>
<u>72</u>	<u>Clearing exceptions and exemptions –</u>	<u>• Identifies the type of the clearing exception or exemption that Counterparty 2 has elected</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
	<u>Counterparty 2</u>	<p><u>or otherwise falls under.</u></p> <ul style="list-style-type: none"> <li>• <u>All applicable exceptions and exemptions must be selected.</u></li> <li>• <u>The values may be repeated as applicable.</u></li> </ul>	
<b><u>Data Elements Related to Collateral and Margin</u></b>			
<u>73</u>	<u>Collateralisation category</u>	<p><u>Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.</u></p>	<u>N</u>
<u>74</u>	<u>Portfolio containing non-reportable component indicator</u>	<p><u>If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes transactions exempt from reporting.</u></p>	<u>N</u>
<u>75</u>	<u>Initial margin posted by the reporting counterparty (post-haircut)</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transactions.</u></li> <li>• <u>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</u></li> <li>• <u>The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines.</u></li> </ul>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<ul style="list-style-type: none"> <li>• <u>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</u></li> </ul>	
<u>76</u>	<u>Initial margin posted by the reporting counterparty (pre-haircut)</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transactions.</u></li> <li>• <u>This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines.</u></li> <li>• <u>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</u></li> </ul>	<u>N</u>
<u>77</u>	<u>Currency of initial margin posted</u>	<ul style="list-style-type: none"> <li>• <u>Currency in which the initial margin posted is denominated.</u></li> <li>• <u>If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.</u></li> </ul>	<u>N</u>
<u>78</u>	<u>Initial margin collected by the reporting counterparty (post-haircut)</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is</u></li> </ul>	<u>N</u>



<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<p>performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transactions.</p> <ul style="list-style-type: none"> <li>• This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</li> <li>• The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity.</li> <li>• If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</li> </ul>	
79	<p><u>Initial margin collected by the reporting counterparty (pre-haircut)</u></p>	<ul style="list-style-type: none"> <li>• Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transactions.</li> <li>• This refers to the total current value of the initial margin, rather than to its daily change.</li> <li>• The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity.</li> <li>• If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</li> </ul>	N

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>80</u>	<u>Currency of initial margin collected</u>	<ul style="list-style-type: none"> <li>• <u>Currency in which the initial margin collected is denominated.</u></li> <li>• <u>If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</u></li> </ul>	<u>N</u>
<u>81</u>	<u>Variation margin posted by the reporting counterparty (post-haircut)</u>	<p><u>Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transactions.</u></p> <p><u>This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</u></p>	<u>N</u>
<u>82</u>	<u>Variation margin posted by the reporting counterparty (pre-haircut)</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included.</u></li> <li>• <u>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted</u></li> </ul>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<p><u>relates to such single transactions.</u></p> <ul style="list-style-type: none"> <li><u>• This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction</u></li> <li><u>• If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</u></li> </ul>	
<u>83</u>	<u>Currency of variation margin posted</u>	<ul style="list-style-type: none"> <li><u>• Currency in which the variation margin posted is denominated.</u></li> <li><u>• If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.</u></li> </ul>	<u>N</u>
<u>84</u>	<u>Variation margin collected by the reporting counterparty (post-haircut)</u>	<p><u>Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transactions.</u></p> <p><u>This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</u></p>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>85</u>	<u>Variation margin collected by the reporting counterparty (pre-haircut)</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included.</u></li> <li>• <u>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transactions.</u></li> <li>• <u>This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction.</u></li> <li>• <u>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</u></li> </ul>	<u>N</u>
<u>86</u>	<u>Currency of variation margin collected</u>	<ul style="list-style-type: none"> <li>• <u>Currency in which the variation margin collected is denominated.</u></li> <li>• <u>If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</u></li> </ul>	<u>N</u>
<u>87</u>	<u>Variation margin collateral portfolio code</u>	<u>If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open transactions.</u>	<u>N</u>
<u>88</u>	<u>Initial margin collateral portfolio code</u>	<u>If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open transactions.</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
89	<u>Excess collateral posted by the counterparty 1</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of any additional collateral posted by the counterparty 1 separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change.</u></li> <li>• <u>Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</u></li> </ul>	N
90	<u>Currency of the excess collateral posted</u>	<u>Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral.</u>	N
91	<u>Excess collateral collected by the counterparty 1</u>	<ul style="list-style-type: none"> <li>• <u>Monetary value of any additional collateral collected by the counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change.</u></li> <li>• <u>Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a</u></li> </ul>	N

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>specific portfolio or transaction.</u>	
<u>92</u>	<u>Currency of excess collateral collected</u>	<u>Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral.</u>	<u>N</u>
<b><u>Data Elements Related to Events</u></b>			
<u>93</u>	<u>Event timestamp</u>	<ul style="list-style-type: none"> <li>• <u>Date and time of occurrence of the event as determined by the reporting counterparty or a service provider.</u></li> <li>• <u>In the case of a clearing event, date and time when the original derivative is accepted by the clearing agency for clearing and recorded by the clearing agency's system should be reported in this data element.</u></li> <li>• <u>The time element is as specific as technologically practicable.</u></li> </ul>	<u>Y</u>
<u>94</u>	<u>Level</u>	<u>Indication whether the reporting is done at transaction or position level. Position level report can be used only as a supplement to transaction level reporting to report post-trade lifecycle events and only if individual trades in fungible products have been replaced by the position.</u>	<u>N</u>
<u>95</u>	<u>Event identifier</u>	<u>Unique identifier to link derivative transactions resulting from an event that may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.</u>	<u>N</u>
<u>96</u>	<u>Event type</u>	<u>Explanation or reason for the action being taken on the derivative transaction.</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>97</u>	<u>Action type</u>	<u>Type of action taken on the derivative transaction or type of end-of-day reporting.</u>	<u>Y</u>
<u>98</u>	<u>Amendment indicator</u>	<u>Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.</u>	<u>Y</u>
<b><u>Data Elements Related to Valuation</u></b>			
<u>99</u>	<u>Valuation amount</u>	<ul style="list-style-type: none"> <li>• <u>Current value of the outstanding contract.</u></li> <li>• <u>Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).</u></li> </ul>	<u>N</u>
<u>100</u>	<u>Valuation currency</u>	<u>Currency in which the valuation amount is denominated.</u>	<u>N</u>
<u>101</u>	<u>Valuation method</u>	<ul style="list-style-type: none"> <li>• <u>Source and method used for the valuation of the transaction by the reporting counterparty.</u></li> <li>• <u>If at least one valuation input is used that is classified as mark-to-model, then the whole valuation is classified as mark-to-model.</u></li> <li>• <u>If only inputs are used that are classified as mark-to-market, then the whole valuation is classified as mark-to-market.</u></li> </ul>	<u>N</u>
<u>102</u>	<u>Valuation timestamp</u>	<ul style="list-style-type: none"> <li>• <u>Date and time of the last valuation marked to market, provided by the clearing agency or calculated using the current or last available market price of the inputs.</u></li> <li>• <u>If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.</u></li> </ul>	<u>N</u>
<u>103</u>	<u>Next floating reference reset date</u>	<u>The nearest date in the future that the floating reference resets on.</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
<u>104</u>	<u>Last floating reference value</u>	<u>The most recent sampling of the value of the floating reference for the purposes of determining cash flow. Ties to Last floating reference reset date data element.</u>	<u>N</u>
<u>105</u>	<u>Last floating reference reset date</u>	<u>The date of the most recent sampling of the floating reference for the purposes of determining cash flow. Ties to Last floating reference value data element.</u>	<u>N</u>
<u>106</u>	<u>Delta</u>	<u>The ratio of the change in price of an OTC derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.</u>	<u>N</u>
<b><u>Data Elements Related to Packages</u></b>			
<u>107</u>	<u>Package identifier</u>	<p><u>Identifier (determined by the reporting counterparty) in order to connect</u></p> <ul style="list-style-type: none"> <li><u>• two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement.</u></li> <li><u>• two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to trade repositories.</u></li> </ul> <p><u>=</u></p> <p><u>A package may include reportable and non-reportable transactions.</u></p> <p><u>=</u></p> <p><u>Where the Package identifier is not known when a new transaction is reported, the Package identifier is updated as it becomes available.</u></p>	<u>N</u>
<u>108</u>	<u>Package transaction price</u>	<u>• Traded price of the entire package in which the reported derivative transaction is a component.</u>	<u>N</u>



<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<ul style="list-style-type: none"> <li>• <u>Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available.</u></li> <li>• <u>The Package transaction price may not be known when a new transaction is reported but may be updated later</u></li> </ul>	
<u>109</u>	<u>Package transaction price currency</u>	<u>Currency in which the Package transaction price is denominated.</u>	<u>N</u>
<u>110</u>	<u>Package transaction spread</u>	<ul style="list-style-type: none"> <li>• <u>Traded price of the entire package in which the reported derivative transaction is a component of a package transaction.</u></li> <li>• <u>Package transaction price when the price of the package is expressed as a spread, difference between two reference prices.</u></li> <li>• <u>Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available.</u></li> <li>• <u>Package transaction spread may not be known when a new transaction is reported but may be updated later.</u></li> </ul>	<u>N</u>
<u>111</u>	<u>Package transaction spread currency</u>	<u>Currency in which the Package transaction spread is denominated.</u>	<u>N</u>
<u>112</u>	<u>Package transaction spread notation</u>	<u>Manner in which the Package transaction spread is expressed.</u>	<u>N</u>
<u>113</u>	<u>Package transaction price notation</u>	<u>Manner in which the Package transaction price is expressed.</u>	<u>N</u>
<u>114</u>	<u>Package indicator</u>	<u>Indicator of whether the swap transaction is part of a package transaction.</u>	<u>Y</u>
<b><u>Data Elements Related to Product</u></b>			
<u>115</u>	<u>Unique product identifier</u>	<u>A unique set of characters that represents a</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>particular OTC derivative.</u>	
<u>116</u>	<u>CDS index attachment point</u>	<u>Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche.</u>	<u>N</u>
<u>117</u>	<u>CDS index detachment point</u>	<u>Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche.</u>	<u>N</u>
<u>118</u>	<u>Index factor</u>	<u>The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap.</u>	<u>Y</u>
<u>119</u>	<u>Derivative based on cryptoassets</u>	<u>Indicator whether the derivative is based on cryptoassets.</u>	<u>N</u>
<u>120</u>	<u>Custom basket code</u>	<u>If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.</u>	<u>N</u>
<u>121</u>	<u>Custom basket indicator</u>	<u>Indicator that the derivative is based on a custom basket.</u>	<u>N</u>
<u>122</u>	<u>Source of the identifier of the basket constituents</u>	<u>Source of the underliers' identifiers that represent the constituents of a custom basket.</u>	<u>N</u>
<u>123</u>	<u>Identifier of the basket's constituents</u>	<u>Underliers that represent the constituents of a custom basket.</u>	<u>N</u>
<u>124</u>	<u>Embedded option type</u>	<u>Type of option or optional provision embedded in a contract.</u>	<u>Y</u>
<b><u>Data Elements Related to Payments and Settlement</u></b>			
<u>125</u>	<u>Final contractual settlement date</u>	<u>Unadjusted date as per the contract, by which all transfer of cash or assets should</u>	<u>N</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>take place and the counterparties should no longer have any outstanding obligations to each other under that contract.</u>	
<u>126</u>	<u>Settlement location</u>	<u>Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).</u>	<u>N</u>
<u>127</u>	<u>Settlement currency</u>	<u>• Currency for the cash settlement of the transaction when applicable. • For multi-currency products that do not net, the settlement currency of each leg.</u>	<u>Y</u>
<u>128</u>	<u>Other payment payer</u>	<u>Identifier of the payer of Other payment amount.</u>	<u>N</u>
<u>129</u>	<u>Other payment receiver</u>	<u>Identifier of the receiver of Other payment amount.</u>	<u>N</u>
<u>130</u>	<u>Other payment type</u>	<u>• Type of Other payment amount. • Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.</u>	<u>Y</u>
<u>131</u>	<u>Other payment amount</u>	<u>Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.</u>	<u>Y</u>
<u>132</u>	<u>Other payment currency</u>	<u>Currency in which Other payment amount is denominated.</u>	<u>Y</u>
<u>133</u>	<u>Other payment date</u>	<u>Unadjusted date on which the Other payment amount is paid.</u>	<u>N</u>
<u>134</u>	<u>Payment frequency period</u>	<u>For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week,</u>	<u>Y</u>

<u>Data Element Number</u>	<u>Data Element Name</u>	<u>Data Element Description</u>	<u>Publicly Disseminated</u>
		<u>month, year or term of the stream.</u>	
<u>135</u>	<u>Payment frequency period multiplier</u>	<u>For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur</u>	<u>Y</u>
<u>136</u>	<u>Option premium amount</u>	<u>For options and swaptions of all asset classes, monetary amount paid by the option buyer.</u>	<u>Y</u>
<u>137</u>	<u>Option premium currency</u>	<u>For options and swaptions of all asset classes, currency in which the option premium amount is denominated.</u>	<u>Y</u>
<u>138</u>	<u>Option premium payment date</u>	<u>Unadjusted date on which the option premium is paid.</u>	<u>N</u>
<u>139</u>	<u>First exercise date</u>	<u>First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available.</u>	<u>Y</u>
<u>140</u>	<u>Fixing date</u>	<u>Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will fix against a particular exchange rate, which will be used to compute the ultimate cash settlement.</u>	<u>N</u>

<b>Data field</b>	<b>Description</b>	<b>Required for Pre-existing Derivatives</b>
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Transaction identifier	The unique transaction identifier as provided by the recognized trade repository or the identifier as identified by the two counterparties, electronic trading venue of execution or clearing agency.	Y
Master agreement type	The type of master agreement, if used for the reported derivative.	N
Master agreement version	Date of the master agreement version (e.g., 2002, 2006).	N
Cleared	State whether the derivative has been cleared by a clearing agency.	Y
Intent to clear	State whether the derivative will be cleared by a clearing agency.	N
Clearing agency	LEI of the clearing agency where the derivative is or will be cleared.	Y (If available)
Clearing member	LEI of the clearing member, if the clearing member is not a counterparty.	N
Clearing exemption	State whether one or more of the counterparties to the derivative are exempted from a mandatory clearing requirement.	N
Broker/Clearing intermediary	LEI of the broker acting as an intermediary for the reporting counterparty without becoming a counterparty.	N
Electronic trading venue identifier	LEI of the electronic trading venue where the transaction was executed.	Y

Data field	Description	Required for Pre-existing Derivatives
Inter-affiliate	State whether the derivative is between two affiliated entities.	Y (If available)
Collateralization	State whether the derivative is collateralized. Field Values: <ul style="list-style-type: none"> <li>• <input type="checkbox"/> Fully (initial and variation margin required to be posted by both parties);</li> <li>• <input type="checkbox"/> Partially (variation only required to be posted by both parties);</li> <li>• <input type="checkbox"/> One-way (one party will be required to post some form of collateral);</li> <li>• <input type="checkbox"/> Uncollateralized.</li> </ul>	N

Identifier of reporting counterparty	LEI of the reporting counterparty or, in case of an individual, its client code.	Y
Identifier of non-reporting counterparty	LEI of the non-reporting counterparty or, in case of an individual, its client code.	Y
Counterparty side	State whether the reporting counterparty was the buyer or seller. In the case of swaps, other than credit default, the buyer will represent the payer of leg 1 and the seller will be the payer of leg 2.	Y
Identifier of agent reporting the derivative	LEI of the agent reporting the derivative if reporting of the derivative has been delegated by the reporting counterparty.	N
Jurisdiction of reporting counterparty	If the reporting counterparty is a local counterparty under the derivatives data reporting rules of Manitoba, Ontario or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of location counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, state all such jurisdictions.	Y (If available)
Jurisdiction of non-reporting counterparty	If the non-reporting counterparty is a local counterparty under the derivatives data reporting rules of Manitoba, Ontario or Québec, or is a local counterparty under paragraph (a) or (c) of the definition of location counterparty in the derivatives data reporting rules of any other jurisdiction of Canada, state all such jurisdictions.	Y (If available)

<b>Data field</b>	<b>Description</b>	<b>Required for Pre-existing Derivatives</b>
<b>A. Common Data</b>	<p>These fields are required to be reported for all derivatives even if the information may be entered in an Additional Asset Information field below.</p> <p>A field is not required to be reported if the unique product identifier adequately describes the data required in that field.</p>	
Unique product identifier	Unique product identification code based on the taxonomy of the product.	N
Contract or instrument type	The name of the contract or instrument type (e.g., swap, swaption, forward, option, basis swap, index swap, basket swap).	Y
Underlying asset identifier 1	The unique identifier of the asset referenced in the derivative.	Y
Underlying asset identifier 2	<p>The unique identifier of the second asset referenced in the derivative, if more than one.</p> <p>If more than two assets identified in the derivative, report the unique identifiers for those additional underlying assets.</p>	Y
Asset class	Major asset class of the product (e.g., interest rate, credit, commodity, foreign exchange, equity).	Y (If available)
Effective date or start date	The date the derivative becomes effective or starts.	Y
Maturity, termination or end date	The date the derivative expires.	Y
Payment frequency or dates	The dates or frequency the derivative requires payments to be made (e.g., quarterly, monthly).	Y
Reset frequency or dates	The dates or frequency at which the price resets (e.g., quarterly, semi-annually, annually).	Y
Day count convention	Factor used to calculate the payments (e.g., 30/360, actual/360).	Y
Delivery type	State whether derivative is settled physically or in cash	Y

<b>Data field</b>	<b>Description</b>	<b>Required for Pre-existing Derivatives</b>
Price 1	The price, rate, yield, spread, coupon or similar characteristic of the derivative. This must not include any premiums such as commissions, collateral premiums or accrued interest.	Y
Price 2	The price, rate, yield, spread, coupon or similar characteristic of the derivative. This must not include any premiums such as commissions, collateral premiums or accrued interest.	Y
Price notation type 1	The manner in which the price is expressed (e.g., percentage, basis points).	Y
Price notation type 2	The manner in which the price is expressed (e.g., percentage, basis points).	Y
Price multiplier	The number of units of the underlying reference entity represented by 1 unit of the derivative.	Y (If available)
Notional amount leg 1	Total notional amount(s) of leg 1 of the derivative.	Y
Notional amount leg 2	Total notional amount(s) of leg 2 of the derivative.	Y
Currency leg 1	Currency of leg 1.	Y
Currency leg 2	Currency of leg 2.	Y
Settlement currency	The currency used to determine the cash settlement amount.	Y
Up-front payment	Amount of any up-front payment.	N
Currency or currencies of up-front payment	The currency or currencies in which any up-front payment is made by one counterparty to another.	N
Embedded option	State whether the option is an embedded option.	Y (If available)



Data field	Description	Required for Pre-existing Derivatives
<b>B. Additional Asset Information</b>	These fields are required to be reported for the respective types of derivatives set out below, even if the information is entered in a Common Data field above.	
<b>i) Interest rate derivatives</b>		
Fixed rate leg 1	The rate used to determine the payment amount for leg 1 of the derivative.	Y
Fixed rate leg 2	The rate used to determine the payment amount for leg 2 of the derivative.	Y
Floating rate leg 1	The floating rate used to determine the payment amount for leg 1 of the derivative.	Y
Floating rate leg 2	The floating rate used to determine the payment amount for leg 2 of the derivative.	Y
Fixed rate day-count convention	Factor used to calculate the fixed payer payments (e.g., 30/360, actual/360).	Y
Fixed leg payment frequency or dates	Frequency or dates of payments for the fixed rate leg of the derivative (e.g., quarterly, semi-annually, annually).	Y
Floating leg payment frequency or dates	Frequency or dates of payments for the floating rate leg of the derivative (e.g., quarterly, semi-annually, annually).	Y
Floating rate reset frequency or dates	The dates or frequency at which the floating leg of the derivative resets (e.g., quarterly, semi-annually, annually).	Y
<b>ii) Currency derivatives</b>		
Exchange rate	Contractual rate(s) of exchange of the currencies.	Y
<b>iii) Commodity derivatives</b>		
Sub-asset class	Specific information to identify the type of commodity derivative (e.g., Agriculture, Power, Oil, Natural Gas, Freights, Metals, Index, Environmental, Exotic).	Y
Quantity	Total quantity in the unit of measure of an underlying commodity.	Y

<b>Data field</b>	<b>Description</b>	<b>Required for Pre-existing Derivatives</b>
Unit of measure	Unit of measure for the quantity of each side of the derivative (e.g., barrels, bushels).	Y
Grade	Grade of product being delivered (e.g., grade of oil).	Y
Delivery point	The delivery location.	N
Load type	For power, load profile for the delivery.	Y
Transmission days	For power, the delivery days of the week.	Y
Transmission duration	For power, the hours of day transmission starts and ends.	Y
<b>C. Options</b>	These fields are required to be reported for options derivatives, even if the information is entered in a Common Data field above.	
Option exercise date	The date(s) on which the option may be exercised.	Y
Option premium	Fixed premium paid by the buyer to the seller.	Y
Strike price (cap/floor rate)	The strike price of the option.	Y
Option style	State whether the option can be exercised on a fixed date or anytime during the life of the derivative (e.g., American, European, Bermudan, Asian).	Y
Option type	Put, call.	Y
<b>D. Event Data</b>		
Action	Describes the type of event to the derivative (e.g., new transaction, modification or cancellation of existing derivative).	N
Execution timestamp	The time and date of execution of a transaction, including a novation, expressed using Coordinated Universal Time (UTC).	Y (If available)
Post-transaction events	State whether the report results from a post-transaction service (e.g., compression, reconciliation) or from a life-cycle event (e.g., amendment).	N
Reporting timestamp	The time and date the derivative was submitted to the trade repository, expressed using UTC.	N

<b>Data field</b>	<b>Description</b>	<b>Required for Pre-existing Derivatives</b>
<b>E. Valuation data</b>	These fields are required to be reported on a continuing basis for all reported derivatives, including reported pre-existing derivatives.	
Value of derivative calculated by the reporting counterparty	Mark to market valuation or mark to model valuation of the derivative.	N
Valuation currency	State the currency used when reporting the value of the derivative.	N
Valuation date	Date of the latest mark to market or mark to model valuation.	N
<b>F. Other details</b>		
Other details	Where the terms of the derivative cannot be effectively reported in the above prescribed fields, provide any additional information that may be necessary.	Y (If applicable)

**APPENDIX B**  
to  
**MULTILATERAL INSTRUMENT 96-101**  
**TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING**

**Equivalent Trade Reporting Laws of Foreign Jurisdictions Subject to Deemed Compliance Pursuant to Subsection 26(3) of the Instrument**

The regulators and securities regulatory authorities have determined that the laws and regulations of the following jurisdictions outside of the local jurisdictions are equivalent for the purposes of the deemed compliance provision in subsection 26(3).

<b>Jurisdiction</b>	<b>Law, Regulation and/or Instrument</b>
European Union	<p>Regulation (EU) 648/2012 of the European Parliament and Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories, <del>as amended from time to time.</del></p> <p><u><a href="#">Commission Delegated Regulation (EU) 2017/979 of 2 March 2017 amending Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to the list of exempted entities</a></u></p> <p><u><a href="#">Commission Delegated Regulation (EU) 2019/460 of 30 January 2019 amending Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to the list of exempted entities</a></u></p> <p><u><a href="#">Regulation (EU) 2019/834 of the European Parliament and of the Council of 20 May 2019 amending Regulation (EU) No 648/2012 as regards the clearing obligation, the suspension of the clearing obligation, the reporting requirements, the risk-mitigation techniques for OTC derivative contracts not cleared by a central counterparty, the registration and supervision of trade repositories and the requirements for trade repositories</a></u></p> <p>Commission Delegated Regulation (EU) No 148/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details</p>

Jurisdiction	Law, Regulation and/or Instrument
	<p>of the data to be reported to trade repositories, <del>as amended from time to time.</del></p> <p><a href="#"><u>Commission Delegated Regulation (EU) 2017/104 of 19 October 2016 amending Delegated Regulation (EU) No 148/2013 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories</u></a></p> <p>Commission Delegated Regulation (EU) No 151/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories, with regard to regulatory technical standards specifying the data to be published and made available by trade repositories and operational standards for aggregating, comparing and accessing the data, <del>as amended from time to time.</del></p> <p><a href="#"><u>Commission Delegated Regulation (EU) 2017/1800 of 29 June 2017 amending Delegated Regulation (EU) No 151/2013 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council</u></a></p> <p><a href="#"><u>Commission Delegated Regulation (EU) 2019/361 of 13 December 2018 amending Delegated Regulation (EU) No 151/2013 with regard to access to the data held in trade repositories</u></a></p> <p>Commission Implementing Regulation (EU) No 1247/2012 of 19 December 2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories, <del>as amended from time to time.</del></p> <p><a href="#"><u>Commission Implementing Regulation (EU) 2017/105 of 19 October 2016 amending Implementing Regulation (EU) No</u></a></p>

<b>Jurisdiction</b>	<b>Law, Regulation and/or Instrument</b>
	<p><a href="#"><u>1247/2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories</u></a></p> <p><a href="#"><u>Commission Implementing Regulation (EU) 2019/363 of 13 December 2018 laying down implementing technical standards with regard to the format and frequency of reports on the details of securities financing transactions (SFTs) to trade repositories in accordance with Regulation (EU) 2015/2365 of the European Parliament and of the Council and amending Commission Implementing Regulation (EU) No 1247/2012 with regard to the use of reporting codes in the reporting of derivative contracts</u></a></p>
<a href="#"><u>United Kingdom</u></a>	<p><a href="#"><u>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) Regulations 2019</u></a></p> <p><a href="#"><u>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) (No. 2) Regulations 2019</u></a></p> <p><a href="#"><u>The Over the Counter Derivatives, Central Counterparties and Trade Repositories (Amendment, etc., and Transitional Provision) (EU Exit) Regulations 2020</u></a></p> <p><a href="#"><u>The Trade Repositories (Amendment and Transitional Provision) (EU Exit) Regulations 2018</u></a></p> <p><a href="#"><u>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 1) Instrument 2019</u></a></p>

Jurisdiction	Law, Regulation and/or Instrument
	<p><a href="#"><u>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 2) Instrument 2019</u></a></p> <p><a href="#"><u>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 3) Instrument 2019</u></a></p> <p><a href="#"><u>The Technical Standards (European Market Infrastructure Regulation) (EU Exit) (No 4) Instrument 2019</u></a></p> <p><a href="#"><u>The Technical Standards (Miscellaneous Amendments) (EU Exit) Instrument 2020</u></a></p>
United States of America	<p>CFTC Real-Time Public Reporting of Swap Transaction Data, 17 C.F.R. <del>pt. Part 43 (2013), as amended from time to time.</del></p> <p>CFTC Swap Data Recordkeeping and Reporting Requirements, 17 C.F.R. <del>pt. Part 45 (2013), as amended from time to time.</del></p> <p>CFTC Swap Data Recordkeeping and Reporting Requirements: Pre-Enactment and Transition Swaps, 17 C.F.R. <del>pt. Part 46 (2013), as amended from time to time.</del></p>

**APPENDIX C**  
**to**  
**TO**  
**MULTILATERAL INSTRUMENT 96-101**  
**TRADE REPOSITORIES AND DERIVATIVES DATA REPORTING**

**Requirements for the Public Dissemination of Transaction-~~level~~Level Data-~~Instructions~~**

1. Subject to items 2 through 6, a recognized trade repository must make available to the public, at no cost, the information contained in Appendix A which is marked “Y” in the “Publicly Disseminated” column together with the data elements contained in Table 1 for a derivative in any of the asset classes and underlying asset identifiers listed in Table 2 for all of the following:
  - (a) each derivative reported to the recognized trade repository under this Instrument;
  - (b) ~~a life-cycle~~each lifecycle event that changes the pricing of an existing derivative reported to the recognized trade repository under this Instrument;
  - (c) each cancellation of a reported transaction or ~~a~~ correction of data relating to a transaction that was previously made available to the public, in each case resulting in a derivative referred to in paragraph (a) or a life-cycle event referred to in paragraph (b).

**Table 1**

<b>Data Field</b>	<b>Description</b>
<del>Cleared</del>	<del>State whether the derivative has been cleared by a clearing agency.</del>
<del>Electronic trading venue identifier</del>	<del>State whether the transaction was executed on an electronic trading venue.</del>
<del>Collateralization</del>	<del>State whether the derivative is collateralized.</del>
<del>Unique product identifier</del>	<del>Unique product identification code based on the taxonomy of the product.</del>
<del>Contract or instrument type</del>	<del>The name of the contract of instrument type (e.g., swap, swaption, forward, option, basis swap, index swap, basket swap).</del>
<del>Underlying asset identifier 1</del>	<del>The unique identifier of the asset referenced in the derivative.</del>
<del>Underlying asset identifier 2</del>	<del>The unique identifier of the second asset referenced in the derivative, if more than one. If more than two assets identified in the derivative, report the unique identifiers for those additional underlying assets.</del>



<b>Data Field</b>	<b>Description</b>
Asset class	Major asset class of the product (e.g., interest rate, credit, commodity, foreign exchange, equity).
Effective date or start date	The date the derivative becomes effective or starts.
Maturity, termination or end date	The date the derivative expires.
Payment frequency or dates	The dates or frequency the derivative requires payments to be made (e.g., quarterly, monthly).
Reset frequency or dates	The dates or frequency at which the price resets (e.g., quarterly, semi-annually, annually).
Day count convention	Factor used to calculate the payments (e.g., 30/360, actual/360).
Price 1	The price, rate, yield, spread, coupon or similar characteristic of the derivative. This should not include any premiums such as commissions, collateral premiums or accrued interest.
Price 2	The price, rate, yield, spread, coupon or similar characteristic of the derivative. This should not include any premiums such as commissions, collateral premiums or accrued interest.
Price notation type 1	The manner in which the price is expressed (e.g., percentage, basis points).
Price notation type 2	The manner in which the price is expressed (e.g., percentage, basis points).
Notional amount leg 1	Total notional amount(s) of leg 1 of the derivative.
Notional amount leg 2	Total notional amount(s) of leg 2 of the derivative.
Currency leg 1	Currency of leg 1.
Currency leg 2	Currency of leg 2.
Settlement currency	The currency used to determine the cash settlement amount.
Embedded option	State whether the option is an embedded option.

<b>Data Field</b>	<b>Description</b>
Option exercise date	The date(s) on which the option may be exercised.
Option premium	Fixed premium paid by the buyer to the seller.
Strike price- (cap/floor rate)	The strike price of the option.
Option style	State whether the option can be exercised on a fixed date or anytime during the life of the derivative. (e.g., American, European, Bermudan, Asian).
Option type	Put, call.
Action	Describes the type of event to the derivative (e.g., new transaction, modification or cancellation of existing derivative).
Execution timestamp	The time and date of execution of a derivative, including a novation, expressed using Coordinated Universal Time (UTC).

<u>#</u>	<u>Data Element Name</u>	<u>Definition for Data Element</u>	<u>Format</u>	<u>Allowable Values</u>
<u>D1</u>	<u>Dissemination identifier</u>	<u>TR generated unique and random identifier for each publicly disseminated message.</u>	<u>Varchar(52)</u>	<u>Up to 52 alphanumeric characters</u>
<u>D2</u>	<u>Original dissemination identifier</u>	<u>For action types other than “New”, this identifier will hold the Dissemination identifier of the original, publicly-disseminated transaction and pricing data.</u>	<u>Varchar(52)</u>	<u>Up to 52 alphanumeric characters</u>
<u>D3</u>	<u>Dissemination timestamp</u>	<u>Date and time, to the nearest second, that a TR publicly disseminates.</u>	<u>YYYY-MM-DDThh:mm:ssZ, based on UTC</u>	<u>Any valid date/time based on ISO 8601 Date and time format.</u>
<u>D4</u>	<u>Unique product identifier short name</u>	<u>A humanly readable description made available by the UPI issuer corresponding to the UPI.</u>	<u>A list of allowable values and their format will be published by the UPI issuer.</u>	

**Table 2**

<b>Asset Class</b>	<b>Underlying Asset Identifier</b>
Interest Rate	CAD-BA-CDOR
Interest Rate	USD-LIBOR-BBA
Interest Rate	EUR-EURIBOR-Reuters
Interest Rate	GBP-LIBOR-BBA
Credit	All Indexes
Equity	All Indexes

**Exclusions**

2. Item 1 does not apply to the following:
- (a) a derivative that requires the exchange of more than one currency;
  - (b) a derivative resulting from a bilateral or multilateral portfolio compression exercise;
  - (c) a derivative resulting from novation by a clearing agency.

**Rounding of notional amount**

3. A recognized trade repository must round, in accordance with the rounding conventions contained in Table 3, the notional amount of a derivative for which it makes transaction-level data available to the public in accordance with the Instrument and item 1 of this Appendix.

**Table 3**

<b>Reported Notional Amount Leg 1 or 2</b>	<b>Rounded Notional Amount</b>
<\$1,000	Round to nearest \$5
=>\$1,000, <\$10,000	Round to nearest \$100
=>\$10,000, <\$100,000	Round to nearest \$1,000

=>\$100,000, <\$1 million	Round to nearest \$10,000
=>\$1 million, <\$10 million	Round to nearest \$100,000
=>\$10 million, <\$50 million	Round to nearest \$1 million
=>\$50 million, <\$100 million	Round to nearest \$10 million
=>\$100 million, <\$500 million	Round to nearest \$50 million
=>\$500 million, <\$1 billion	Round to nearest \$100 million
=>\$1 billion, <\$100 billion	Round to nearest \$500 million
>\$100 billion	Round to nearest \$50 billion

**Capping of notional amount**

4. If the rounded notional amount, as determined under item 3, of a derivative referred to in item 1 exceeds the capped rounded notional amount, in Canadian dollars, according to the asset class and maturity date less execution time stamp date set out in Table 4 for that derivative, a recognized trade repository must make available to the public the capped rounded notional amount for the derivative in place of the rounded notional amount.
5. When making transaction-level data for a derivative to which item 4 applies available to the public under subsection 39(3) of this Instrument and in accordance with this Appendix, a recognized trade repository must state that the notional amount for the derivative has been capped.
6. For each derivative referred to in item 1 for which the capped rounded notional amount is made available to the public, if the data to be made available to the public includes an option premium, ~~the~~ recognized trade repository must adjust the option premium in a manner that is consistent with and proportionate to the capping and rounding of the reported notional amount of the transaction.

**Table 4**

<b>Asset Class</b>	<b><del>Maturity</del><u>Expiration</u> Date less <del>Execution-</del><u>Time-Stamp</u><u>Effective</u> Date</b>	<b>Capped Rounded Notional Amount in <del>Canadian Dollars</del><u>CAD</u></b>
Interest Rate	Less than or equal to two years <del>(746 days)</del>	\$250 million
Interest Rate	Greater than two years <del>(746 days)</del> and less than or equal to ten years <del>(3,668 days)</del>	\$100 million


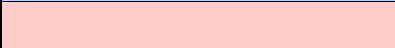
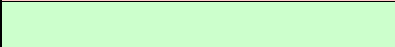
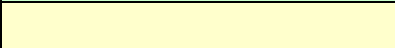

Interest Rate	Greater than ten years <del>(3,668 days)</del>	\$50 million
Credit	All dates	\$50 million
Equity	All dates	\$50 million

**Timing**

7. Subject to items 2 through 6, a recognized trade repository must make the required information ~~contained in Table 1~~ available to the public 48 hours after the time reported in the execution timestamp field for the derivative.
  
8. If it is not technologically practicable to make the required information available to the public 48 hours after the time reported in the execution timestamp field for the derivative due to periods of downtime required for operational maintenance, system upgrades, system repairs, disaster recovery exercises or any other exercises related to operating the recognized trade repository in accordance with this Instrument and its recognition order, the recognized trade repository must make such information available to the public as soon as technologically practicable following the conclusion of the period of downtime.

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Moved cell	
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