



February 4, 2013

John Stevenson  
Secretary  
Ontario Securities Commission  
20 Queen Street West  
Suite 1900, BO 55  
Toronto, Ontario  
M5H 3S8

**RE: CSA Consultation Paper 91-301 - Derivatives Product Determination, Trade Repositories and Derivatives Data Reporting**

Dear Mr. Stevenson:

ICE Trade Vault, LLC ("Trade Vault") appreciates the opportunity to provide the Canadian Securities Administrators OTC Derivatives Committee (the "Committee") comments for reporting transactions to Trade Repositories ("TRs.")

As background, IntercontinentalExchange, Inc. ("ICE") operates three regulated futures exchanges: ICE Futures U.S., ICE Futures Europe, and ICE Futures Canada. ICE also owns and operates five derivatives clearinghouses: ICE Clear U.S., a Derivatives Clearing Organization ("DCO") under the Commodity Exchange Act ("Act"), located in New York and serving the markets of ICE Futures U.S.; ICE Clear Europe, a Recognized Clearing House ("CCP") located in London that serves ICE Futures Europe, ICE's OTC energy markets and also operates as ICE's European CDS clearinghouse; ICE Clear Canada, a recognized clearing house located in Winnipeg, Manitoba that serves the markets of ICE Futures Canada; The Clearing Corporation, a U.S.-based DCO; and ICE Clear Credit, a U.S.-based CDS clearinghouse. In particular, ICE operates over-the-counter ("OTC") energy and credit markets, including the only Exempt Commercial Market ("ECM") with regulated significant price discovery contracts. As a regulated OTC energy market, ICE has a practical perspective on the operation and regulation of Swap Execution Facilities ("SEFs") and Designated Contract Markets ("DCMs.")

ICE Trade Vault, LLC is organized as a U.S. limited liability company in the State of Delaware. Trade Vault is a wholly owned subsidiary of ICE. With a market capitalization of about \$9.9 billion, ICE is a publicly traded corporation (NYSE: ICE) which is known for increasing transparency in the global energy markets. ICE offers its customers the ability to transact in a number of markets such as agriculture, credit, energy, equity indexes and foreign exchange. ICE is headquartered in Atlanta, Georgia with several offices globally located in centers of trading. Trade Vault's primary office is located at the ICE headquarters with representation in Chicago, Houston, London, Calgary, Winnipeg, Washington D.C., and Singapore.

Currently, Trade Vault is a provisionally registered Swap Data Repository (“SDR”) by the Commodity Futures Trading Commission (“CFTC”) for the commodity and other, credit, and foreign exchange (“FX”) asset classes. Trade Vault has a global customer base of over 250 participants and has confirmed and warehoused over fourteen million trades to date. Trade Vault intends to apply to the Committee for a TR License. Furthermore, Trade Vault intends to establish and register an EU entity upon finalization of EMIR rules governing TRs. Trade Vault’s offering is focused on the commodity and CDS asset classes.

The front-end system of Trade Vault for Commodities is the ICE eConfirm Service (“ICE eConfirm”). Launched in April 2002, ICE eConfirm is the leading confirmation service for the commodities asset class. ICE eConfirm provides a fast, accurate and legally binding alternative to the manual and paper confirmation process. Today, ninety-five percent of submitted transactions are matched and confirmed intraday or within minutes.

The front-end system of Trade Vault for CDS is ICE Link. ICE Link is the most widely adopted post trade affirmation service for Credit Default Swaps. ICE Link’s unparalleled CDS connectivity and workflows allow market participants to electronically affirm trade details within moments of execution. ICE Link connects more than 520 buy-side institutions, 25 sell-side dealers, and 12 prime/clearing brokers with a greater number of desks within those institutions. In addition, ICE Link connects these industry participants to clearing houses, inter-dealer brokers, exchange platforms, fund administrators, trade order management and risk systems.

## **Executive Summary**

Trade Vault is uniquely qualified to offer a global TR for the commodity and credit asset classes because of its widely-accepted technology platform and data delivery standards among industry participants. Trade Vault offers a responsive, scalable, and flexible architecture and a commitment to the highest standard of neutrality and independent corporate governance. Trade Vault will operate a TR that offers high-performance, high-volume transaction recording and reporting and will be compliant with Asian, Canadian, EU and US regulations. Given the importance for oversight and trading reporting, Trade Vault is developing a global TR that establishes transparent and centralized transaction reporting. Using the position reporting tools, regulators can monitor open interest at the market and product level.

## **Recommendations**

### *Counterparty Anonymity on Cleared Transactions*

ICE Trade Vault recommends that the CSA require CCPs to submit swap creation, lifecycle events, and valuation data to a TR, relieving the counterparties of the transaction to any reporting obligation. This approach will provide clarity, eliminate confusion, reduce costs, and prevent delays. Anonymity is a key aspect of clearing as counterparties remain anonymous to each other when the CCP becomes the guarantor to each side of the transaction upon novation. Trade Vault recommends reporting of cleared transactions to TRs to uphold the anonymity requirements of clearing by not disclosing counterparty identities. CCPs shall report in real time to the TRs, transactions accepted for clearing on a given novation or trade date for LEIs with a

reporting obligation. This would relieve counterparties of any reporting obligation for cleared swaps.

#### Reporting for Cleared Transactions

Currently, the predominate CCPs for commodity derivatives process and store transaction data at a position level versus a transaction level. This is a result of the daily netting event utilized by these CCPs to achieve capital efficiency and compression of transactions. For example, CCPs process a calendar transaction as twelve individual position records rather than as a single transaction and offsetting positions are netted. Given mandatory clearing, other asset classes like CDS are already trending towards this futures style clearing. CCPs shall report position data and updates (e.g., option exercises and assignments) to TRs in addition to transactions accepted for clearing on a given novation date. Trade Vault recommends CCPs report transactions to TRs in real time and position level data at the end of day, post netting.

#### Valuation Reporting for Cleared and Bilateral Transactions

Trade Vault recommends that CSA detail a clear approach as to how valuation data should be submitted by participants to avoid disparate data which cannot be compared across TRs or used to calculate valuations at a position level. In defining valuation data, the CFTC rules refer to the submission of “a daily mark, which shall be the mid-market mark of the swap. The mid-market mark of the swap shall not include amounts for profits, credit reserve, hedging, funding, liquidity, or any other costs or adjustments.” By requiring the submission of a daily mark, the TR will be able to create positions and mark to market valuations at both the transaction and position levels. Commodity transactions are fungible contracts at different term intervals (e.g., month, quarter, calendar, etc.) and thus comparatively, a submission of a valuation at the UTI level, would not provide *all* of the data elements necessary to fully describe the daily mark of the transaction. For example, if a valuation was submitted at the UTI level for a calendar gas swap and a prompt month gas swap, the TR would not be able to produce the complete valuation for the counterparty’s position in the prompt month.

CCPs should be required to submit valuations/settlements on behalf of counterparties for their cleared transactions and relieve this obligation from the counterparties. By allowing CCPs to serve as the reporting party in this scenario, both compliance costs and errors will be minimized for counterparties as these entities already rely upon CCPs' settlement data for their internal valuations. Based on current market practice, CCPs are best positioned to fulfill valuation reporting obligation for cleared transactions and should be the party with the obligation to do so. The reporting counterparty to a bilateral transaction should report valuations to ensure exposures are accurately monitored.

#### Creation of UTIs when Counterparties Enter Into Cleared or Bilateral Transactions

CCPs assign unique trade identifiers ("UTIs") to trades upon acceptance of a transaction for clearing or novation. Trade Vault recommends that CCPs continue this practice. For trades executed on platform, it is best practice for venues of execution to create UTIs and disseminate them to the counterparties. Waiting for the TR to provide UTIs will hinder the clearing and

reporting processes since TRs are positioned at the end of the reporting chain. TRs should only create UTIs for trades that are executed off-platform and bilateral.

### Life-cycle Events

ICE agrees with CSAs comments that clearing of swaps requires the original swap between the counterparties to the trade (the “alpha swap”) be terminated and thereby, replaced by different, *unique* resulting swaps (the “beta” and “gamma” swaps) between each counterparty and the CCP. For the reporting of bilateral transaction lifecycle events, TRs should work with their participants to publish the complete set of events and technical specifications for submission. Life-cycle event processing varies by asset class and reporting counterparties should be allowed to follow a process which most closely mimics what they are doing today in order to reduce costs.

### Legal Entity Identifiers and Unique Product Identifiers

The CSA’s approach to unique product identifiers (“UPIs”) should also be taken for legal entity identifiers (“LEIs”), in that until a LEI is available for a company, no LEI should be required for submission. The TR should display and aggregate using the legal entity name for the counterparties to the transaction rather than creating a substitute LEI as many participants will be looking to the TR to download the true LEI to populate them back into their systems and this substitute would cause confusion. Once the LEI is available it could be populated on transactions instead of having to edit all existing deals, requiring excessive IT work and expense. In absence of a global unique product identifier the TR should create and disseminate to its users and regulators its own Product IDs for interim use.

### Communication Policies, Procedures and Standards

A TR should be able to create data messaging protocols and data submission options for its customers which are the most effective and least burdensome on the market. Many market participants have existing infrastructure built to electronic confirmation systems which can be leveraged for reporting. CCPs and Exchanges already use versions of FIX. Attempting to overhaul these systems with an unproven “new” framework, such as FpML would be costly and unnecessary. In the Commodities market many transactions are done between non derivatives dealers and the cost of reporting should take their IT capabilities into account.

Trade Vault believes that a competitive marketplace for TR services will present an opportunity for significant reductions to the cost of trade reporting for all market participants. Customers will be free to choose among a number of execution, clearing, and reporting configurations under commercial terms that meet their needs and lower their costs. With this in mind ICE does not believe that a data standard should be forced upon participants on how they submit to a TR, nor should TRs be forced to interconnect to one another losing their competitive landscape and reducing the customer benefits from competition. The providers who offer the best service at the best value will earn their customer's business.

### Field Reporting

In order to reduce the burden on market participants who have reporting obligations under multiple jurisdictions ICE would recommend attempting to take a streamlined approach

and follow the required fields proposed by the CFTC in Part 45. In particular the CSA proposed fields call for many fields relating to fixed or floating price terms. In Commodities there are many transactions that may also be float for float. In order to simplify this, the fields should be updated to reflect buyer and seller instead of fixed or float. Buyer and seller are industry standard terms and can be defined on a standardized product basis (e.g., the buyer always pays fixed and the seller always pays float). Common field names and definitions may vary by asset class, as such Trade Vault recommends the field list to take this into account; attached are sample fields and definitions for the commodities and CDS asset classes in Appendix A.

### Conclusion

Transparency of the swaps market is a key goal of the CSA. The Commission has made great strides towards creating a system for increasing transparency through the public reporting and trade repository rulemakings. ICE looks forward to working with the Commission on implementing a TR and thanks the Commission for the opportunity to comment on the foregoing rule makings. Please do not hesitate to contact me (+1.770.738.2121 or [bruce.tupper@theice.com](mailto:bruce.tupper@theice.com)), Tara Collier (+1.770.857.4735 [tara.collier@theice.com](mailto:tara.collier@theice.com)) or Kara Dutta – ICE Trade Vault General Counsel (+1.770.906.7812 or [kara.dutta@theice.com](mailto:kara.dutta@theice.com)) if you have any questions regarding our comments.

Sincerely,



Bruce A. Tupper  
President  
ICE Trade Vault, LLC



Kara L. Dutta  
General Counsel  
ICE Trade Vault, LLC



Tara Collier  
Product Manager  
ICE Trade Vault, LLC

### Appendix A: Commodities Fields

Field Name	Field Definition
BasketBuyerPayIndex	Basket Buyer Pay Index one of the indexes used to make up the basket transaction. The underlying Buyer Pay Index is the published price as paid by the buyer
BasketBuyerPayIndexWeight	Basket Buyer Pay Index Weight is the weight applies to the nth Seller Pay Index term.
BasketSellerPayIndex	Basket Seller Pay Index one of the indexes used to make up the basket transaction. The underlying Seller Pay Index is the published price as paid by the seller.
BasketSellerPayIndexWeight	Basket Seller Pay Index Weight is the weight applies to the nth Seller Pay Index term.
BCFNumber	BCF Number is the negotiated and agreed upon index price as posted by the Energy Information Administration storage number for stock in billion cubic feet. Buyer receives Payout only if the Index Level as reported by the EIA is more than the negotiated and agreed upon Index Price. The Seller receives Payout only if the Index level is less than the negotiated and agreed upon Index Price. If the Index Level reported on the Release Date is equal to the Index Price agreed upon, no payment is made by either party.
BlockTrade	Block Trade indicates whether a trade qualifies as a block trade or large notional swap (Y) or not (N).
Bona Fide Hedge	Bona Fide Hedge indicates whether the trade qualifies for a Bona fide hedge, yes (Y) or no (N).
BreakoutMethod	The method use to break a transaction into its clearable positions.
Buyer	Buyer is the party to the transaction who is purchasing products. For swap transactions, the buyer is the payer of the fixed price. For put swaption transactions, the buyer is the payer of the floating price on the underlying swap. For call swaption transactions, the buyer is the payer of the fixed price on the underlying swap.

Buyer End User Exception Election	Buyer End User Exception Election indicates whether the buyer on the trade has elected to take the End User Exception on the transaction in accordance with Part 39 of the Dodd Frank Act, yes (Y) or no (N).
Buyer End User Exception Filed	Buyer End User Exception Filed indicates whether the buyer taking the End User Exception on the transaction in accordance with Part 39 of the Dodd Frank Act has filed their end user exception terms with the Commission, yes (Y) or no (N).
BuyerAccount	Buyer Account is the classification of the type of account for the purchase of UK Power.
BuyerBroker	Broker is the brokerage firm used to complete the transaction.
BuyerBrokerName	Buyer Broker Name is the broker's trader name or identifier for the individual who completed the buyer side of the transaction.
BuyerClearingMember	Buyer Clearing Member is the mnemonic indicating the clearing member for the buyer of a cleared trade.
BuyerClearingPositionAccountType	Buyer Clearing Position Account Type is the clearing account type for the seller of a cleared trade.
BuyerCustomerAccountNumber	Buyer Customer Account Number is the customer account number indicating the trading member's customer for the buyer of a cleared trade.
BuyerFinancialEntity	When the buyer of the transaction is a financial entity, the Buyer Financial Entity flag is set to Y ("yes") otherwise the flag is N ("no").
BuyerIndexAveragingMethod	The Buyer Index Averaging Method is the averaging method used to calculate the Buyer pay index. For swaption transactions, the Buyer Index Averaging Method applies to the underlying swap.
BuyerIndexPricingCalendar	The Buyer Index Pricing calendar is the pricing calendar used to calculate the Buyer pay index price. For swaption transactions, the Buyer Index Pricing Calendar applies to the underlying swap.
BuyerLEI	Buyer UCI is the unique counterparty identifier for the buyer on the transaction.
BuyerParent	Buyer Parent is the parent company for the buyer

	on the transaction.
BuyerPayIndex	Buyer Pay Index is the published price as paid by the buyer. For swaption transactions, the Buyer Pay Index applies to the underlying swap.
BuyerPayIndexRollDays	Roll Days describes the number of days before a exchange contract settlement date. Typically, the roll days trigger the time at which pricing reference changes from the prompt month contract to the prompt month +1 contract.
BuyerSenderTradeRefId	Sender Trade Ref ID is the unique trade tracking number generated by the sender.
BuyerTrader	Buyer Trader is the buyer's trader name or identifier for the individual who completed the transaction.
BuyerTradingMember	Buyer Trading Member is the mnemonic indicating the trading member for the buyer of a cleared trade.
BuyerUSBasedEntity	When the buyer of the transaction is a US based entity, the Buyer US Based Entity flag is set to Y ("yes") otherwise the flag is N ("no").
BuyerUSRegulatoryDesignation	Buyer US Regulatory Designation is the unique US's Regulatory Designation for the buyer on the transaction for the market type traded.
Cleared	If the trade is cleared = Y, if the trade is non-cleared/bilateral = N.
ClearingTime	The time the trade was accepted for clearing by the DCO.
CollateralizationType	Collateralization Type is the extent to which the swap is collateralized.
CommonPricing	Common Pricing describes the methodology used when calculating prices that rely on various calendars. If IPE and NYMEX prices are needed within one transaction, then the common pricing flag set to "yes" indicates that prices are only calculated when both exchanges are open and publish prices. If the common pricing flag is set to "no", then prices are only calculated when either exchange is open and publishing prices.
ContingentEFRP	Contingent EFRP indicates if the traded swap is contingent on being cleared as a future, yes (Y) or no (N).



Confirmation	Confirmation indicates whether the two parties have a legally binding confirmation.
ContractDate	Contract Date is the date (original execution date) of the transaction's governing trading agreement. The governing trade agreement includes any and all valid and subsisting amendments to that contract.
ContractType	ContractType is the traded transaction's underlying variables.
CountryOfOrigin	Country Of Origin is used for Continental European electricity markets to describe the country the electricity originated from.
CurrencyConversion	Currency Conversion means, in respect to a Pricing Date, the spot exchange rate between three-character currency codes.
CurrencyConversionSource	Currency Conversion Source is the publication source used to calculate the Currency Conversion.
Cycle	Cycle is the pipeline cycle for the refined product being delivered.
DayCountFraction	The Day Count Fraction is the agreed upon portion of the year "actual"/365.
DaysOfWeek	Days of Week is the profile applicable for the delivery of power.
DCO	DCO is the clearinghouse which cleared the transaction.
DCOGiveUpDate	DCO Give-Up Date is the date the trade is given up to the DCO.
DCOSenderTradeRefId	Sender Trade Ref ID is the unique trade tracking number generated by the DCO.
DeliveryCalendar	Delivery Calendar indicates whether NERC holidays are to be included or excluded when scheduling delivery dates for transmission.
DeliveryEndDate	Delivery End Date is the date on which a physical delivery will be completed.
DeliveryLocation	Delivery Location is the physical location at which a physical commodity is delivered.
DeliveryMethod	Delivery Method is the physical means of transportation for oil products.
DeliveryStartDate	Delivery Start Date is the date on which a physical delivery will commence.

DeliveryTerms	Delivery Terms is shipping delivery terms for freight movement.
DeliveryType	Delivery Type is a descriptor associated with the physical commodity, sometimes referred to a firmness indicator.
EndCycle	End Cycle is the refined product pipeline cycle for which delivery terminates.
EndDate	End Date is the termination date of the transaction. Note: in the Physical Oil market, this represents the pricing end date.
ExecutionTime	Execution Time is the date and time the trade was executed.
ExecutionVenue	Execution Venue defines the place of execution of the transaction. Off Platform indicates that the trade was not executed on an electronic platform.
ExecutionVenueTradeRefID	Execution Venue Trade Ref ID defines the Trade ID given by the place of execution of the transaction. Off Platform deals do NOT require this field.
ExtraLegalLanguage	Extra Legal Language defines if the trade has additional legal language to the normal trade confirmation terms in addition to the master agreement (Y) or no (N).
FirstReportedSDR	First Reported SDR indicates the first Swaps Data Repository ("SDR") to which the trade record was reported.
FixedRateFee	The Fixed Rate Fee indicates the management fee in basis points.
Grade	Grade is the grade of the oil or refined product being delivered.
HoursFromThru	Hours From Thru is the specific hours of the day for which the transaction is effective.
HoursFromThruTimezone	Hours From Thru Time Zone is the time zone prevailing for the hours during which electricity is transmitted.
IndependentAmountEnabled	IndependentAmountEnabled describes whether independent amount value is a matchable field for a trade. If independent amount is needed to complete a transaction, then the independent amount enabled flag is set to "yes", which indicates that the field: independent amount value is a matchable field. If the independent

	amount enabled flag is set to "no", then independent amount value is NOT a matchable field.
IndependentAmountPayer	The Independent Amount Payer indicates which party, the buyer or the seller, is paying the Independent Amount Value when Independent Amount Enabled equals Y.
IndependentAmountValue	IndependentAmountValue is as it's defined in the ISDA Credit Support Annex.
KnockOutFee	Knock Out Fee is the fee paid by the party exercising the knock out event
KnockOutPrice	Knock Out Price is the price specified for the underlying reference price of the transaction which initiates a knock out event.
LeaseRate	The annual percentage lease rate agreed upon by the parties, divided by the Annualized factor of 360 days; multiplied by the number of days of the lease.
LifecycleEventStatus	The Lifecycle Event Status indicates that a lifecycle event is processing or has processed on the trade.
LifecycleEventStatusDate	The Lifecycle Event Status Date indicates the date and time that a lifecycle event has processed on the trade.
Linked USI	The linked Unique Swap Identifier for cleared transactions.
LoadType	Load Type is the load profile for the delivery of power.
MasterAgreementType	Master Agreement Type is the transaction's governing trading agreement. The governing trade agreement includes any and all valid and subsisting amendments to that contract.
MarketType	A Market Type is a group of one or more commonly traded commodities or financial derivatives. eConfirm uses a three-level hierarchy (market type, trade type, and product name) to categorize individual trades. Market Type is the highest level and broadest descriptor in the eConfirm hierarchy.

NonReportingEntityVoluntaryReporting	When Non Reporting Entity Voluntary Reporting is set to "Y" (yes), the non reporting entity has elected to voluntarily report the trade to ICE Trade Vault., when it is set to "N" (no) they have not elected to voluntarily submit the trade to ICE Trade Vault.
NotionalAmount	Notional Amount is the amount of the trade for the entire term of the transaction, may be stated in units or currency.
NotionalUnit	Notional Unit is the unit of measure for the commodity index trade, or the standard ISO currency code of the Notional Amount on a transaction.
NovationDate	Novation Date is the date the trade is novated.
OptionExercisedDate	Option Exercised Date is the date and time the option or swaption will be exercised.
OptionExerciseTimezone	Option Exercise Time Zone is the prevailing time zone applicable for the Option Exercise.
OptionExpirationDate	Option Expiration Date is the calendar date by which the option must be exercised.
OptionExpirationFrequency	Option Expiration Frequency is the rate at which the option expires. Note: "WECC pre-scheduling day" shall mean the mutually recognized WECC pre-schedule day prior to the delivery day(s) as defined by the most recent WECC pre-schedule calendar.
OptionExpirationType	Option Expiration Type is the method or time by which the option will be exercised. For swaption transactions, automatic exercise is not applicable.
OptionPaymentDays	Option Payment Days is the number of days following the Payment From indicator allowed when calculating the payment due date. In most cases, Payment From, Payment Days, and Payment Terms must be combined to finalize the calculation for payment date.
OptionPaymentFrom	Option Payment From describes the event that triggers payment of an option premium. In most cases, Option Payment From must be combined with Option Payment Days and Option Premium Terms to finalize the calculation for payment date.

OptionPremium	Option Premium is the total amount paid by the buyer of the option. Use the Price Unit and Price Currency fields for further description of the premium amount.
OptionPremiumTerms	Option Premium Terms indicates the type of day used to calculate Payment Days. In most cases, Payment From, Payment Days, and Payment Terms must be combined to finalize the calculation for payment date.
OptionStrikePrice	Option Strike Price is the price at which the option will be exercised.
OptionStyle	The Option style is a descriptor for the style of the option transaction.
OptionType	The Option type is a descriptor for the type of option transaction. A European Daily Strip is a strip of independent European style swaptions exercisable on each Expiration Date (daily). Each exercise results in an Underlying Swap Transaction that is a one day bullet Swap. European Monthly Strip is a strip of independent European style Swaptions exercisable on each Expiration Date (monthly). Each exercise results in an Underlying Swap Transaction that is a one month Swap.
OriginalConfirmationTime	Confirmation Time is the date and time the trade was legally confirmed.
OriginalSDRSubmissionTimeBilateralReportingParty	The time the trade was submitted to the SDR by the reporting party for a bilateral transaction.
OriginalSDRSubmissionTimeDCO	The time the trade was submitted to the SDR by the DCO.
OriginalSDRSubmissionTimeSEF	The time the trade was submitted to the SDR by the SEF.
PaymentCalendar	Payment Calendar indicates which bank's business calendar is used to calculate a payment date for a transaction. Holiday dates will differ by Payment Calendar. For swaption transactions, the Payment Calendar applies to the underlying swap.
PaymentDays	Payment Days is the number of days following the Payment From indicator allowed when calculating the payment due date. In most cases, Payment From, Payment Days, and Payment Terms must be combined to finalize the calculation for payment

	<p>date. For swaption transactions, the Payment Days applies to the underlying swap.</p>
<p>PaymentFrom</p>	<p>"Payment From" refers to the occurrence of an event that serves to determine the actual payment date for a transaction. The actual payment date will follow the "Payment From" event based on the number Payment Days and Payment Terms specified for the transaction. Note: In eConfirm, the data value, "After Settlement", means (1) if a single settlement price is published for the product within a pricing month (examples include NYMEX LD1, Inside Ferc, and NGI trades), the date that the price is published for that product; and (2) if multiple settlement prices are published for a product within a pricing month (examples include Gas Daily, PJM LMP, and Dow Jones Electricity Price Index, Platt's Marketwire, and NYMEX WTI 1st line trades), the date that the FINAL price is published for that product within the relevant pricing month. For swaption transactions, the Payment From applies to the underlying swap. For Financial Power swaptions, After Settlement is when the payment occurs after the pricing month in which the Pricing Date(s) occur. "Payment From" refers to the occurrence of an event that serves to determine the actual payment date for a transaction. The actual payment date will follow the "Payment From" event based on the number Payment Days and Payment Terms specified for the transaction. Note: In eConfirm, the data value, "After Settlement", means (1) if a single settlement price is published for the product within a pricing month (examples include NYMEX LD1, Inside Ferc, and NGI trades), the date that the price is published for that product; and (2) if multiple settlement prices are published for a product within a pricing month (examples include Gas Daily, PJM LMP, and Dow Jones Electricity</p>

Price Index, Platt's Marketwire, and NYMEX WTI 1st line trades), the date that the FINAL price is published for that product within the relevant pricing month. For swaption transactions, the Payment From applies to the underlying swap. For Financial Power swaptions, After Settlement is when the payment occurs after the pricing month in which the Pricing Date(s) occur. "Payment From" refers to the occurrence of an event that serves to determine the actual payment date for a transaction. The actual payment date will follow the "Payment From" event based on the number Payment Days and Payment Terms specified for the transaction. Note: In eConfirm, the data value, "After Settlement", means (1) if a single settlement price is published for the product within a pricing month (examples include NYMEX LD1, Inside Ferc, and NGI trades), the date that the price is published for that product; and (2) if multiple settlement prices are published for a product within a pricing month (examples include Gas Daily, PJM LMP, and Dow Jones Electricity Price Index, Platt's Marketwire, and NYMEX WTI 1st line trades), the date that the FINAL price is published for that product within the relevant pricing month. For swaption transactions, the Payment From applies to the underlying swap. For Financial Power swaptions, After Settlement is when the payment occurs after the pricing month in which the Pricing Date(s) occur. "Payment From" refers to the occurrence of an event that serves to determine the actual payment date for a transaction. The actual payment date will follow the "Payment From" event based on the number Payment Days and Payment Terms specified for the transaction. Note: In eConfirm, the data value, "After Settlement", means (1) if a single settlement price is published for the product within a pricing month (examples include NYMEX LD1, Inside Ferc, and NGI trades), the date that the price is published for that product; and (2) if

	<p>multiple settlement prices are published for a product within a pricing month (examples include Gas Daily, PJM LMP, and Dow Jones Electricity Price Index, Platt's Marketwire, and NYMEX WTI 1st line trades), the date that the FINAL price is published for that product within the relevant pricing month. Testing 4000 character</p>
<p>PaymentTerms</p>	<p>Payment Terms indicates the type of day used to calculate Payment Days. In most cases, Payment From, Payment Days, and Payment Terms must be combined to finalize the calculation for payment date. For swaption transactions, the Payment Terms applies to the underlying swap.</p>



Price	Price is the price of the trade. For swap transactions, this is the fixed price. For heat rate transactions, this is the heat rate value. For Wet Freight, the price refers to the "Flat Rate": (a) if "Fixed" is specified in respect of a Freight Transaction for a party as the applicable Flat Rate, an amount expressed in U.S. dollars per metric tonne equal to the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route for the Trade Date for that Freight Transaction; or (b) if "Floating" is specified in respect of a Freight Transaction for a party as the applicable Flat Rate, an amount in respect of each Pricing Date expressed in U.S. dollars per metric tonne equal to the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route for that Pricing Date.
PriceCurrency	Price Currency is the standard ISO currency code of the fixed price on a transaction. Price Currency also applies to Commission and Independent Amount Value. For swaption transactions, the Price Currency applies to the underlying swap.
PricePrecision	Price Precision is the number of digits after the decimal point used for published prices when calculating a transaction's settlement. For swaption transactions, the Price Precision applies to the underlying swap.
PriceUnit	Price Unit is the unit of measure applicable for the price on the transaction. For swaption transactions, the Price Unit applies to the underlying swap.
PricingCalendar	Pricing Calendar indicates which business's publication calendar is used to calculate the price on a transaction. Holiday dates will differ by Pricing Calendar. For swaption transactions, the Pricing Calendar applies to the underlying swap.
PricingFrequency	Pricing Frequency is the rate at which a price is published or quoted. For swaption transactions, the Pricing Frequency applies to the underlying swap.
ProductClearedContractEquiv	Ticker symbol or mnemonic of the equivalent cleared contract.

ProductClearedLotConvFactor	Lot Size Conversion Factor is the cleared lot to quantity unit conversion used for the trade.
ProductFuturesContractEquiv	Ticker symbol or mnemonic of the equivalent futures contract.
ProductFuturesLotConvFactor	Lot Size Conversion Factor is the conversion factor into equivalent futures lots.
ProductName	Product Name is the very specific commodity, financial derivative, or instrument traded in the marketplace (ex. Fixed Price Physical Gas). eConfirm uses a three-level hierarchy (market type, trade type, and product name) to categorize individual trades. Product Name is the lowest level descriptor in the eConfirm hierarchy.
Quantity	Quantity is the amount of the commodity as explicitly quoted in the transaction.
QuantityFrequency	Quantity Frequency is the rate at which the quantity is quoted in the transaction.
QuantityUnit	Quantity Unit is the unit of measure applicable for the quantity on the transaction.
ReportableProduct	Reportable Product determines if the trade is reportable (Y) to the swaps data repository or not (N).
ResetFrequency	Reset Frequency is an integer multiplier of a period describing how often the parties to the trade shall evaluate and, when applicable, change the price used for the underlying assets of the trade. The Reset Frequency should be described as one letter preceded by an integer (e.g., 6M, reset occurs every six months)
SchedulingDay	Scheduling Day is the date electricity is scheduled for delivery.
SchedulingTime	Scheduling Time is the time of day electricity is scheduled for delivery.
SchedulingTimezone	Scheduling Time Zone is the prevailing time zone that applies to the Scheduling Time.
Seller	Seller is the party to the transaction who is offering products. For swap transactions, the seller is the payer of the floating price. For put swaption transactions, the seller is the payer of the fixed price on the underlying swap. For call swaption transactions, the seller is the payer of

	the floating price on the underlying swap.
Seller End User Exception Election	Seller End User Exception Election indicates whether the seller on the trade has elected to take the End User Exception on the transaction in accordance with Part 39 of the Dodd Frank Act, yes (Y) or no (N).
Seller End User Exception Filed	Seller End User Exception Filed indicates whether the seller taking the End User Exception on the transaction in accordance with Part 39 of the Dodd Frank Act has filed their end user exception terms with the Commission, yes (Y) or no (N).
SellerAccount	Seller Account is the classification of the type of account for the sale of UK Power.
SellerBroker	Broker is the brokerage firm used to complete the transaction.
SellerBrokerName	Seller Broker Name is the broker's trader name or identifier for the individual who completed the seller side of the transaction.
SellerClearingMember	Seller Clearing Member is the mnemonic indicating the clearing member for the seller of a cleared trade.
SellerClearingNumber	
SellerClearingPositionAccountType	Seller Clearing Position Account Type is the clearing account type for the seller of a cleared trade.
SellerCustomerAccountNumber	Seller Trading Member Customer Account Number is the customer account number indicating the trading member's customer for the seller of a cleared trade.
SellerFinancialEntity	When the seller of the transaction is a financial entity, the Seller Financial Entity flag is set to Y ("yes") otherwise the flag is N ("no").
SellerIndexAveragingMethod	The Seller Index Averaging Method is the averaging method used to calculate the Seller pay index. For swaption transactions, the Seller Index Averaging Method applies to the underlying swap.

SellerIndexPricingCalendar	The Seller Index Pricing Calendar is the pricing calendar used to calculate the Seller pay index price. Note: in the Financial Power market, this indicates whether NERC holidays are to be included or excluded when calculating the index price on the transaction. For swaption transactions, the Seller Index Pricing Calendar applies to the underlying swap.
SellerLEI	Seller UCI is the unique counterparty identifier for the seller on the transaction.
SellerParent	Seller Parent is the parent company for the seller on the transaction.
SellerPayIndex	Seller Pay Index is the published price as paid by the seller. For swaption transactions, the Seller Pay Index applies to the underlying swap.
SellerPayIndexRollDays	Roll Days describes the number of days before a exchange contract settlement date. Typically, the roll days trigger the time at which pricing reference changes from the prompt month contract to the prompt month +1 contract.
SellerSenderTradeRefId	Sender Trade Ref ID is the unique trade tracking number generated by the sender.
SellerTrader	Seller Trader is the seller's trader name or identifier for the individual who completed the transaction.
SellerTradingMember	Seller Trading Member is the mnemonic indicating the trading member for the seller of a cleared trade.
SellerUSBasedEntity	When the Seller of the transaction is a US based entity, the Seller US Based Entity flag is set to Y ("yes") otherwise the flag is N ("no").
SellerUSRegulatoryDesignation	Seller US Regulatory Designation is the unique US's Regulatory Designation for the seller on the transaction for the market type traded.
SettlementAmount	Settlement Amount is the total value of the transaction at the time of settlement.
SettlementCurrency	Settlement Currency is the three-character currency code of the transaction payment. For swaption transactions, the Settlement Currency applies to the underlying swap.

SettlementFrequency	Settlement Frequency is the rate at which the trade settles (and thus results in payment). For swaption transactions, the Settlement Frequency applies to the underlying swap.
SettlementMethod	The Settlement Method describes whether a trade will require delivery of a physical commodity.
StartCycle	Start Cycle is the refined product pipeline cycle for which delivery commences.
StartDate	Start Date is the commencement date of the transaction. Note: in the Physical Oil market, this represents the pricing start date.
TAS	TAS defines if the trade is quoted at settlement (Y) or fixed (N). If TAS equals Y, then Price is not required and TBD is inserted in the price field. If TAS equals N, then Price becomes a required and matchable field.
TotalQuantity	Total Quantity is the amount of the commodity for the entire term of the transaction.
TradeDate	Trade Date is the date on which the transaction was executed.
Trader	Trader is the sender's trader name or identifier for the individual who completed the transaction.
TradeStatus	Trade Status describes the current state of the transaction.
TradeType	Trade Type provides further commodity description (if needed) and instrument type. Trade Type is the middle level descriptor in the eConfirm hierarchy. eConfirm uses a three-level hierarchy (market type, trade type, and product name) to categorize individual trades.
TVProductId	Product ID is a unique number assigned by ICE Trade Vault that identifies the product.
TVProductName	TV Product Name is the very specific commodity, financial derivative, or instrument traded in the marketplace (ex. Fixed Price Physical Gas).
UnitConversion	Unit Conversion is the relationship between two units of measure that is critical for the transaction.
UnitConversionRate	Unit Conversion Rate is the rate used to convert one of unit of measure to another.
USI	The USI is the Unique Swap Identifier for the transaction.

USReportingEntityContinuationData	US Continuation Reporting Entity is the party on the trade that is responsible for reporting Trade continuation data to the SDR.
USReportingEntityPETData	US Reporting Entity is the party on the trade that is responsible for reporting PET data to the SDR.
USReportingEntityValuationData	US Reporting Entity Valuation Data is the party on the trade that is responsible for reporting valuation data for the trade to the Swaps Data Repository.
USReportingEntityValuationFrequency	US Reporting Entity Valuation Frequency is the frequency to which the US Reporting Entity Valuation Data party on the trade is responsible for reporting valuation data for the trade to the Swaps Data Repository.
ValueDate	Value Date is the payment date applicable for the precious metals market.
WorldscaleRate	Worldscale Rate means, in respect of a Freight Transaction and for purposes of the calculation of a Fixed Amount payable by a party on any Settlement Date or Payment Date, the number of Worldscale Points specified as such for the Freight Transaction or that party.
Pre-Allocation Trade	Pre-Allocation Trade defines if the trade will be allocated (Y) or no (N).
Post-Allocation Trade	Post-Allocation Trade defines if the trade is part of an allocation (Y) or no (N).
Agent	Agent defines the name of the agent on a post allocated trade.
Agent LEI	Agent LEI defines the LEI of the agent on a post allocated trade.
Payout Ratio	Payout Ratio defines the percentage of the index settlement to be paid out.
Swap Premium	Swap Premium defines the amount above or below par being paid.
MultiAssetClassSwap	Multi Asset Class Swap indicates if the swap falls under multiple asset classes.
MACSPrimaryAssetClass	Multi Asset Class Swap (“MACS”) Primary Asset Class indicates the primary asset class the multi asset class swap falls under.
MACSSecondaryAssetClass	Multi Asset Class Swap (“MACS”) Secondary Asset Class indicates the secondary asset class the multi asset class swap falls under.

MixedSwap	Mixed Swap indicates if the swap falls under both the CFTC and SEC jurisdictions.
MixedSwapOtherReportedSDR	Mixed Swap Other Reported SDR indicates the other SDR to which a mixed swap is reported.

### **Appendix A: CDS Fields**

<b>Field Name</b>	<b>Description</b>
ICE Link Report Identifier	Unique Report Identifier for the report generated by ICE Link
Bulk Event Identifier	Identifier assigned to bulk events such as weekly netting cycle trades
WareHouseTri	TIW Trade Reference Identifier of trade
Buyer/Fixed Rate Payer	The Fixed Rate coupon payer of the Swap Contract. For CDS Trades, this is the protection Buyer.
Seller/Floating Rate Payer	The Floating Rate payer of the Swap Contract. For CDS Trades, the floating rate refers to the contingent payer upon a default, and is referred to as the protection Seller.
Position Removal/Exit Reason	Reason for removing the report from the system
Additional Position Removal/Exit Reason	Additional reason for removing the report from the system
USI:Namespace	Unique Swap Identifier (USI) namespace of the reporting party
USI:Value	Unique Swap Identifier (USI) value of the swap
Prior USI:Namespace	Unique Swap Identifier (USI) namespace of the reporting party used on prior report
Prior USI:Value	Unique Swap Identifier (USI) value of the swap used on prior report
Prior USI2:Namespace	Unique Swap Identifier (USI) namespace of the reporting party used on prior report
Prior USI2:Value	Unique Swap Identifier (USI) value of the swap used on prior report
Timestamps:Rt Submit Time	Timestamp indicating when the Real Time report was submitted to SDR

Timestamps:Rt Update Time	Timestamp indicating when the Real Time report was updated in SDR
Timestamps:Pet Submit Time	Timestamp indicating when the PET report was submitted to SDR
Timestamps:Pet Update Time	Timestamp indicating when the PET Time report was updated in SDR
Timestamps:Confirmed Time	Timestamp indicating when the Confirm report was submitted to SDR
Timestamps:Cleared Time	Timestamp indicating when the Confirm report was updated in SDR
Trade Execution Timestamp	Timestamp of trade execution of the publicly reportable swap transaction
Intent to Clear	An indication of whether or not a publicly reportable swap transaction is going to be cleared by a derivatives clearing organization.
Intent to Allocate	An indication that the swap will be allocated
Off Market Price Applicable	An indication of whether off market price is applicable for this swap
Large Notional Applicable	An indication of whether a publicly reportable swap transaction is a block trade or large notional off-facility swap
End User Exception Applicable	An indication of whether a party to a swap is using the end user exception
Embedded Option on Swap Applicable	An indication of whether embedded option on swap is applicable
Non Standard Terms Applicable	An indication that the publicly reportable swap transaction has one or more additional terms or provisions other than those listed in the required real-time data fields, that materially affects the price of the publicly reportable swap transaction
Clearing Status	An indication of the clearing status of the trade
Allocation Status	An indication of whether this is a pre-allocation or post-allocation swap
Collateralization	An indication of the collateralization type of the swap
Trade Date	The day the trade was executed between the Buyer and Seller.



Effective Date	The protection effective date. For CDS Indices, this value is typically the index annex date (the date the index is launched).
Scheduled Termination Date	The date the contract expires/matures.
Option Expiration Date	The last day the swaption contract is valid
Option Lockout Date	The swaption lockout end date. The swaption can only be exercised after that date.
Fixed Rate	The Fixed Rate coupon amount paid by the Buyer/Fixed Rate Payer to the Seller/Floating Rate Payer. Annual percentage rate paid monthly, quarterly, or semiannually.
Traded Fixed Rate	The market fixed rate negotiated upon executing the trade. Also referred to as traded spread.
Option Strike Price	The swaption exercise market fixed rate or price (strike) that may be exercised by the holder.
Option Strike Type	The strike quotation style of price or spread.
Notional Amount	The nominal or face amount of the contract.
Notional Currency	The currency of the notional amount.
Tranche Attachment Point	Tranche point that protection starts for the protection Buyer.
Tranche Detachment Point	Tranche point that protection ends for the protection Buyer.
Tranche Spread	The market traded spread of the tranche
Initial Factor	The factor rate applied to the notional to represent a reduction of notional protection due to credit events or paydowns.
Index Upfront Fee:Amount	The index negotiated premium/fee amount owed to the Buyer or Seller on the trade, paid upfront.
Index Upfront Fee:Currency	The Upfront Fee currency.
Index Upfront Fee:Payment Date	Indicates the fee pay date of the index negotiated fee
Index Upfront Fee:Payer	Indicates the fee payer of the index negotiated fee
Single Name Upfront Fee:Amount	The single name CDS negotiated premium/fee amount owed to the Buyer or Seller of the trade, paid upfront.
Single Name Upfront Fee:Currency	The single name CDS Upfront Fee currency.

Single Name Upfront Fee:Payer	Indicates the fee payer of the Single Name negotiated fee
Single Name Upfront Fee:Payment Date	Indicates the fee pay date of the Single Name negotiated fee
Option Premium Amount	The swaption negotiated premium/fee amount owed to the Buyer or Seller of the trade, paid upfront.
Option Premium Currency	The swaption name CDS Upfront Fee currency.
Option Exercise Event Type / Option Settlement Style	Exercise type of physical or cash settlement.
Option Type	Indicates whether the option is a put (right to sell) or call (right to buy)
Option Style	The option style that determines the exercise style; 'European' exercised at expiration, 'American' exercised any time between the Lockout Date and the Expiration Date.
Coupon Period Accrual Start Date	The start date of the Fixed Rate coupon accrual period.
First Coupon Payment Date	The initial Fixed Rate coupon for the trade.
Coupon Payment Frequency	The Fixed Rate coupon payment frequency (Monthly-M, Quarterly-Q, Semi-annual-S).
Trade Initial Margin Amount:Amount	The non-cleared negotiated initial margin amount required on the trade.
Trade Initial Margin Amount:Currency	The currency of the Initial Margin Amount.
Restructuring Clause	For single name CDS, the debt restructuring clause that would result in triggering a credit event (No Restructuring-N, Full/Old Restructuring-R, Modified-Modified Restructuring-MMR)
Additional Trade Terms	Additional special contractual terms specific to a trade.
Excluded Deliverable Obligations	A list of obligations be excluded from delivery upon a credit event.
Modified Equity Deliverable Applicable	Identifies if modified equity delivery is applicable when entering into a trade after the underlying index experienced a credit event (ensures pre-event and post-event trades are fungible).

Credit Agreement Date	Date of the legal document that outlines the financing options to the borrowers, only required when secured list is FALSE/not applicable; specific to LCDS.
Loan Facility Type	Facility terms of Loan (Term or Revolving) ; specific to LCDS.
Designated Loan Priority	The applicable lien for a loan (First, Second, Third); specific to LCDS.
Optional Loan Early Termination Applicable	Indicates rights to terminate early under specific conditions; specific to LCDS.
Loan Secured List Applicable	Indication if a secured list of loans will define the obligations or not; specific to LCDS.
Delivery of Commitments Applicable	This relates to whether any undrawn commitments can be delivered as part of the NOPS. As with the current Euro LCDS contract, undrawn commitments should be permitted as a default in Street trades.
Continuity Applicable	This relates to whether the contract trades as non-cancellable (i.e., continuity), or cancellable. The default is non-cancellable for Street trades. Applicable to European LCDS.
Cash Settlement Only Applicable	The European LCDS credit event cash settlement indicator. A blank value defaults to physical settlement, unless otherwise specified at the time of the trade.
Quotation Style	The quotation style of traded fixed rate
Insurer Applicable	Indication of insurer guaranty was applied to the underlying ABS obligation; applicable to CDS on ABS.
Fixed Settlement Applicable	Designates that at time of trading parties agreed or not to Fixed Settlement of a single name CDS Recovery Lock.
Original Principal Amount	The original face amount of the underlying ABS obligation for a CDS on ABS trade.
Legal Final Maturity Date	The maturity of the underlying ABS obligation for a CDS on ABS trade.

Designated Maturity	The coupon frequency of the underlying ABS obligation, represented in number of months; applies to CDS on ABS trades.
Recovery Factor	The traded recovery rate in a single name CDS Fixed Recovery or Recovery Lock swap.
Day Count Fraction	The Fixed Rate day count fraction (ACT/360 for CDS) method applied to the interest rate calculation.
Floating Rate Source	The floating rate option/index from the ISDA 2000 definitions which the ABS reference obligation is denominated; only provided if interest shortfall cap is TRUE; relates to CDS on ABS trades.
Reference Price	An adjustment basis/factor used for determining the cash settlement amount for CDS on ABS; used when writedowns exist.
Reference Policy Applicable	Indication if a reference policy (defined rules regarding expected principal and interest payments) is in place; relates to CDS on ABS trades.
Fixed Amount Payment Delay Applicable	Indication if there is a payment delay in relation to the reference obligation; relates to CDS on ABS trades.
Step Up Provision Applicable	Indication if the coupon is increased when callable obligations are not exercised, commonly applied to Residential MBS referenced CDS on ABS trades.
WAC Cap Interest Provision Applicable	The weighted average coupon cap is the provision for calculating the underlying mortgage related interest on a CDS on ABS trade
Interest Shortfall Cap Applicable	Indication if there is a cap or not on the payment of interest shortfall payment amounts & reimbursements related to underlying mortgage obligation of a CDS on ABS trade.
Interest Shortfall Cap Basis	Indication if the interest shortfall cap is Fixed or Variable, only provided if shortfall cap applicable for a CDS on ABS trade.
Interest Shortfall Compounding Applicable	Indication if the interest on the shortfalls are compounded; only provided if interest shortfall cap is applicable for a CDS on ABS trade.

ABS Business Centers	Cities that define a valid business day, using the FpML business center city format (i.e. GBLO for London, USNY for New York); for CDS on ABS trade.
Party Confirmation Method	An indication of whether the data was electronically verified
Product Taxonomy	Product taxonomy of the trade as per values available in ISDA site: <a href="http://www2.isda.org/identifiers-and-otc-taxonomies/">http://www2.isda.org/identifiers-and-otc-taxonomies/</a>
UPI	Indicates the unique product identifier assigned to the trade which is created using the combination of taxonomy, index series, version and maturity.
Primary Asset Class	An indication of one of the broad categories of asset class
Secondary Asset Class	An indication of a more specific description of asset class
Entity Name	The published index name or the underlying single obligor name protection is being bought or sold on.
RED Index or Single Name Pair ID	The unique 9 digit index or paired single name entity and underlying bond reference obligation identifier issued by RED.
Reference Obligation ISIN	The identifier used to uniquely references a Bond.
Contract Type	An indication of the contract type of publicly reportable swap transactions. This field is derived by Trade Vault
Loan Borrower Names	The list of loan obligors for a Loan CDS (LCDS).
Bloomberg Mortgage Tranche ID	The CDS on ABS Mortgage Backed Bond tranche ID
Settled Entity Matrix	The source of the document listing the entities within an index that experienced a credit event. Can reference the index Publisher or the Confirmation Annex.
Annex Date	The published effective date of an index reverisioning due to a credit event where the constituent triggering the event is removed.
MultiSwap Applicable	An indication that the swap is a mixed swap. This field is derived by Trade Vault.

MultiAsset Swap Applicable	An indication that the swap is a multi-asset swap. This field is derived by Trade Vault.
Valuation Source	An indication of the source of the valuation
Price:Price Type	Indicates the type of price
Price:Price	The price, yield, spread, coupon, etc., depending on the type of swap which is calculated at affirmation.
Additional Price:Price Type	Indicates the type of additional price
Additional Price:Price	The additional price notation includes any premiums associated with reconcilable post execution events, the presence of collateral, front-end payments, back-end payments, or other non-economic characteristics (e.g. counterparty credit risk) not illustrated in the reporting field for pricing characteristic.
Mtm Value	Mark to market value calculated by the valuation source
Mtm Currency	Currency associated with the calculated mark to market value
Valuation Reference Model	Indicates the valuation reference model that has been used to calculate the mark to market value
Supress Price Dissemination	Jurisdiction(s) for which price should not be disseminated by the SDR
Valuation Timestamp	Timestamp indicating when the valuation was calculated
Execution Venue Type	An indication if the swap was SEF or DCM traded, or an off-facility swap
Trade Data Verification Type	An indication of the method used to verify the trade details
Master Document Transaction Type	A referenced master confirmation agreement type (if not confirming via a standardized terms agreement).
Master Agreement Date	The Master Trade Agreement date between the trade parties
Confirmation Method	An indication of whether the trade was confirmed electronically or in paper
Master Agreement Type	The Master Trade Agreement type between the trade parties. Either ISDA, DCO, German, JSCC, Swiss, AFB, or other.

Additional Provisions	Referenced standardized or custom legal provisions specific to more exotic transactions.
Matrix Document Type	Standardized terms confirmation agreement referenced in transaction.
Calculation Agent	The Calculation Agent is the party that calculates settlement amounts owing between the parties under a particular transaction for purposes of invoicing.
Calculation Agent Business Center	The applicable business center holidays and business hours (FpML centers; USNY=New York, GBLO=London) the Calculation Agent adheres to when calculating settlement amounts.
Settled Entity Matrix Date	The date of the document listing the entities within an index that experienced a credit event. Can reference the date sourced from the index Publisher or the Confirmation Annex Date.
Settlement Currency	The settlement currency type for publicly reportable swap transactions
TradeParty Buyer:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty Buyer:Role	An indication of the party's role for the trade
TradeParty Buyer:Reporting Role	An indication of the party's reporting role on the trade
TradeParty Buyer:LEI	An indication of the party's legal entity identifier
TradeParty Buyer:Party Domicile	An indication of the country of domicile for the party
TradeParty Buyer:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty Buyer:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data.
TradeParty Buyer:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty Buyer:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty Buyer:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty Buyer:Desk Location	An indication of the party's Desk Location on the trade

TradeParty Buyer:Trader Identifier	An indication of the party's trader on the trade
TradeParty Buyer:Trader Location	An indication of the party's Trader Location on the trade
TradeParty Buyer:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report
TradeParty Buyer:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty Buyer:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty Buyer:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW
TradeParty Buyer:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
TradeParty Seller:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty Seller:Role	An indication of the party's role for the trade
TradeParty Seller:Reporting Role	An indication of the party's reporting role on the trade
TradeParty Seller:LEI	An indication of the party's legal entity identifier
TradeParty Seller:Party Domicile	An indication of the country of domicile for the party
TradeParty Seller:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty Seller:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty Seller:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty Seller:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty Seller:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty Seller:Desk Location	An indication of the party's Desk Location on the trade
TradeParty Seller:Trader Identifier	An indication of the party's trader on the trade
TradeParty Seller:Trader Location	An indication of the party's Trader Location on the trade
TradeParty Seller:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report



TradeParty Seller:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty Seller:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty Seller:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW
TradeParty Seller:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
TradeParty DCO:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty DCO:Role	An indication of the party's role for the trade
TradeParty DCO:Reporting Role	An indication of the party's reporting role on the trade
TradeParty DCO:LEI	An indication of the party's legal entity identifier
TradeParty DCO:Party Domicile	An indication of the country of domicile for the party
TradeParty DCO:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty DCO:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty DCO:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty DCO:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty DCO:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty DCO:Desk Location	An indication of the party's Desk Location on the trade
TradeParty DCO:Trader Identifier	An indication of the party's trader on the trade
TradeParty DCO:Trader Location	An indication of the party's Trader Location on the trade
TradeParty DCO:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report
TradeParty DCO:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty DCO:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP

TradeParty DCO:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW
TradeParty DCO:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
TradeParty BuyerFCM:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty BuyerFCM:Role	An indication of the party's role for the trade
TradeParty BuyerFCM:Reporting Role	An indication of the party's reporting role on the trade
TradeParty BuyerFCM:LEI	An indication of the party's legal entity identifier
TradeParty BuyerFCM:Party Domicile	An indication of the country of domicile for the party
TradeParty BuyerFCM:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty BuyerFCM:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty BuyerFCM:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty BuyerFCM:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty BuyerFCM:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty BuyerFCM:Desk Location	An indication of the party's Desk Location on the trade
TradeParty BuyerFCM:Trader Identifier	An indication of the party's trader on the trade
TradeParty BuyerFCM:Trader Location	An indication of the party's Trader Location on the trade
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TradeParty BuyerFCM:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty BuyerFCM:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty BuyerFCM:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW

TradeParty BuyerFCM:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
TradeParty SellerFCM:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty SellerFCM:Role	An indication of the party's role for the trade
TradeParty SellerFCM:Reporting Role	An indication of the party's reporting role on the trade
TradeParty SellerFCM:LEI	An indication of the party's legal entity identifier
TradeParty SellerFCM:Party Domicile	An indication of the country of domicile for the party
TradeParty SellerFCM:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty SellerFCM:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty SellerFCM:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty SellerFCM:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty SellerFCM:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty SellerFCM:Desk Location	An indication of the party's Desk Location on the trade
TradeParty SellerFCM:Trader Identifier	An indication of the party's trader on the trade
TradeParty SellerFCM:Trader Location	An indication of the party's Trader Location on the trade
TradeParty SellerFCM:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report
TradeParty SellerFCM:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty SellerFCM:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty SellerFCM:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW
TradeParty SellerFCM:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party

TradeParty TradeSource:Type	An indication of whether the party is a swap dealer, major swap participant or neither
TradeParty TradeSource:Role	An indication of the party's role for the trade
TradeParty TradeSource:Reporting Role	An indication of the party's reporting role on the trade
TradeParty TradeSource:LEI	An indication of the party's legal entity identifier
TradeParty TradeSource:Party Domicile	An indication of the country of domicile for the party
TradeParty TradeSource:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty TradeSource:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty TradeSource:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty TradeSource:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty TradeSource:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty TradeSource:Desk Location	An indication of the party's Desk Location on the trade
TradeParty TradeSource:Trader Identifier	An indication of the party's trader on the trade
TradeParty TradeSource:Trader Location	An indication of the party's Trader Location on the trade
TradeParty TradeSource:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report
TradeParty TradeSource:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty TradeSource:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty TradeSource:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW
TradeParty TradeSource:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
TradeParty CalculationAgent:Type	An indication of whether the party is a swap dealer, major swap participant or neither

TradeParty CalculationAgent:Role	An indication of the party's role for the trade
TradeParty CalculationAgent:Reporting Role	An indication of the party's reporting role on the trade
TradeParty CalculationAgent:LEI	An indication of the party's legal entity identifier
TradeParty CalculationAgent:Party Domicile	An indication of the country of domicile for the party
TradeParty CalculationAgent:Reporting Party Applicable	An indication of whether the party is the reporting party
TradeParty CalculationAgent:Financial Entity Applicable	An indication of whether the party is a financial entity. Derived by Trade Vault based on static data
TradeParty CalculationAgent:Mandatory Clearing Applicable	An indication of whether mandatory clearing is applicable to the party
TradeParty CalculationAgent:Transaction Reference Identifier	Party's Internal Trade Reference for post trade event
TradeParty CalculationAgent:Desk Identifier	An indication of the party's Desk Id on the trade
TradeParty CalculationAgent:Desk Location	An indication of the party's Desk Location on the trade
TradeParty CalculationAgent:Trader Identifier	An indication of the party's trader on the trade
TradeParty CalculationAgent:Trader Location	An indication of the party's Trader Location on the trade
TradeParty CalculationAgent:Submitted Entity Identifier	An indication of the party identifier that was submitted on the report
TradeParty CalculationAgent:Trade Reference Identifier	Party's Internal Trade Reference for the trade
TradeParty CalculationAgent:CCP Trade Identifier	Party's Internal Trade Identifier for the trade when they are a CCP
TradeParty CalculationAgent:Confirm Source Trade Identifier	Party's Internal Trade Identifier for the confirmed trade at TIW

TradeParty CalculationAgent:Reporting Jurisdiction	An indication of the Jurisdiction that is applicable to the party
SDR Submission Identifier	Identifier provided by submitter for the report submission to SDR
Report Submitter	Identifies the submitter of the report to SDR
Report Receiver	Identifies the receiver of the report to SDR
Report Type / Message Type	Indicates the type of report that was sent to SDR
SDR Action	Indicates whether this is a new, amendment or cancellation of a report
Transferee	“Transferee” means a party which accepts by way of novation all of the rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party under and in respect of the Novated Amount of a Transaction.
Transferor	“Transferor” means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party, or, in the event that the other party to the Transaction is also transferring its rights, liabilities, duties and obligations, a Transferee, and releases and discharges such party, under and in respect of the Novated Amount of a Transaction.
Remaining Party	“Remaining Party” means a party which consents to a Transferor’s transfer by novation and the acceptance thereof by the Transferee of all of the Transferor’s rights, liabilities, duties and obligations with respect to such Remaining Party under and in respect of the Novated Amount of a Transaction.
SDR Submission Time	Timestamp indicating when the source submitter the report to the SDR
SDR Response Time	Timestamp indicating when the report was received by the SDR
Trade Source Creation Timestamp	Timestamp indicating when the report was created by the submitter’s system

Trade Source Event	Indicates the type of event that triggered the report submission to SDR. An indication of whether such publicly reportable swap transaction is a post-execution that affects the price of the publicly reportable swap transaction.
Related Trade Identifier	Identifier used to relate report messages for cancellation
Post Trade Date	The post trade execution date resulting from a novation or termination trade.
Post Trade Effective Date	The post trade protection effective date resulting from a novation or termination trade.
Affected Notional Amount	The post trade notional amount applied resulting from a novation or termination trade.
Affected Notional Currency	The post trade notional currency amount applied resulting from a novation or termination trade.
Post Trade Fee:Amount	The post trade upfront fee/premium amount resulting from a novation or termination trade.
Post Trade Fee:Currency	The post trade upfront fee/premium currency resulting from a novation or termination trade.
Outstanding Notional Amount	The remaining notional amount of a trade referenced in a post trade transaction (such as a novation or termination)
Outstanding Notional Currency	The remaining notional currency of a trade referenced in a post trade transaction (such as a novation or termination)
Full First Coupon Calculation Period Applicable	Indicates if the "Full First Coupon" convention is specified as applicable where the Fixed Rate Payer (Buyer) pays the Floating Rate Payer (Seller) the full coupon from the last Fixed Payment Date to the trade date.
Original Amount	The original notional amount of the trade
Cleared Buy Amount	The cleared buy notional amount of the trade
Cleared Sell Amount	The cleared sell notional amount of the trade
Rt Price Notation:Price Type	The price notation type that was specified on the real time report

Rt Price Notation:Price	The price notation value that was specified on the real time report
Rt Additional Price Notation:Price Type	The additional price notation type that was specified on the real time report
Rt Additional Price Notation:Price	The additional price notation value that was specified on the real time report
Rt NonStandard Terms Applicable	The non-standard terms applicable indicator that was specified on the real time report
Rt Execution Time	The trade execution timestamp that was specified on the real time report
Rt Execution Venue	The execution facility or "Off-Facility" venue that was specified on the real time report
Export Date and Time	Timestamp indicating when the export report was generated
Focus Legal Entity LEI	Identifies the focus party for the collapsed position
Counterparty Legal Entity LEI	Identifies the focus counterparty for collapsed position
Product Description	Text description of the product for collapsed position
Term	Indicates the Scheduled termination date of collapsed position
No. of Trades	Indicates the number of trades that has been collapsed
Notional CCY	Indicates the notional currency of the collapsed position
Buy Notional	Indicates the buy notional amount for this collapsed position
Sell Notional	Indicates the sell notional amount for this collapsed position
Net Notional	Indicates the net notional amount for this collapsed position
Net Notional Change	Specifies the net notional change for the position since last day
Activity Export Date	Timestamp indicating when the export was generated
Data Submitter LEI Prefix	An indication of the type of identifier used to identify the data submitter of the valuation



Data Submitter LEI Value	Legal entity identifier for the data submitter party
Submitted For Prefix	An indication of the type of identifier used to identify the party for whom the valuation was submitted for
Submitted For Value	Legal entity identifier for the party for whom the valuation was submitted for
Cleared Product ID	An indication of the product for whom valuation has been provided
Comment	Free text field for user comment
Version	Free text field for valuation submission version
Additional Comments	Free text field for additional user comment
Trade Party 1 Prefix	An indication of the type of identifier used to identify the buyer party
Trade Party 1 Value	Legal entity identifier for the buyer party
Trade Party 2 Prefix	An indication of the type of identifier used to identify the seller party
Trade Party 2 Value	Legal entity identifier for the seller party