

46. Attach as Exhibit GG all of the policies and procedures required under Regulation SBSR.

The principal aspects of Regulation SBSR consist of rules **Section 242.900 to Section 242.909** under the Exchange Act.

With respect to DDR's policies and procedures for meeting the requirements of Section 242.901(Reporting obligations); Section 242.902 (Public dissemination of transaction reports); Section 242.903 (Coded information); Section 242.905 (Correction of errors in security-based swap information); Section 242.906 (Other duties of participants); Section 242.907 (Policies and procedures of registered security-based swap data repositories); and, Section 242.908 (Cross-border matters), please refer to the following exhibits:

- Exhibit GG1 - Discussion of DDR Fields for Credit and Equity Derivatives
- Exhibit GG2 - DDR Credit Asset Class Fields
- Exhibit GG3 - DDR Guide to SBSDR Processes
- Exhibit GG4 - DDR Equity Asset Class Fields
- Exhibit GG5 - Discussion of Procedures Related to 901(f), 901(g), 901(h), 901(i), 903, and 906
- Exhibit GG6 - DDR Rates Asset Class Fields
- Exhibit HH2 - Changes to DDR Rulebook (redline)

With respect to Section 242.904 (Operating hours of registered security-based swap data repositories), DDR's operating hours are set forth in its Rulebook Section 7.2 (System Availability). The DDR System is available 7 days per week, 24 hours per day Monday through Sunday, except from 10:00 pm (ET) Saturday to 6:00 am (ET) Sunday to enable maintenance to be performed on the DDR System ("Closed Hours"). On occasion, as necessary to support time sensitive processes or maintenance occurring outside of Closed Hours, DDR Systems may be unavailable for processing ("Unscheduled Downtime"). Data submitted during DDR System Unscheduled Downtime is stored and processed once the service has resumed. Information from the queue is processed in the order received, following standard ingestion procedure.

If during Unscheduled Downtime DDR cannot receive and hold in queue transaction information that was required to be reported pursuant to Applicable Regulations, it will immediately upon resumption of processing operations provide an Important Notice pursuant to the Operating Procedures notifying Users that it has resumed normal operations.

Through DDR's Rulebook, which is made publically available, DDR Users and the public are provided with reasonable advance notice of Closed Hours.

It is the practice of DDR's Operations Department to issue notices of the above to all DDR Users each week, if necessary. In addition, the DDR System Director issues a notice to each DDR Regulator, advising of same.

DDR Credit, Equity and Rates Matrices

The DDR credit, equity and rates matrices included in Exhibit GG2, GG4 and GG6, respectively, set forth the data fields in the credit, equity and rates derivatives asset classes that reporting sides shall provide to DDR pursuant to Commission rules 901(c), (d), and (e) and according to DDR prescribed data formats and standards. In total, the credit asset class includes 127 data elements, the equity asset class includes 214 data elements and the rates asset class includes 142 data elements.

In the matrices, the data fields are organized according to the order set forth under rule 901, and the applicable SEC provisions are specified under the "SEC Rule" column. DDR will provide the matrices to its on-boarded customers ("User" or "Users") together with the DDR User guide.

Column Descriptions

The following provides a description of each of the columns in the matrices.

Category includes the following permissible values: *Primary*, *Secondary*, *Life Cycle*, and *GTR*. *Primary* relates to all of the data fields required under rule 901(c) related to primary trade information. *Secondary* relates to all of the required data fields under rule 901(d) related to secondary trade information. *Life Cycle* refers to the data elements required to satisfy the reporting of life cycle events pursuant to rule 901(e). *GTR* represents those data fields that DDR has identified as necessary for maintaining or processing the trade.

Public Dissemination indicates those fields that will be eligible for public dissemination as defined under rule 900(cc) and 902 and pursuant to SEC regulations.

Data Field represents DDR's label for a particular data element. For each data field in the matrices, DDR references the corresponding SEC rule and provides a Description of the data field.

Product (*applicable to equity matrix only*) indicates whether a particular data element is applicable to only certain types of equity transactions or all types of equity transactions. Product types include the following: cross-product, option, structured product, dividend swap, forward, variance swap, and ES-PSA-CFD. "Cross-product" means the data element applies to all equity transactions. "ES-PSA-CFD" means that the data element applies to equity swaps, portfolio swap agreements, and cash for difference transactions.

Conditionality defines whether a data field is *Required* ("R"), *Conditional* ("C"), or *Optional* ("O"). In the credit asset class, there are 34 Required, 59 Conditional, and 34 Optional data fields. In the equity asset class, there are 27 Required, 159 Conditional, and 28 Optional data fields. In the rates asset class, there are 25 Required, 85 Conditional, and 32 Optional data fields.

- A designation of R means that, in order for a trade record to be accepted, the DDR User must (1) populate the data field, and (2) adhere to the data formats and valid values as

prescribed in the matrices for the data element. Such requirements enable DDR to verify the completeness of the trade record and the validity of the data standards and formats contained in the trade record.

- A designation of C means that the data field is subject to a conditional rule that is triggered by the population of another field and would become a Required field if such other field is populated. For example, field A, categorized as a Conditional field tied to field B, would become a Required field if field B were to be populated.
- If a Required or Conditional data field is not complete or invalid according to the prescribed data format and valid values, DDR will reject the trade record and notify the User based upon its submission method and as described in the DDR User Guide. The User must provide to DDR both a complete and valid trade record in order for it to be ingested by DDR.
- A designation of O means that (1) the data field may or may not be applicable to a trade record; or (2) the User may not have the information to populate such data field. For example, DDR has categorized the data element "platform ID" as Optional because it may not apply to a particular trade. DDR will not reject trade records on the basis of Optional data elements. For any Optional field related to a Unique Identification Code as prescribed by SEC regulations, DDR will provide its Users with end-of-day reports with any missing information. DDR Users, reporting or non-reporting side, shall update the record to provide the missing data elements.

DDR data formats are prescribed by the following columns in the matrices: Data Type, Scale, Precision, Format, and Valid Values.

Data Type includes the following types: *Boolean* (applicable to Credit only), *Date*, *DateTime*, *Time* (applicable to Rates only), *Numeric*, and *Text*.

- Boolean permits solely two values—either "True" or "False" or Yes ("Y") or No ("N").
- Date means that the data element must conform to the following format: YYYY-MM-DD.
- DateTime requires a format of both date and time according to the Coordinated Universal Time (UTC) format.
- Numeric means that solely numerical values are acceptable and the extent of the numeric values are defined in the Precision and Scale columns.
- Text means that permissible values are alphanumeric and the extent of the alphanumeric values are defined in the Precision column.

Precision and Scale. For every numeric value, both Precision and Scale are prescribed. Precision indicates the number of digits in a number and Scale indicates the number of digits to the right of the decimal point in a number.

Format provides additional information regarding the data type and construct to generate a valid value. For example, under "date," the corresponding format is YYYY-MM-DD.

Valid Values indicates the acceptable inputs for a data element where only a specified list of values is permissible.

Sample provides an output example of the data element taking into account the prescribed data formats and valid values, if applicable.

Validation Rule describes the validation rule that DDR will apply to verify the completeness and validity of a trade record. The validation rules will verify whether applicable and relevant fields are populated according to the conditional value identified in the Conditionality column. With respect to the equity matrix, "Not Applicable" in this column means the particular data field will not be processed by DDR. "Not Allowed" means that the entire trade record would be rejected if that particular data field were to be included in a submission.

Narrative provides additional, explanatory information related to the data field or its use, which is not otherwise noted in the other columns.

Public Dissemination

As a preliminary matter, DDR Users shall submit price dissemination messages solely when it is instructing DDR to publicly disseminate such data fields pursuant to the applicable SEC regulations.

DDR will publicly disseminate data subject to the following conditions: (1) a User submits a public dissemination message (*i.e.*, a "real-time message" field) in a trade record; and (2) such record satisfies the prescribed data formats and includes the relevant flags.

Reporting Life Cycle Events and Corrections to Previously Submitted Information

If a correction is required to trade information, a User will instruct DDR of such correction through the message formats made available by DDR.

In particular, a User's submission of a trade record with a Valid Value of "Modify" under the "Action" data field and a "Yes" under "Public Dissemination" would instruct DDR to issue an updated price dissemination message as a correction with the corrected fields from the trade record. Alternatively, if a User seeks to cancel a prior publicly disseminated message, a User could submit a "Cancel" message under the "Action" data field.

Further, DDR would update transaction information with any updated secondary trade information that is included in the trade record.

Flags

In terms of flags that are applied to publicly disseminated reports to help prevent a distorted view of the market, DDR has established the following flags that indicate that additional information is needed to understand the publicly disseminated price: Inter-affiliate, Nonstandard flag, Off market flag, Pricing context, and Compressed trade. Further information regarding the flags is available in the matrices under the Narrative column.

1	Existing	Primary	901.c.1	Y	Product ID Prefix	The prefix value for the type of Product ID provided	R	Text	40			ISDA	ISDA		
2	Existing	Primary	901.c.1	Y	Product ID Value	The ISDA Taxonomy representing the product structure.	R	Text	256			Please refer to the Valid Values Product ID tab	Credit:SingleNameCorporate.NorthAmericanCorpor		
3	Existing	Primary	901.c.1.i	Y	Option Style	An indication of the style of the option transaction.	C	Text	20			European, American, Bermudan	European	Conditional: Required for Swaptions as observed in the Product ID Value	
4	Existing	Primary	901.c.1.i	Y	Option Type	An indication of the type of option.	C	Text	20			Put, Call	Put	Conditional: Required for Swaptions as observed in the Product ID Value	
5	Existing	Primary	901.c.1.i	Y	Primary Asset Class	Indicates asset class associated to the message.	R	Text	20			Credit	Credit		
6	Existing	Primary	901.c.1.i	Y	Reference Entity	The name of the underlying security.	R	Text	250				ABC Corporation		
7	Existing	Primary	901.c.1.i	Y	Reference Entity ID	The unique Market RED ID of the reference entity.	O	Text	9		6 or 9 alphanumeric characters		ZY973E		
8	Existing	Primary	901.c.1.i	Y	Reference Obligation	The ISIN or CUSIP of the obligations associated to the security.	O	Text	12				X5123456789A		
9	Existing	Primary	901.c.1.i	Y	Reference Price	Price of the security of a CDS on MBS/EMBS.	C	Numeric	18	7			100.23	Conditional: Required for MBS and EMBS; Optional for Reduced Swap Validations	
10	Existing	Primary	901.c.1.i	Y	Effective Date	The date that the reportable transaction becomes effective.	R	Date	10		YYYY-MM-DD		2015-01-01		
11	Existing	Primary	901.c.1.iii	Y	Option expiration	An indication of the date after which the option is no longer available for exercise	C	Date	10		YYYY-MM-DD		2019-01-01	Conditional: Required for Swaptions as observed in the Product ID Value	
12	Existing	Primary	901.c.1.iii	Y	Scheduled Termination Date	The maturity, termination, or end date of the transaction.	R	Date	10		YYYY-MM-DD		2019-01-01		
13	Existing	Primary	901.c.1.iv	Y	Fixed Amount Payment Delay Applicable	This field describes if a payment delay is applicable.	C	Text	1			Yes, No	Yes	Conditional: Optional for MBS, EMBS and Reduced Swap Validations. Otherwise, not allowed.	
14	Existing	Primary	901.c.1.iv	Y	Initial Payment Amount	A fixed payment amount paid by the initial amount payer, agreed at trade inception for index products.	O	Numeric	18	5			12345.12		
15	Existing	Primary	901.c.1.iv	Y	Initial Payment Currency	The currency for the Initial Payment Amount.	C	Text	3		3-digit ISO currency code (ISO 4217)		USD	Conditional: Required when Initial Payment Amount is present. Otherwise, not allowed.	
16	Existing	Primary	901.c.1.iv	Y	Payment Frequency Period 1	Denotes a time period describing how often parties to the reportable swap transaction exchange payments associated with each party's obligation under the reportable swap transaction.	C	Text	40			M, T, D, W, Y Note: A value of "T" is only supported on csv submissions.	M	Conditional: Required only if the Fixed Rate is not zero, else optional. Note: A value of "T" is only supported on csv submissions.	
17	Existing	Primary	901.c.1.iv	Y	Payment Frequency Period Multiplier 1	Identifies the payment frequency multiplier. An integer multiplier of a time period describing how often the parties to the reportable transaction exchange payments associated with each party's obligation under the reportable swap transaction.	C	Numeric	6	0		0,1,2,3,4,5,6,7,8,9,10,11,12	3	Conditional: Required only if the Fixed Rate is not zero, else optional	
18	Existing	Primary	901.c.1.iv	Y	Single Payment Amount	A fixed payment amount paid by the initial amount payer, agreed at trade inception for single name products.	O	Numeric	18	5			12345.12		
19	Existing	Primary	901.c.1.iv	Y	Single Payment Currency	The currency of the Single Payment Amount.	C	Text	3		3-digit ISO currency code (ISO 4217)		USD	Conditional: Required when Single payment amount is provided. Otherwise, not allowed.	
20	Existing	Primary	901.c.1.iv	Y	Single Payment Date	The date on which the Single Payment Amount is made.	C	Date	10		YYYY-MM-DD		2015-01-01	Conditional: Required when Single payment amount is provided. Otherwise, not allowed.	
21	Existing	Primary	901.c.2	Y	Original Execution Timestamp	The date and time of the original execution timestamp of the transaction.	R	DateTime	20		YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-04-10T15:24:42Z	The date portion of the Original Execution Date must be the same as the Trade Date.	
22	Existing	Primary	901.c.3	Y	Option Strike Price	The level or price at which an option may be exercised	C	Numeric	18	7			1232.23	Conditional: Required for Swaptions as observed in the Product ID Value	
23	Existing	Primary	901.c.3	Y	Option premium	The amount paid to enter into an Option.	C	Numeric	18	5			10000	Conditional: Required for Swaptions as observed in the Product ID Value	
24	Existing	Primary	901.c.3	Y	Option premium currency	The currency associated with the Option Premium.	C	Text	3		3-digit ISO currency code (ISO 4217)		USD	Conditional: Required for Swaptions as observed in the Product ID Value	
25	Existing	Primary	901.c.3	Y	Price Notation - Price Type 1	The quoting type associated with the Price Notation.	C	Text	200			Percentage, Price, Basis points	USD	Conditional: Required if value submitted in Price Notation Price 1	
26	Existing	Primary	901.c.3	Y	Price Notation - Price 1	The quoted price at time of trade execution	R	Numeric	30	18			123.1234568		
27	Existing	Primary	901.c.4	Y	Notional Amount 1	Identifies the notional amount.	R	Numeric	18	5			1234567.123		
28	Existing	Primary	901.c.4	Y	Notional Currency/Units 1	Identifies the currency of the Notional Amount.	R	Text	3		3-digit ISO currency code (ISO 4217)		USD		
29	Existing	Primary (Inter-dealer, Secondary role)	901.c.5	Y	Trade Party 1 Role	Indication of registration status for Party 1.	R	Text	20			SBSD, MSBSP, non-SBSD/MSBSP	SBSD	This field will also be used to identify the Inter-dealer status for Public Price Dissemination as per Rule 901(c) 1.5	
30	Existing	Primary (Inter-dealer, Secondary role)	901.c.5	Y	Trade Party 2 Role	Indication of registration status for Party 2.	R	Text	20			SBSD, MSBSP, non-SBSD/MSBSP	MSBSP	This field will also be used to identify the Inter-dealer status for Public Price Dissemination as per Rule 901(c) 1.5	
31	Existing	Primary (Intent to clear); Secondary (Clearing agency name)	901.c.6; 901.d.6	Y	Clearer Prefix	Prefix of Clearing DCO	C	Text	40			LEI	LEI	Conditional: Required when Clearer field is populated with an LEI. Otherwise, Not Applicable.	
32	Existing	Primary (Intent to clear); Secondary (Clearing agency name)	901.c.6; 901.d.6	Y	Clearer Value	Indication if the trade will be cleared, and where.	R	Text	200			"false" or LEI of clearer	F226T0HY06XJ817K362	This field will be used to identify "intent to clear" designation under 901.c.6 and will also be used to name the clearing agency under 901.d.6	
33	Existing	Primary	901.c.7.907.a.4	Y	Inter-Affiliate	Indicate whether the transaction is between two affiliated entities.	R	Boolean	5			True, False	True		
34	Existing	Primary	901.c.7.907.a.4	Y	Nonstandard Flag	Provides an indication that the transaction has one or more additional term(s) or provision(s) not indicated that materially affect(s) the price of the reportable swap transaction.	R	Text	5			True, False	False		
35	New	Primary	901.c.7.907.a.4	Y	Pricing Context	Identifies characteristic or circumstance that makes the trade of market.	O	Text	200			ClearingForcedTrade, DefaultTransaction, PackageOrBespoke	ClearingForcedTrade		
36	Existing	Primary	901.c.7.907.a.4	Y	Compressed Trade	Indication that the transaction has been subject to or is the result of compression.	R	Text	10			True, False	False		
37	Existing	Secondary	901.d.1	N	Trade Party 1 Prefix	Prefix for the ID in the Trade Party 1 Value field. This field will be used to validate the value provided in "Trade Party 1 Value"	R	Text	40			Internal, LEI	LEI	If Trade Party 1 Role = "SBSD" or "MSBSP", then Trade Party 1 Prefix must be "LEI"	DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable
38	Existing	Secondary	901.d.1	N	Trade Party 1 Value	The ID of Trade Party 1 associated to the Trade Party 1 Prefix.	R	Text	200				B4TYDEB6GKMZ0031MB27	If Trade Party 1 Prefix is populated with "LEI", then the Trade Party 1 Value must be populated with a valid LEI (digit check 20 characters). If Trade Party 1 Prefix is populated with "Internal", then the Trade Party 1 Value (client assigned internal ID) and Trade Party 1 Name must be populated.	DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable
39	Existing	Secondary	901.d.1	N	Trade Party 2 Prefix	Prefix for the ID in the Trade Party 2 Value field. This field will be used to validate the value provided in "Trade Party 2 Value"	R	Text	40			Internal, LEI	LEI	If Trade Party 2 Role = "SBSD" or "MSBSP", then Trade Party 2 Prefix must be "LEI"	DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable
40	Existing	Secondary	901.d.1	N	Trade Party 2 Value	The ID of Trade Party 2 associated to the Trade Party 2 Prefix.	R	Text	200				7LTWZFZYCNXS8D621K86	If Trade Party 2 Prefix is populated with "LEI", then the Trade Party 2 Value must be populated with a valid LEI (digit check 20 characters). If Trade Party 2 Value is populated with "Internal", then the Trade Party 2 Value (client assigned internal ID) and Trade Party 2 Name must be populated.	DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable
41	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 1 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 1 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 1 Value"	O	Text	40			Internal, LEI	LEI		
42	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 1 Value	The ID or name of the Indirect Counterparty of Trade Party 1 Value. If prefix is LEI, then LEI Id required.	O	Text	200				B4TYDEB6GKMZ0031MB27		
43	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 2 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 2 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 2 Value"	O	Text	40			Internal, LEI	LEI		
44	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 2 Value	The ID or name of the Indirect Counterparty of Trade Party 2 Value. If prefix is LEI, then LEI Id required	O	Text	200				7LTWZFZYCNXS8D621K86		
45	Existing	Secondary	901.d.1	N	Name of Trade Party 1	Legal Name of Trade Party 1.	C	Text	200				ABC Corporation	Conditional: Required if Trade Party 1 Prefix is "Internal"	
46	Existing	Secondary	901.d.1	N	Name of Trade Party 2	Legal Name of Trade Party 2.	C	Text	200				XYZ Firm	Conditional: Required if Trade Party 2 Prefix is "Internal"	
47	Existing	Secondary	901.d.2	N	Broker ID Party 1 Prefix	Prefix of the Broker for Trade Party 1 if applicable.	C	Text	40			LEI	LEI	Conditional: Required when Broker ID Party 1 Value is populated. Otherwise, Not Applicable.	
48	Existing	Secondary	901.d.2	N	Broker ID Party 1 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.	O	Text	200		LEI only acceptable value		B4TYDEB6GKMZ0031MB27		
49	Existing	Secondary	901.d.2	N	Broker ID Party 2 Prefix	Prefix of the Broker for Trade Party 1 if applicable.	C	Text	40			LEI	LEI	Conditional: Required when Broker ID Party 2 Value is populated. Otherwise, Not Applicable.	
50	Existing	Secondary	901.d.2	N	Broker ID Party 2 Value	Indicates the LEI of the Broker for Trade Party 2 if applicable.	O	Text	200		LEI only acceptable value		7LTWZFZYCNXS8D621K86		
51	Existing	Secondary	901.d.2	N	Desk ID Party 1	The client assigned identifier for the Desk ID of Trade Party 1.	O	Text	10				A128HJ		
52	Existing	Secondary	901.d.2	N	Desk ID Party 2	The client assigned identifier for the Desk ID of Trade Party 2.	O	Text	10				KU89KS		
53	Existing	Secondary	901.d.2	N	Execution Agent Party 1 Prefix	Prefix of the Execution Agent for Trade Party 1 if applicable.	C	Text	40			LEI	LEI	Conditional: Required when Execution Agent ID Party 1 Value is populated. Otherwise, Not Applicable.	
54	Existing	Secondary	901.d.2	N	Execution Agent Party 1 Value	LEI of execution agent.	O	Text	200		LEI only acceptable value		S49300LRSNKYDMQ4635		
55	Existing	Secondary	901.d.2	N	Execution Agent Party 2 Prefix	Prefix of the Execution Agent for Trade Party 2 if applicable.	C	Text	40			LEI	LEI	Conditional: Required when Execution Agent ID Party 2 Value is populated. Otherwise, Not Applicable.	
56	Existing	Secondary	901.d.2	N	Execution Agent Party 2 Value	LEI of execution agent.	O	Text	200		LEI only acceptable value		S49300LRSNKYDMQ4635		
57	New	Secondary	901.d.2	N	Branch ID Location Party 1	The location of the Branch for Trade Party 1	O	Text	40		2-digit ISO country code (ISO 3166-3) - 2-digit ISO Subdivision code (ISO 3166-2) - number		US-NY-1	The number at the end of the string will identify the particular branch where there are multiple branches in the country and subdivision location.	

6	Existing	Primary	901.e.1.i	Y	Reference Entity	The name of the underlying security.	R	Text	250						ABC Corporation		
58	New	Secondary	901.d.2	N	Branch ID Location Party 2	The location of the Branch for Trade Party 2	O	Text	40			2-digit ISO country code (ISO 3166-3) - 2-digit ISO Subdivision code (ISO 3166-2) - number			US-NY-2		The number at the end of the string will identify the particular branch where there are multiple branches in the country and subdivision location.
59	Existing	Secondary	901.d.2	N	Trader ID Party 1	ID of the Trader for Party 1	C	Text	10					ABC123		Either Trader ID Party 1 or Trader ID Party 2 must be populated	
60	Existing	Secondary	901.d.2	N	Trader ID Party 2	ID of the Trader for Party 2	C	Text	10					XYZ456		Either Trader ID Party 1 or Trader ID Party 2 must be populated	
61	Existing	Secondary	901.d.3	N	Buyer prefix	Prefix for the LEI in the Buyer value field	R	Text	40					LEI			
62	Existing	Secondary	901.d.3	N	Buyer value	For swaps, the LEI of the Trade Party buying protection. For Swaptions, the LEI of the Trade Party paying the premium.	R	Text	200					B4TYDEB6GKMZO031MB27		Buyer value must match either Trade Party 1 Value or Trade Party 2 Value.	
63	Existing	Secondary	901.d.3	N	Day Count Fraction	Determination of the number of days in the accrual period for the transaction to calculate the interest payment.	R	Text	200					ACT/360		Please refer to the Valid Values Day Count tab	
64	Existing	Secondary	901.d.3	N	Fixed Rate (per annum)	The fixed rate of the contract.	R	Numeric	11	10				0.119		Enter .119 for fixed rate value of 11.9%. Do not enter % sign in cell	
65	Existing	Secondary	901.d.3	N	Initial Factor	The part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding; 0.8 means that 20% has been repaid.	C	Numeric	12	9				1.23456789		Conditional: Optional for MBS, EMBS and Reduced Swap Validations. Otherwise, not allowed.	
66	Existing	Secondary	901.d.3	N	Interest Shortfall Cap Applicable	Indicates if interest shortfall is applicable to the transaction	C	Text	1					Y, N	Y	Conditional: Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed.	
67	Existing	Secondary	901.d.3	N	Interest Shortfall Cap Basis	Indicates the Cap Basis of the Interest Shortfall	C	Text	10					Fixed, Variable	Fixed	Conditional: Required if Interest Shortfall Cap Applicable is "Y". Otherwise Not Allowed	
68	Existing	Secondary	901.d.3	N	Interest Shortfall Compounding Applicable	Indicates if Interest Shortfall compounding is applicable	C	Text	1					Y, N	Y	Conditional: Required if Interest Shortfall Cap Applicable is "Y". Otherwise Not Allowed	
69	Existing	Secondary	901.d.3	N	Optional Early Termination Applicable	Indicates if Early Termination is applicable on the transaction	C	Boolean	5					Y, N	N	Conditional: Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed.	
70	Existing	Secondary	901.d.3	N	Single / Initial Payment Amount Payer	The payer of the Single or Initial Amount.	C	Text	200					B4TYDEB6GKMZO031MB27		Conditional: Required when single/initial payment amount is present. Otherwise, not allowed. This field must match to either Trade Party 1 or Trade Party 2	
71	Existing	Secondary	901.d.3	N	Single / Initial Payment Amount Receiver	The receiver of the Single or Initial Amount.	C	Text	200					7LTWTFZYICNSX8D621K86		Conditional: Required when single/initial payment amount is present. Otherwise, not allowed. This field must match either Trade Party 1 or Trade Party 2.	
72	Existing	Secondary	901.d.3	N	Underlying Fixed Rate Payer (Buyer)	If the Option Type is "Payer", the Swaption Buyer. If the Option Type is "Receiver", the Swaption Seller	C	Text	200					B4TYDEB6GKMZO031MB27		Conditional: Required for Swaptions as observed in the Product ID Value. This field must match either Trade Party 1 or Trade Party 2	
73	Existing	Secondary	901.d.3	N	Underlying Float Rate Payer (Seller)	If the Option Type is "Payer", the Swaption Seller; if the Option Type is "Receiver", the Swaption Buyer	C	Text	200					7LTWTFZYICNSX8D621K86		Conditional: Required for Swaptions as observed in the Product ID Value. This field must match either Trade Party 1 or Trade Party 2	
74	Existing	Secondary	901.d.4	N	Master Agreement Date	The agreement executed between the parties to the trade and intended to govern all applicable Credit derivatives transactions between those parties.	C	Date	10			YYYY-MM-DD		2014-01-01		Conditional: Required when the Documentation Type field has a value of CreditDerivativesPhysicalSettlementMatrix. Otherwise, Not Allowed.	
75	Existing	Secondary	901.d.4	N	Master Document Transaction Type	Represents the "Master Confirmation Transaction Type" for a Single-Name or Index trade that uses the Master Confirm form of documentation. Represents the "Transaction Type" for a Single-Name trade that uses the Matrix form of documentation.	C	Text	200					Please refer to the Valid Values MDTT tabs	ISDA2003CreditNorthAmerican	Conditional: Optional on Snapshot messages, Reduced Swap Validation and Reduced Option Validation. Otherwise, required.	
76	Existing	Secondary	901.d.4	N	Documentation Type	Indicates if documentation type is Matrix or Standards Terms Supplement	C	Text	100					CreditDerivativesPhysicalSettlementMatrixStandardTermsSupplement	CreditDerivativesPhysicalSettlementMatrix	Conditional: Required when the Master Document Transaction Type field contains a Matrix-related value. Otherwise Not Allowed. For a Master Confirm trade, leave blank. For a Matrix trade, use the valueCreditDerivativesPhysicalSettlementMatrix	
77	New	Secondary	901.d.4	N	Collateral agreement title	The title of the collateral agreement	O	Text	200						Credit Support Annex Agreement		
78	New	Secondary	901.d.4	N	Collateral agreement date	The date of the collateral agreement	O	Date	10			YYYY-MM-DD		2014-01-01			
79	New	Secondary	901.d.4	N	Other agreement title	The title of other agreement	O	Text	200						ACME Support Agreement		
80	New	Secondary	901.d.4	N	Other agreement date	The date of other agreement	O	Date	10			YYYY-MM-DD		2014-01-01			
81	Existing	Secondary	901.d.5	N	Legal Final Maturity Date	The date upon which all principal and interest must be repaid.	C	Date	10			YYYY-MM-DD		2019-01-01		Conditional: Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed.	
82	Existing	Secondary	901.d.5	N	Recovery Price	The price specifies the recovery level to be applied on a default	C	Numeric	16	10				1.23		Required for Fixed Recovery and Recovery Lock.	
83	Existing	Secondary	901.d.5	N	Restructuring Events	This field indicates if restructuring applies to the transaction.	O	Text	200	0				Y, N	Y		
84	New	Secondary	901.d.7	N	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction	O	Text	40					Enduserexemption, Affiliateexemption	Affiliateexemption		
85	Existing	Secondary	901.d.7	N	Clearing Exception Party Prefix	Prefix for the Clearing Exception Party Value	C	Text	20	0				Internal, LEI		Conditional: Required if Clearing Exception Type = "Enduserexemption"	
86	Existing	Secondary	901.d.7	N	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions.	O	Text	200	0				B4TYDEB6GKMZO031MB27		Conditional: Required if Clearing Exception Party Prefix is submitted. Otherwise, not allowed.	
87	Existing	Secondary	901.d.8	N	Exercise Event Type	The settlement terms if the option is exercised.	C	Text	10					Physical, Cash	Cash	Conditional: Required for Transaction Type = Exercise on Swaptions as observed in the Product ID Value. Optional for Transaction Type = Exercise on Reduced Swap Validations.	
88	Existing	Secondary	901.d.8	N	Settlement Currency	The currency of settlement.	O	Text	3			3-digit ISO currency code (ISO 4217)		USD			
89	Existing	Secondary	901.d.8	N	Swapion Settlement Style	The settlement terms which apply to the transaction.	O	Text	20					Physical, Cash	Cash	Conditional: Required for Swaptions as observed in the Product ID Value	
90	Existing	Secondary	901.d.9	N	Execution Venue	The exchange or execution facility on which the trade was executed	O	Text	20			LEI only acceptable value		5493003UJOH354SNS58		Must be valid LEI	
91	Existing	Secondary	901.d.9	N	Execution Venue Prefix	The prefix for the Execution Venue	O	Text	20					LEI			
92	Existing	LifeCycle	901.e.1.i	N	Affected Notional Amount	Identifies the change in notional from the notional previously reported.	C	Numeric	18	5				10000		Required for increase, novation, exercise, partial termination for all messages except Snapshot messages.	
93	Existing	LifeCycle	901.e.1.i	N	Affected Notional Currency	The currency related to the Affected Notional Amount when submitted.	C	Text	3			3-digit ISO currency code (ISO 4217)		USD		Required when Affected Notional is provided.	
94	Existing	GTR	901.e.1.i	N	Event ID Party 1	A value provided by the user representing the lifecycle event for party 1.	C	Text	16					EVENTID1		This field is required when "Transaction Type" contains Partial Termination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages	
95	Existing	GTR	901.e.1.i	N	Event ID Party 2	A value provided by the user representing the lifecycle event for party 2.	C	Text	16					EVENTID2		This field is required when "Transaction Type" contains Partial Termination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages	
96	Existing	LifeCycle	901.e.1.i	N	Event Processing ID	Indicates when the trade is part of a multi-transaction event (e.g. credit event, compression).	O	Text	40					CREDITEVENT_01			
97	Existing	LifeCycle	901.e.1.i	N	Execution Timestamp	The date and time of execution of the post trade transaction.	C	DateTime	20			YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-04-10T15:24:42Z		Required for any post trade event	
98	Existing	GTR	901.e.1.i	N	Lifecycle Event	Describes the event type of the record being submitted.	C	Text	40					Termination		Required for any post trade events submitted on Snapshot messages.	
99	Existing	LifeCycle	901.e.1.i	N	Post Trade Effective Date	The date the modification of a transaction becomes effective.	O	Date	10			YYYY-MM-DD		2015-01-01		Termination Effective Date for a Partial Termination, Increase Effective Date for an Increase, Novation Date for an Assignment, Amendment Effective Date for an Amendment.	
100	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Amount	This field represents an amount payable in connection with the modification of a transaction.	O	Numeric	18	5				24555.55		Increase Payment Amount for an Increase, Termination Payment Amount for a Partial Termination, Amendment Payment Amount for an Amendment, Exercise Payment Amount	
101	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Currency	The currency for the Post Trade Payment Amount.	C	Text	3			3-digit ISO currency code (ISO 4217)		USD		Conditional: Required when Post Trade Payment Amount is provided	
102	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Date	The date on which the post trade payment is made.	C	Date	10			YYYY-MM-DD		2015-01-01		Conditional: Required when Post Trade Payment Amount is provided	
103	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Payer	The party paying the post trade payment amount.	C	Text	200					B4TYDEB6GKMZO031MB27		Conditional: Required when Post Trade Payment Amount is provided. This field must match either Trade Party 1 or Trade Party 2	
104	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Receiver	The party receiving the post trade payment amount.	C	Text	200					7LTWTFZYICNSX8D621K86		Conditional: Required when Post Trade Payment Amount is provided. This field should match either Trade Party 1 or Trade Party 2	

6	Existing	Primary	901.c.1.i	Y	Reference Entity	The name of the underlying security.	R	Text	250						ABC Corporation		
105	Existing	LifeCycle	901.e.1.i	N	Prior UTI	Indicates the prior transaction ID of a swap resulting from an allocation, termination, novation, assignment, compression or clearing.	D	Text	200						ANC03032814582568647972480698046		
106	Existing	GTR	901.e.1.i	N	Transaction Type	The Type of Transaction being submitted, whether for a new submission or post trade event.	R	Text	30				Trade,PartialTermination, Increase, Amendment, Novation, NovationTrade, Exercise, Exit, Compression	Trade			
107	Existing	LifeCycle	901.e.1.i	N	Remaining Party prefix	The Prefix for the ID value submitted in Remaining Party Value.	C	Text	40				Internal, LEI	LEI		Conditional: Required when transaction type is Novation-Trade or Novation. For all other transactions it is Not Applicable.	
108	Existing	LifeCycle	901.e.1.i	N	Remaining Party value	The ID for the Remaining Party. This field represents the remaining party of a novated or assigned trade.	C	Text	200					B4TYDEB6GKMZO031MB27		Conditional: Required when Remaining Party Prefix is populated. Otherwise, Not Applicable. Remaining Party must match either Trade Party 1 or Trade Party 2	
109	Existing	LifeCycle	901.e.1.i	N	Transferee Prefix	The Prefix for the ID value submitted in 'Transferee value'.	C	Text	40				Internal, LEI	LEI		Conditional: Required when transaction type is Novation-Trade. For all other transactions it is Not Applicable.	
110	Existing	LifeCycle	901.e.1.i	N	Transferee value	The ID of the Transferee. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment.	C	Text	200					E57OD2VZ7FF32TWEFA76		Conditional: Required when Transferee (EE) Prefix is populated; Otherwise, Not Applicable. Transferee must match either Trade Party 1 or Trade Party 2	
111	Existing	LifeCycle	901.e.1.i	N	Transferor Prefix	The Prefix for the ID value submitted in 'Transferor value'.	C	Text	40				Internal, LEI	LEI		Conditional: Required when transaction type is Novation. For all other transactions it is Not Applicable.	
112	Existing	LifeCycle	901.e.1.i	N	Transferor value	The ID of the Transferor. This field represents the Trade Party that has assigned or novated the trade to the Transferee. This is the "step-out" party of the original trade.	C	Text	200					7L7WZF2YICNSX8D621K86		Conditional: Required when Transferor (OR) Prefix is populated; Otherwise, Not Applicable. Transferor must match either Trade Party 1 or Trade Party 2	
113	Existing	Secondary	901.g. 901.d.10; 901.e.2	N	UTI	Unique transaction Identifier assigned to a swap.	R	Text	200						ANC03032814582568647972480698046		
114	Existing	GTR	902.c.7	N	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap.	O	Text	20				Pre-Allocation, Post Allocation, PreAllocation, PostAllocation	Pre-Allocation			
115	Existing	GTR	13a-5(b)(1)(ii)	N	Confirmation Type	Indicates if the PET or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a confirmation (i.e. internal trade).	R	Text	30				Electronic, Non-Electronic, NonElectronic, NotConfirmed	Electronic			
116	Existing	GTR	13a-5(b)(1)(ii)	N	Data Submitter Message ID	This field allows a client to submit their own message ID for internal purposes.	O	Text	256						123456ABC65A		
117	Existing	GTR	13a-5(b)(1)(ii)	N	Data Submitter prefix	Prefix for the value provided in the "Data Submitter value".	R	Text	40						LEI		
118	Existing	GTR	13a-5(b)(1)(ii)	N	Data Submitter value	The LEI for the Submitter.	R	Text	200						B4TYDEB6GKMZO031MB27		
119	Existing	GTR	DDR required	Y	Action	This is a DTCC control field, which describes the action to be applied to the trade message.	R	Text	20				New, Modify, Cancel	New			
120	Existing	GTR	DDR required	N	As of Date Time	This is the timestamp that the user is providing for the lifecycle event or new transaction.	C	DateTime	20		YYYY-MM-DDTHH:MM:SSZ (UTC format)				2012-03-28T12:25:00Z	This field is required only for SNAPSHOT messages	This field is used by the SBSDR for sequencing to build the current state of the transaction record.
121	Existing	GTR	DDR required	N	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.).	R	Text	20				RT, PET, Confirm, Snapshot, PET-Confirm, Verification,	Confirm			
122	Existing	GTR	DDR required	N	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	Text	250				SEC, SEC*	SEC		Either Reporting Obligation 1 or Reporting Obligation 2 must be populated	"SEC*" is to support where SEC provides an exemption to the user for masking counterparty information for historical trades. Federal Register page 145925: "the Commission will consider requests for exemptions from the requirement under Rule 901(i) to report the identity of a counterparty with respect to historical security-based swaps."
123	Existing	GTR	DDR required	N	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	Text	250				SEC, SEC*	SEC		Either Reporting Obligation 1 or Reporting Obligation 2 must be populated	"SEC*" is to support where SEC provides an exemption to the user for masking counterparty information for historical trades. Federal Register page 145925: "the Commission will consider requests for exemptions from the requirement under Rule 901(i) to report the identity of a counterparty with respect to historical security-based swaps."
124	Existing	GTR	DDR required	N	Submitted For Prefix	The Prefix for the Submitted for Value	R	Text	40						LEI	Conditional, required if the Submitted for value is not "both"	
125	Existing	GTR	DDR required	N	Submitted For value	The ID of the party the transaction is submitted for.	R	Text	200						7L7WZF2YICNSX8D621K86		
126	Existing	GTR	DDR required	N	Trade Date	The date on which the trade was executed.	R	Date	10		YYYY-MM-DD				2015-01-01		
127	Existing	GTR	DDR required	N	sendTo	Used for routing messages to DTCC's GTR data centers.	O	Text	40				DTCCGTR, DTCCUS, DTCCEU, DTCCSG	DTCCUS			Multiple values can be provided if the message needs to be routed to more than one data center. The value will be semicolon (,) separated.

Valid Product IDs	Swap/ Option	Product
Credit:SingleName:Corporate:AsiaCorporate	Swap	CDS
Credit:SingleName:Corporate:AustraliaCorporate	Swap	CDS
Credit:SingleName:Corporate:EmergingEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:EmergingEuropeanCorporateLPN	Swap	CDS
Credit:SingleName:Corporate:EuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:JapanCorporate	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporate	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporateBond	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporateBondOrLoan	Swap	CDS
Credit:SingleName:Corporate:NewZealandCorporate	Swap	CDS
Credit:SingleName:Corporate:NorthAmericanCorporate	Swap	CDS
Credit:SingleName:Corporate:SingaporeCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardAsiaCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardAustraliaCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardEmergingEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardEmergingEuropeanCorporateLPN	Swap	CDS
Credit:SingleName:Corporate:StandardEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardJapanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardLatinAmericaCorporateBond	Swap	CDS
Credit:SingleName:Corporate:StandardLatinAmericaCorporateBondOrLoan	Swap	CDS
Credit:SingleName:Corporate:StandardNewZealandCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardNorthAmericanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSingaporeCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSubordinatedEuropeanInsuranceCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSukukCorporate	Swap	CDS
Credit:SingleName:Corporate:SubordinatedEuropeanInsuranceCorporate	Swap	CDS
Credit:SingleName:Corporate:SukukCorporate	Swap	CDS
Credit:SingleName:Muni:USMunicipalFullFaithAndCredit	Swap	CDS
Credit:SingleName:Muni:USMunicipalGeneralFund	Swap	CDS
Credit:SingleName:Muni:USMunicipalRevenue	Swap	CDS
Credit:SingleName:Sovereign:AsiaSovereign	Swap	CDS
Credit:SingleName:Sovereign:AustraliaSovereign	Swap	CDS
Credit:SingleName:Sovereign:EmergingEuropeanAndMiddleEasternSovereign	Swap	CDS
Credit:SingleName:Sovereign:JapanSovereign	Swap	CDS
Credit:SingleName:Sovereign:LatinAmericaSovereign	Swap	CDS
Credit:SingleName:Sovereign:NewZealandSovereign	Swap	CDS
Credit:SingleName:Sovereign:SingaporeSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardAsiaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardAustraliaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardEmergingEuropeanAndMiddleEasternSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardJapanSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardLatinAmericaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardNewZealandSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardSingaporeSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardSukukSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardWesternEuropeanSovereign	Swap	CDS
Credit:SingleName:Sovereign:SukukSovereign	Swap	CDS
Credit:SingleName:Sovereign:WesternEuropeanSovereign	Swap	CDS
Credit:TotalReturnSwap	Swap	Swap Reduced Validation
Credit:SingleName:Muni:StandardUSMunicipalFullFaithandCredit	Swap	CDS
Credit:SingleName:Muni:StandardUSMunicipalGeneralFund	Swap	CDS
Credit:SingleName:Muni:StandardUSMunicipalRevenue	Swap	CDS
Credit:Swaptions:Corporate:CDSSwaption	Option	CDSSwaption
Credit:Swaptions:Muni:CDSSwaption	Option	CDSSwaption
Credit:Swaptions:Sovereign:CDSSwaption	Option	CDSSwaption
Credit:IndexTranche:ABX:ABXTranche	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheHY	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheIG	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheXO	Swap	CDT
Credit:IndexTranche:CDX:StandardCDXTrancheHY	Swap	CDT

Valid Product IDs	Swap/ Option	Product
Credit:IndexTranche:CDX:StandardCDXTrancheIG	Swap	CDT
Credit:IndexTranche:CDXStructuredTranche:CDXBlendedTranche	Swap	CDT
Credit:IndexTranche:CDXStructuredTranche:CDXRiskyZeroTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxAsiaExJapanTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxAustraliaTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxEuropeTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxJapanTranche	Swap	CDT
Credit:IndexTranche:iTraxx:StandardiTraxxEuropeTranche	Swap	CDT
Credit:IndexTranche:iTraxxStructuredTranche:iTraxxBlendedTranche	Swap	CDT
Credit:IndexTranche:iTraxxStructuredTranche:iTraxxRiskyZeroTranche	Swap	CDT
Credit:IndexTranche:LCDX:LCDXTranche	Swap	CDT
Credit:IndexTranche:LCDX:StandardLCDXBulletTranche	Swap	CDT
Credit:IndexTranche:MCDX:MCDXTranche	Swap	CDT
Credit:Index:ABX:ABXHE	Swap	CDX
Credit:Index:CDX:CDXEmergingMarkets	Swap	CDX
Credit:Index:CDX:CDXEmergingMarketsDiversified	Swap	CDX
Credit:Index:CDX:CDXHY	Swap	CDX
Credit:Index:CDX:CDXIG	Swap	CDX
Credit:Index:CDX:CDXO	Swap	CDX
Credit:Index:LCDX:StandardLCDXBullet	Swap	CDX
Credit:Index:CMBX:CMBX	Swap	CDX
Credit:Index:IOS:IOS	Swap	IOS
Credit:Index:iTraxx:iTraxxAsiaExJapan	Swap	CDX
Credit:Index:iTraxx:iTraxxAustralia	Swap	CDX
Credit:Index:iTraxx:iTraxxEurope	Swap	CDX
Credit:Index:iTraxx:iTraxxJapan	Swap	CDX
Credit:Index:iTraxx:iTraxxLevX	Swap	CDX
Credit:Index:iTraxx:iTraxxSDI	Swap	CDX
Credit:Index:iTraxx:iTraxxSovX	Swap	CDX
Credit:Index:LCDX:LCDX	Swap	CDX
Credit:Index:MCDX:MCDX	Swap	CDX
Credit:Swaptions:CDX:CDXSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxAsiaExJapanSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxAustraliaSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxEuropeSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxJapanSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxSovXSwaption	Option	CDXSwaption
Credit:Swaptions:MCDX:MCDXSwaption	Option	CDXSwaption
Credit:SingleName:Loans:ELCDS	Swap	ELCDS
Credit:SingleName:ABS:EuropeanMBS	Swap	EMBS
Credit:SingleName:RecoveryCDS:FixedRecoverySwaps	Swap	Fixed Recovery
Credit:SingleName:Loans:LCDS	Swap	LCDS
Credit:SingleName:Loans:StandardLCDSBullet	Swap	LCDS
Credit:SingleName:ABS:CDSonCDO	Swap	MBS
Credit:SingleName:ABS:MBS	Swap	MBS
Credit:Index:MBX:MBX	Swap	MBX
Credit:Index:PO:PO	Swap	PO
Credit:Index:PrimeX:PrimeX	Swap	PrimeX
Credit:SingleName:RecoveryCDS:RecoveryLocks	Swap	Recovery Lock
Credit:Exotic:Corporate:Refobonly	Swap	Swap Reduced Validation
Credit:Exotic:Other	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:ContingentCDS	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:FirsttoDefaultNthtoDefault	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:BespokeTranche	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:IndexContingentCDS	Swap	Swap Reduced Validation
Credit:Index:TRX:TRX	Swap	TRX
Credit:Index:SP:SP	Swap	CDX

Swap
Instrument/
Product - For
Mapping

Valid Values for Master Doc Transaction Type

Master Document Transaction Type

Represents the "Master Confirmation Transaction Type" for a single name CDS trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003CreditNorthAmerican	CDS
ISDA2003CreditEuropean	CDS
ISDA2003CreditAsia	CDS
ISDA2003CreditJapan	CDS
ISDA2003CreditAustraliaNewZealand	CDS
ISDA2003CreditSingapore	CDS
ISDA2004CreditSovereignAsia	CDS
ISDA2004CreditSovereignEmergingEuropeanAndMiddleEastern	CDS
ISDA2004CreditSovereignJapan	CDS
ISDA2004CreditSovereignLatinAmerican	CDS
ISDA2004CreditSovereignWesternEuropean	CDS
2014CreditNorthAmerican	CDS
2014CreditNorthAmericanFinancial	CDS
2014CreditEuropean	CDS
2014CreditEuropeanFinancial	CDS
2014CreditAsia	CDS
2014CreditAsiaFinancial	CDS
2014CreditJapan	CDS
2014CreditJapanFinancial	CDS
2014CreditAustraliaNewZealand	CDS
2014CreditAustraliaNewZealandFinancial	CDS
2014CreditSingapore	CDS
2014CreditSingaporeFinancial	CDS
2014CreditSovereignAsia	CDS
2014CreditSovereignEmergingEuropeanAndMiddleEastern	CDS
2014CreditSovereignJapan	CDS
2014CreditSovereignLatinAmerican	CDS
2014CreditSovereignWesternEuropean	CDS

Represents the "Transaction Type" for a single name CDS trade that uses the Matrix form of documentation and must contain one of the following values:

AsiaCorporate	CDS
AsiaSovereign	CDS
AustraliaCorporate	CDS
AustraliaSovereign	CDS
EmergingEuropeanCorporate	CDS
EmergingEuropeanCorporateLPN	CDS
EmergingEuropeanAndMiddleEasternSovereign	CDS
EuropeanCorporate	CDS
JapanCorporate	CDS
JapanSovereign	CDS
LatinAmericaCorporate	CDS
LatinAmericaCorporateBond	CDS
LatinAmericaCorporateBondOrLoan	CDS
LatinAmericaSovereign	CDS
NewZealandCorporate	CDS

NewZealandSovereign	CDS
NorthAmericanCorporate	CDS
SingaporeCorporate	CDS
SingaporeSovereign	CDS
SubordinatedEuropeanInsuranceCorporate	CDS
USMunicipalFullFaithAndCredit	CDS
USMunicipalGeneralFund	CDS
USMunicipalRevenue	CDS
WesternEuropeanSovereign	CDS
SukukCorporate	CDS
SukukSovereign	CDS
AsiaFinancialCorporate	CDS
AustraliaFinancialCorporate	CDS
EmergingEuropeanFinancialCorporate	CDS
EmergingEuropeanFinancialCorporateLPN	CDS
EuropeanFinancialCorporate	CDS
EuropeanCoCoFinancialCorporate	CDS
JapanFinancialCorporate	CDS
LatinAmericaFinancialCorporateBond	CDS
LatinAmericaFinancialCorporateBondOrLoan	CDS
NewZealandFinancialCorporate	CDS
NorthAmericanFinancialCorporate	CDS
SingaporeFinancialCorporate	CDS
SukukFinancialCorporate	CDS

Represents the "Master Confirmation Transaction Type" for a Standard CDS trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003StandardCreditNorthAmerican	CDS
ISDA2003StandardCreditEuropean	CDS
2014StandardCreditNorthAmerican	CDS
2014StandardCreditEuropean	CDS
2014StandardCreditEuropeanFinancial	CDS

Represents the "Master Confirmation Transaction Type" for a Standard Credit Derivative trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003StandardCreditNorthAmerican	CDS
ISDA2003StandardCreditEuropean	CDS
ISDA2004StandardCreditSovereignWesternEuropean	CDS
ISDA2004StandardCreditSovereignEmergingEuropeanAndMiddleEastern	CDS
ISDA2004StandardCreditSovereignLatinAmerican	CDS
ISDA2003StandardCreditAustraliaNewZealand	CDS
ISDA2003StandardCreditAsia	CDS
ISDA2003StandardCreditSingapore	CDS
ISDA2004StandardCreditSovereignAsia	CDS
ISDA2003StandardCreditJapan	CDS
ISDA2004StandardCreditSovereignJapan	CDS
2014StandardCreditNorthAmerican	CDS
2014StandardCreditNorthAmericanFinancial	CDS
2014StandardCreditEuropean	CDS
2014StandardCreditEuropeanFinancial	CDS

2014StandardCreditSovereignWesternEuropean	CDS
2014StandardCreditSovereignEmergingEuropeanAndMiddleEastern	CDS
2014StandardCreditSovereignLatinAmerican	CDS
2014StandardCreditAustraliaNewZealand	CDS
2014StandardCreditAustraliaNewZealandFinancial	CDS
2014StandardCreditAsia	CDS
2014StandardCreditAsiaFinancial	CDS
2014StandardCreditSingapore	CDS
2014StandardCreditSingaporeFinancial	CDS
2014StandardCreditSovereignAsia	CDS
2014StandardCreditJapan	CDS
2014StandardCreditJapanFinancial	CDS
2014StandardCreditSovereignJapan	CDS

Represents the "Transaction Type" for a Standard Credit Derivative trade that uses the Matrix form of documentation and must contain one of the following values:

StandardNorthAmericanCorporate	CDS
StandardEuropeanCorporate	CDS
StandardSubordinatedEuropeanInsuranceCorporate	CDS
StandardWesternEuropeanSovereign	CDS
StandardEmergingEuropeanCorporateLPN	CDS
StandardEmergingEuropeanCorporate	CDS
StandardLatinAmericaCorporateBond	CDS
StandardLatinAmericaCorporateBondOrLoan	CDS
StandardLatinAmericaSovereign	CDS
StandardEmergingEuropeanAndMiddleEasternSovereign	CDS
StandardAustraliaCorporate	CDS
StandardAustraliaSovereign	CDS
StandardNewZealandCorporate	CDS
StandardNewZealandSovereign	CDS
StandardAsiaCorporate	CDS
StandardAsiaSovereign	CDS
StandardSingaporeCorporate	CDS
StandardSingaporeSovereign	CDS
StandardJapanCorporate	CDS
StandardJapanSovereign	CDS
StandardSukukCorporate	CDS
StandardSukukSovereign	CDS
StandardUSMunicipalFullFaithAndCredit	CDS
StandardUSMunicipalGeneralFund	CDS
StandardUSMunicipalRevenue	CDS
StandardLCDSBullet	LCDS
StandardNorthAmericanFinancialCorporate	CDS
StandardEuropeanFinancialCorporate	CDS
StandardEuropeanCoCoFinancialCorporate	CDS
StandardEmergingEuropeanFinancialCorporateLPN	CDS
StandardEmergingEuropeanFinancialCorporate	CDS
StandardLatinAmericaFinancialCorporateBond	CDS
StandardLatinAmericaFinancialCorporateBondOrLoan	CDS
StandardAustraliaFinancialCorporate	CDS
StandardNewZealandFinancialCorporate	CDS
StandardAsiaFinancialCorporate	CDS
StandardSingaporeFinancialCorporate	CDS
StandardJapanFinancialCorporate	CDS

StandardSukukFinancialCorporate	CDS
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Represents the "Standard Terms Supplement Type" for a single name CDS trade (which always uses the Standards Terms form of documentation) and must contain one of the following values:

StandardTermsSupplement	CDS & LCDS
CDSonLeveragedLoans	ELCDS

CDSSwaption	CDSSwaption
EuropeanCMBS	EMBS
EuropeanRMBS	EMBS

Represents the "Master Confirmation Transaction Type" for an Index trade that uses the Master Confirm form of documentation and must contain the following value:

2003CreditIndex	CDX
2014CreditIndex	CDX

Represents the "Standard Terms Supplement Type" for an Index trade that uses the Standard Terms form of documentation and must contain one of the following values:

CDX	CDX
CDXEmergingMarkets	CDX
CDXEmergingMarketsDiversified	CDX
IOS	IOS
iTraxxAsiaExJapan	CDX
iTraxxAustralia	CDX
iTraxxCJ	CDX
iTraxxEurope	CDX
iTraxxJapan	CDX
iTraxxLevX	CDX
iTraxxSDI75Dealer	CDX
iTraxxSDI75NonDealer	CDX
iTraxxSovX	CDX
LCDX	CDX
MCDX	CDX
TRX	TRX
TRX.II	TRX
iTraxxEuropeDealer	CDX
iTraxxEuropeNonDealer	CDX
PrimeX	PrimeX
PO	PO

CDXSwaption	CDXSwaption
iTraxxEuropeSwaption	CDX
iTraxxAsiaExJapanSwaption	CDX
iTraxxAustraliaSwaption	CDX
iTraxxJapanSwaption	CDX
iTraxxSovXSwaption	CDX
MBX	MBX
ABX	CDX
CMBX	CDX
SP	CDX

Represents the "Standard Terms Supplement Type" for a Standard Credit Derivative Index trade

StandardLCDXBullet CDX

Represents the "Standard Terms Supplement Type" for an Index Tranche trade (which always uses the Standards Terms form of documentation) and must contain one of the following values:

ABXTranche	CDT
CDXEmergingMarketsDiversifiedTranche	CDT
CDXTranche	CDT
iTraxxAsiaExJapanTranche	CDT
iTraxxAustraliaTranche	CDT
iTraxxCJTranche	CDT
iTraxxEuropeTranche	CDT
iTraxxJapanTranche	CDT
LCDXTranche	CDT

Represents the "Standard Terms Supplement Type" for an Standard Credit Derivative Index Tranche trade

StandardCDXTranche	CDT
StandardLCDXBulletTranche	CDT
StandardiTraxxEuropeTranche	CDT

Valid Product IDs	Swap/ Option	Product
Credit:SingleName:Corporate:AsiaCorporate	Swap	CDS
Credit:SingleName:Corporate:AustraliaCorporate	Swap	CDS
Credit:SingleName:Corporate:EmergingEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:EmergingEuropeanCorporateLPN	Swap	CDS
Credit:SingleName:Corporate:EuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:JapanCorporate	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporate	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporateBond	Swap	CDS
Credit:SingleName:Corporate:LatinAmericaCorporateBondOrLoan	Swap	CDS
Credit:SingleName:Corporate:NewZealandCorporate	Swap	CDS
Credit:SingleName:Corporate:NorthAmericanCorporate	Swap	CDS
Credit:SingleName:Corporate:SingaporeCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardAsiaCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardAustraliaCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardEmergingEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardEmergingEuropeanCorporateLPN	Swap	CDS
Credit:SingleName:Corporate:StandardEuropeanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardJapanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardLatinAmericaCorporateBond	Swap	CDS
Credit:SingleName:Corporate:StandardLatinAmericaCorporateBondOrLoan	Swap	CDS
Credit:SingleName:Corporate:StandardNewZealandCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardNorthAmericanCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSingaporeCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSubordinatedEuropeanInsuranceCorporate	Swap	CDS
Credit:SingleName:Corporate:StandardSukukCorporate	Swap	CDS
Credit:SingleName:Corporate:SubordinatedEuropeanInsuranceCorporate	Swap	CDS
Credit:SingleName:Corporate:SukukCorporate	Swap	CDS
Credit:SingleName:Muni:USMunicipalFullFaithAndCredit	Swap	CDS
Credit:SingleName:Muni:USMunicipalGeneralFund	Swap	CDS
Credit:SingleName:Muni:USMunicipalRevenue	Swap	CDS
Credit:SingleName:Sovereign:AsiaSovereign	Swap	CDS
Credit:SingleName:Sovereign:AustraliaSovereign	Swap	CDS
Credit:SingleName:Sovereign:EmergingEuropeanAndMiddleEasternSovereign	Swap	CDS
Credit:SingleName:Sovereign:JapanSovereign	Swap	CDS
Credit:SingleName:Sovereign:LatinAmericaSovereign	Swap	CDS
Credit:SingleName:Sovereign:NewZealandSovereign	Swap	CDS
Credit:SingleName:Sovereign:SingaporeSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardAsiaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardAustraliaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardEmergingEuropeanAndMiddleEasternSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardJapanSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardLatinAmericaSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardNewZealandSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardSingaporeSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardSukukSovereign	Swap	CDS
Credit:SingleName:Sovereign:StandardWesternEuropeanSovereign	Swap	CDS
Credit:SingleName:Sovereign:SukukSovereign	Swap	CDS
Credit:SingleName:Sovereign:WesternEuropeanSovereign	Swap	CDS
Credit:TotalReturnSwap	Swap	Swap Reduced Validation
Credit:SingleName:Muni:StandardUSMunicipalFullFaithandCredit	Swap	CDS
Credit:SingleName:Muni:StandardUSMunicipalGeneralFund	Swap	CDS
Credit:SingleName:Muni:StandardUSMunicipalRevenue	Swap	CDS
Credit:Swaptions:Corporate:CDSSwaption	Option	CDSSwaption
Credit:Swaptions:Muni:CDSSwaption	Option	CDSSwaption
Credit:Swaptions:Sovereign:CDSSwaption	Option	CDSSwaption
Credit:IndexTranche:ABX:ABXTranche	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheHY	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheIG	Swap	CDT
Credit:IndexTranche:CDX:CDXTrancheXO	Swap	CDT
Credit:IndexTranche:CDX:StandardCDXTrancheHY	Swap	CDT

Valid Product IDs	Swap/ Option	Product
Credit:IndexTranche:CDX:StandardCDXTrancheIG	Swap	CDT
Credit:IndexTranche:CDXStructuredTranche:CDXBlendedTranche	Swap	CDT
Credit:IndexTranche:CDXStructuredTranche:CDXRiskyZeroTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxAsiaExJapanTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxAustraliaTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxEuropeTranche	Swap	CDT
Credit:IndexTranche:iTraxx:iTraxxJapanTranche	Swap	CDT
Credit:IndexTranche:iTraxx:StandardiTraxxEuropeTranche	Swap	CDT
Credit:IndexTranche:iTraxxStructuredTranche:iTraxxBlendedTranche	Swap	CDT
Credit:IndexTranche:iTraxxStructuredTranche:iTraxxRiskyZeroTranche	Swap	CDT
Credit:IndexTranche:LCDX:LCDXTranche	Swap	CDT
Credit:IndexTranche:LCDX:StandardLCDXBulletTranche	Swap	CDT
Credit:IndexTranche:MCDX:MCDXTranche	Swap	CDT
Credit:Index:ABX:ABXHE	Swap	CDX
Credit:Index:CDX:CDXEmergingMarkets	Swap	CDX
Credit:Index:CDX:CDXEmergingMarketsDiversified	Swap	CDX
Credit:Index:CDX:CDXHY	Swap	CDX
Credit:Index:CDX:CDXIG	Swap	CDX
Credit:Index:CDX:CDXO	Swap	CDX
Credit:Index:LCDX:StandardLCDXBullet	Swap	CDX
Credit:Index:CMBX:CMBX	Swap	CDX
Credit:Index:IOS:IOS	Swap	IOS
Credit:Index:iTraxx:iTraxxAsiaExJapan	Swap	CDX
Credit:Index:iTraxx:iTraxxAustralia	Swap	CDX
Credit:Index:iTraxx:iTraxxEurope	Swap	CDX
Credit:Index:iTraxx:iTraxxJapan	Swap	CDX
Credit:Index:iTraxx:iTraxxLevX	Swap	CDX
Credit:Index:iTraxx:iTraxxSDI	Swap	CDX
Credit:Index:iTraxx:iTraxxSovX	Swap	CDX
Credit:Index:LCDX:LCDX	Swap	CDX
Credit:Index:MCDX:MCDX	Swap	CDX
Credit:Swaptions:CDX:CDXSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxAsiaExJapanSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxAustraliaSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxEuropeSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxJapanSwaption	Option	CDXSwaption
Credit:Swaptions:iTraxx:iTraxxSovXSwaption	Option	CDXSwaption
Credit:Swaptions:MCDX:MCDXSwaption	Option	CDXSwaption
Credit:SingleName:Loans:ELCDS	Swap	ELCDS
Credit:SingleName:ABS:EuropeanMBS	Swap	EMBS
Credit:SingleName:RecoveryCDS:FixedRecoverySwaps	Swap	Fixed Recovery
Credit:SingleName:Loans:LCDS	Swap	LCDS
Credit:SingleName:Loans:StandardLCDSBullet	Swap	LCDS
Credit:SingleName:ABS:CDSonCDO	Swap	MBS
Credit:SingleName:ABS:MBS	Swap	MBS
Credit:Index:MBX:MBX	Swap	MBX
Credit:Index:PO:PO	Swap	PO
Credit:Index:PrimeX:PrimeX	Swap	PrimeX
Credit:SingleName:RecoveryCDS:RecoveryLocks	Swap	Recovery Lock
Credit:Exotic:Corporate:Refobonly	Swap	Swap Reduced Validation
Credit:Exotic:Other	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:ContingentCDS	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:FirsttoDefaultNthtoDefault	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:BespokeTranche	Swap	Swap Reduced Validation
Credit:Exotic:StructuredCDS:IndexContingentCDS	Swap	Swap Reduced Validation
Credit:Index:TRX:TRX	Swap	TRX
Credit:Index:SP:SP	Swap	CDX

Swap
Instrument/
Product - For
Mapping

Valid Values for Master Doc Transaction Type

Master Document Transaction Type

Represents the "Master Confirmation Transaction Type" for a single name CDS trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003CreditNorthAmerican	CDS
ISDA2003CreditEuropean	CDS
ISDA2003CreditAsia	CDS
ISDA2003CreditJapan	CDS
ISDA2003CreditAustraliaNewZealand	CDS
ISDA2003CreditSingapore	CDS
ISDA2004CreditSovereignAsia	CDS
ISDA2004CreditSovereignEmergingEuropeanAndMiddleEastern	CDS
ISDA2004CreditSovereignJapan	CDS
ISDA2004CreditSovereignLatinAmerican	CDS
ISDA2004CreditSovereignWesternEuropean	CDS
2014CreditNorthAmerican	CDS
2014CreditNorthAmericanFinancial	CDS
2014CreditEuropean	CDS
2014CreditEuropeanFinancial	CDS
2014CreditAsia	CDS
2014CreditAsiaFinancial	CDS
2014CreditJapan	CDS
2014CreditJapanFinancial	CDS
2014CreditAustraliaNewZealand	CDS
2014CreditAustraliaNewZealandFinancial	CDS
2014CreditSingapore	CDS
2014CreditSingaporeFinancial	CDS
2014CreditSovereignAsia	CDS
2014CreditSovereignEmergingEuropeanAndMiddleEastern	CDS
2014CreditSovereignJapan	CDS
2014CreditSovereignLatinAmerican	CDS
2014CreditSovereignWesternEuropean	CDS

Represents the "Transaction Type" for a single name CDS trade that uses the Matrix form of documentation and must contain one of the following values:

AsiaCorporate	CDS
AsiaSovereign	CDS
AustraliaCorporate	CDS
AustraliaSovereign	CDS
EmergingEuropeanCorporate	CDS
EmergingEuropeanCorporateLPN	CDS
EmergingEuropeanAndMiddleEasternSovereign	CDS
EuropeanCorporate	CDS
JapanCorporate	CDS
JapanSovereign	CDS
LatinAmericaCorporate	CDS
LatinAmericaCorporateBond	CDS
LatinAmericaCorporateBondOrLoan	CDS
LatinAmericaSovereign	CDS
NewZealandCorporate	CDS

NewZealandSovereign	CDS
NorthAmericanCorporate	CDS
SingaporeCorporate	CDS
SingaporeSovereign	CDS
SubordinatedEuropeanInsuranceCorporate	CDS
USMunicipalFullFaithAndCredit	CDS
USMunicipalGeneralFund	CDS
USMunicipalRevenue	CDS
WesternEuropeanSovereign	CDS
SukukCorporate	CDS
SukukSovereign	CDS
AsiaFinancialCorporate	CDS
AustraliaFinancialCorporate	CDS
EmergingEuropeanFinancialCorporate	CDS
EmergingEuropeanFinancialCorporateLPN	CDS
EuropeanFinancialCorporate	CDS
EuropeanCoCoFinancialCorporate	CDS
JapanFinancialCorporate	CDS
LatinAmericaFinancialCorporateBond	CDS
LatinAmericaFinancialCorporateBondOrLoan	CDS
NewZealandFinancialCorporate	CDS
NorthAmericanFinancialCorporate	CDS
SingaporeFinancialCorporate	CDS
SukukFinancialCorporate	CDS

Represents the "Master Confirmation Transaction Type" for a Standard CDS trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003StandardCreditNorthAmerican	CDS
ISDA2003StandardCreditEuropean	CDS
2014StandardCreditNorthAmerican	CDS
2014StandardCreditEuropean	CDS
2014StandardCreditEuropeanFinancial	CDS

Represents the "Master Confirmation Transaction Type" for a Standard Credit Derivative trade that uses the Master Confirm form of documentation and must contain one of the following values:

ISDA2003StandardCreditNorthAmerican	CDS
ISDA2003StandardCreditEuropean	CDS
ISDA2004StandardCreditSovereignWesternEuropean	CDS
ISDA2004StandardCreditSovereignEmergingEuropeanAndMiddleEastern	CDS
ISDA2004StandardCreditSovereignLatinAmerican	CDS
ISDA2003StandardCreditAustraliaNewZealand	CDS
ISDA2003StandardCreditAsia	CDS
ISDA2003StandardCreditSingapore	CDS
ISDA2004StandardCreditSovereignAsia	CDS
ISDA2003StandardCreditJapan	CDS
ISDA2004StandardCreditSovereignJapan	CDS
2014StandardCreditNorthAmerican	CDS
2014StandardCreditNorthAmericanFinancial	CDS
2014StandardCreditEuropean	CDS
2014StandardCreditEuropeanFinancial	CDS

2014StandardCreditSovereignWesternEuropean	CDS
2014StandardCreditSovereignEmergingEuropeanAndMiddleEastern	CDS
2014StandardCreditSovereignLatinAmerican	CDS
2014StandardCreditAustraliaNewZealand	CDS
2014StandardCreditAustraliaNewZealandFinancial	CDS
2014StandardCreditAsia	CDS
2014StandardCreditAsiaFinancial	CDS
2014StandardCreditSingapore	CDS
2014StandardCreditSingaporeFinancial	CDS
2014StandardCreditSovereignAsia	CDS
2014StandardCreditJapan	CDS
2014StandardCreditJapanFinancial	CDS
2014StandardCreditSovereignJapan	CDS

Represents the "Transaction Type" for a Standard Credit Derivative trade that uses the Matrix form of documentation and must contain one of the following values:

StandardNorthAmericanCorporate	CDS
StandardEuropeanCorporate	CDS
StandardSubordinatedEuropeanInsuranceCorporate	CDS
StandardWesternEuropeanSovereign	CDS
StandardEmergingEuropeanCorporateLPN	CDS
StandardEmergingEuropeanCorporate	CDS
StandardLatinAmericaCorporateBond	CDS
StandardLatinAmericaCorporateBondOrLoan	CDS
StandardLatinAmericaSovereign	CDS
StandardEmergingEuropeanAndMiddleEasternSovereign	CDS
StandardAustraliaCorporate	CDS
StandardAustraliaSovereign	CDS
StandardNewZealandCorporate	CDS
StandardNewZealandSovereign	CDS
StandardAsiaCorporate	CDS
StandardAsiaSovereign	CDS
StandardSingaporeCorporate	CDS
StandardSingaporeSovereign	CDS
StandardJapanCorporate	CDS
StandardJapanSovereign	CDS
StandardSukukCorporate	CDS
StandardSukukSovereign	CDS
StandardUSMunicipalFullFaithAndCredit	CDS
StandardUSMunicipalGeneralFund	CDS
StandardUSMunicipalRevenue	CDS
StandardLCDSBullet	LCDS
StandardNorthAmericanFinancialCorporate	CDS
StandardEuropeanFinancialCorporate	CDS
StandardEuropeanCoCoFinancialCorporate	CDS
StandardEmergingEuropeanFinancialCorporateLPN	CDS
StandardEmergingEuropeanFinancialCorporate	CDS
StandardLatinAmericaFinancialCorporateBond	CDS
StandardLatinAmericaFinancialCorporateBondOrLoan	CDS
StandardAustraliaFinancialCorporate	CDS
StandardNewZealandFinancialCorporate	CDS
StandardAsiaFinancialCorporate	CDS
StandardSingaporeFinancialCorporate	CDS
StandardJapanFinancialCorporate	CDS

StandardSukukFinancialCorporate	CDS
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Represents the "Standard Terms Supplement Type" for a single name CDS trade (which always uses the Standards Terms form of documentation) and must contain one of the following values:

StandardTermsSupplement	CDS & LCDS
CDSonLeveragedLoans	ELCDS

CDSSwaption	CDSSwaption
EuropeanCMBS	EMBS
EuropeanRMBS	EMBS

Represents the "Master Confirmation Transaction Type" for an Index trade that uses the Master Confirm form of documentation and must contain the following value:

2003CreditIndex	CDX
2014CreditIndex	CDX

Represents the "Standard Terms Supplement Type" for an Index trade that uses the Standard Terms form of documentation and must contain one of the following values:

CDX	CDX
CDXEmergingMarkets	CDX
CDXEmergingMarketsDiversified	CDX
IOS	IOS
iTraxxAsiaExJapan	CDX
iTraxxAustralia	CDX
iTraxxCJ	CDX
iTraxxEurope	CDX
iTraxxJapan	CDX
iTraxxLevX	CDX
iTraxxSDI75Dealer	CDX
iTraxxSDI75NonDealer	CDX
iTraxxSovX	CDX
LCDX	CDX
MCDX	CDX
TRX	TRX
TRX.II	TRX
iTraxxEuropeDealer	CDX
iTraxxEuropeNonDealer	CDX
PrimeX	PrimeX
PO	PO

CDXSwaption	CDXSwaption
iTraxxEuropeSwaption	CDX
iTraxxAsiaExJapanSwaption	CDX
iTraxxAustraliaSwaption	CDX
iTraxxJapanSwaption	CDX
iTraxxSovXSwaption	CDX
MBX	MBX
ABX	CDX
CMBX	CDX
SP	CDX

Represents the "Standard Terms Supplement Type" for a Standard Credit Derivative Index trade

StandardLCDXBullet CDX

Represents the "Standard Terms Supplement Type" for an Index Tranche trade (which always uses the Standards Terms form of documentation) and must contain one of the following values:

ABXTranche	CDT
CDXEmergingMarketsDiversifiedTranche	CDT
CDXTranche	CDT
iTraxxAsiaExJapanTranche	CDT
iTraxxAustraliaTranche	CDT
iTraxxCJTranche	CDT
iTraxxEuropeTranche	CDT
iTraxxJapanTranche	CDT
LCDXTranche	CDT

Represents the "Standard Terms Supplement Type" for an Standard Credit Derivative Index Tranche trade

StandardCDXTranche	CDT
StandardLCDXBulletTranche	CDT
StandardiTraxxEuropeTranche	CDT

Day Count Fraction

1/1	<p>When used in conjunction with a Definitions Type of ISDA2000, "1/1" refers to the Annex to the 2000 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) and therefore equates to "1/1" which is specified as 1.</p> <p>When used in conjunction with a Definitions Type of ISDA2006, "1/1" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) and therefore equates to "1/1" which is specified as 1.</p> <p>Generally not defined in the DRV. Using this value with in conjunction with a DRV, where it is not defined, means using the meaning described in the 2006 ISDA Definitions.</p>
ACT/365L	<p>Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i).</p> <p>if "ACT/365L" is specified, the actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).</p>
ACT/ACT.ISDA	<p>When used in conjunction with a Definitions Type of ISDA2000, "ACT/ACT.ISDA" refers to the Annex to the 2000 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b), and therefore equates to any of "Actual/365", "Act/365", "A/365", "Actual/Actual" or "Act/Act".</p> <p>When used in conjunction with a Definitions Type of ISDA2006, "ACT/ACT.ISDA" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b), and therefore equates to any of "Actual/Actual", "Actual/Actual (ISDA)", "Act/Act" or "Act/Act (ISDA)".</p> <p>When used in conjunction with a Definitions Type of DRV, ACT/ACT.ISDA refers to 365/365 act/act ISDA.</p>
ACT/ACT.ICMA	<p>ACT/ACT.ICMA should not be used in conjunction with a Definitions Type of ISDA2000.</p> <p>When used in conjunction with a Definitions Type of ISDA2006 "ACT/ACT.ICMA" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c), and therefore equates to "Actual/Actual (ICMA)" or "Act/Act (ICMA)".</p> <p>When used in conjunction with a Definitions Type of DRV, ACT/ACT.ICMA refers to 365/365 act/act ICMA.</p>

ACT/ACT.AFB	<p>The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Definitions Communes a plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994.</p> <p>Not defined under ISDA. Using this value with in conjunction with a Definitions Type of ISDA means the Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Definitions Communes a plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994.</p> <p>Generally not defined in the DRV. Using this value with in conjunction with a Definitions Type of DRV, where it is not defined, means the Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Definitions Communes a plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994.</p>
ACT/365.FIXED	<p>When used in conjunction with a Definitions Type of ISDA2000, "ACT/365.FIXED" refers to the Annex to the 2000 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c) and therefore equates to any of "Actual/365 (Fixed)", "Act/365 (Fixed)", "A/365 (Fixed)" or "A/365F".</p> <p>When used in conjunction with a Definitions Type of ISDA2006, "ACT/365.FIXED" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d), and therefore equates to any of "Actual/365 (Fixed)", "Act/365 (Fixed)", "A/365 (Fixed)" or "A/365F".</p> <p>When used in conjunction with a Definitions Type of DRV, "Actual/365.Fixed" refers to 366/365.</p>
ACT/360	<p>When used in conjunction with a Definitions Type of ISDA2000, "ACT/360" refers to the Annex to the 2000 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) and therefore equates to any of "Actual/360", "Act/360" or "A/360".</p> <p>When used in conjunction with a Definitions Type of ISDA2006, "ACT/360" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) and therefore equates to any of "Actual/360", "Act/360" or "A/360".</p> <p>When used in conjunction with a Definitions Type of DRV, "Actual/360" refers to "365/360".</p>
30/360	<p>When used in conjunction with a Definitions Type of ISDA2000, "30/360" refers to the Annex to the 2000 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e), and therefore equates to any of "30/360", "360/360" or "Bond Basis".</p> <p>When used in conjunction with a Definitions Type of ISDA2006, "30/360" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f), and therefore equates to any of "30/360", "360/360" or "Bond Basis".</p> <p>When used in conjunction with a Definitions Type of DRV, "30/360" refers to "360/360".</p>
30E/360	<p>When used in conjunction with a Definitions Type of ISDA2000 "30E/360" refers to the Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f), and therefore equates to "30E/360" or "Eurobond Basis".</p> <p>When used in conjunction with a Definitions Type of ISDA2006 "30E/360" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g), and therefore equates to "30E/360" or "Eurobond basis".</p>

	Generally not defined in the DRV. Using this value in conjunction with a Definitions Type of "DRV", where it is not defined, means using the meaning described in the 2006 ISDA Definitions.
BUS/252	Only used for BRL-CDI and should be specified on both the Fixed and Floating legs. For the Fixed Leg Day Count Fraction "BUS/252" means Calculation Days divided by 252, where "Calculation Days" is "As of the Trade Date, the number of Brazil Business Days from and including the Effective Date to but excluding the Termination Date. The Floating Leg Day Count Fraction is not used to calculate the Floating Amount, which is instead calculated according to the CDI Product formula. Within the CDI Product formula, N means, the number of Brazil Business Days (each such day, a "Reset Date") from and including the Effective Date to but excluding the Termination Date.
30E/360.ISDA	30E/360.ISDA should not be used in conjunction with a Definitions Type of ISDA2000. When used in conjunction with a Definitions Type of ISDA2006 "30E/360.ISDA" refers to the 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h), and therefore equates to "30E/360 (ISDA)". Generally not defined in the DRV. Using this value with in conjunction with a DRV, where it is not defined, means using the meaning described in the 2006 ISDA Definitions.
Other	Any of them which do not fit to the above definitions

Version

Exhibit GG1 DDR Credit Matrix	original
v2	Change currency code to 3-digit ISO currency code (ISO 4217)
v2	Added valid values to clearer value field: "false" or LEI of clearer
v2	Added validation rule to trade party 1 prefix and trade party 2 prefix
v2	Added lifecycle event enumerations
v2	Added valid values for clearing exception type
v2	Added clearing exception party prefix field
v2	Change Category (Column C) for Trade Party 1 Role and Trade Party 2 Role from "Primary" to "Primary (Inter-dealer), Secondary (role)"
v2	Change Category (Column C) for Clearer Value from "Primary" to "Primary (Intent to clear); Secondary (Clearing agency name)"
v2	Change name of field from "Trade party 1 Name" & "Trade Party 2 Name" to "Name of Trade Party 1" and "Name of Trade Party 2" respectively
v2	Changed name of the file to Credit-SEC-Data-Elements for consistency across asset classes
v3	Format updates
v4	Added clearer prefix, broker id 1/2 prefix execution agent id 1/2 prefix, trade party 1/2 branch prefix, execution venue prefix. Update to transferee, transferor and remaining party validation rules
v5	Change Non Standard Flag from O to R
v6	Removed Off Market Flag field
v6	Change Pricing Context from C to O; changed valid values. Remove Branch Prefix and Value fields and replace with Branch ID Location
v6	Remove UIC Product ID field
v7	Update to definition of Restructuring Events
v7	Branch ID Location column B changed to "New"

DTCC Data Repository (U.S.) LLC ("DDR")

Guide to Security-Based Swap Data Repository Processes

DRAFT - subject to change

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Overview

This guide is intended to provide insight into the **DTCC Data Repository (U.S.) LLC** 's ("**DDR**") processes supporting the receipt, processing, and reporting of security-based swap transactions, in accordance with regulations promulgated by the U.S. Securities and Exchange Commission ("**SEC**").

DDR acts as a central repository, receiving trade information from trade inception up to the maturity of the trade, including post-trade lifecycle events. DDR receives and stores primary economic terms ("**PET**"), confirmation, lifecycle event, trade snapshot and verification data. DDR uses trade snapshots and/or calculations derived from new trades and post-trade lifecycle events to report positions.

Terms used but not defined herein have the meaning provided in the DDR Rulebook available on DDR's public website at <http://www.dtcc.com/derivatives-services/global-trade-repository/gtr-us>.

Who Can Submit Trades to DDR?

The services offered by DDR that require registration, designation or recognition as a trade repository, swap data repository ("**SDR**") or security-based swap data repository ("**SBSDR**") under Applicable Law (the "**SDR Services**") are available to all Market Participants on a fair, open and equal basis. DDR does not impose membership qualifications on Users of its SDR Services beyond requiring execution of membership documents such as a User Agreement and the ability to comply with the technical specifications of the SDR Services as published by DDR from time to time, except as otherwise required by Applicable Law. Specifically, the SDR Services contemplate that Market Participants required to report swap and security-based swap data to a registered, designated or recognized trade repository, SDR or SBSDR in jurisdictions in which DDR operates, will be able to use the SDR Services to satisfy their reporting obligations.

In order to be granted access to the DDR Systems, receive trade information, confirm or verify transactions, submit messages or receive reports, a Market Participant must be on-boarded (see below section on on-boarding requirements). For those Market Participants that on-board, DDR provides a mechanism for parties to access the DDR System in order to confirm and verify transactions and provide UIC information as required under DDR's procedures.

What are DDR's On-boarding Requirements?

DDR has established minimal eligibility requirements for its Users in order to allow for fair, open and equitable access in a manner consistent with Applicable Law. The access requirements are contained in the DDR Rulebook which provides transparency to applicants and Users.

DDR's current Rulebook and Disclosure Document are publicly available to all prospective applicants. To participate in the SDR Services offered by DDR, each User must:

- Enter into a DDR User Agreement, and
- Agree to be bound by the terms of the User Agreement and Operating Procedures as specified in Appendices A and B of the DDR Rulebook.

What Types of On-boarding Does DDR Offer?

There are generally three types of on-boarding available to DDR Users:

- **Full Access:** DDR Users who request full access must enter into the User Agreement and agree to be bound by its terms and the terms of the Operating Procedures. Full access Users are then eligible to submit information for swaps where they are the counterparty. Users with full access are also able to see open swaps and other reports generated by DDR where the User is indicated as a counterparty. This category also includes, for

Document Summary Guide

Asset Manager:

Document	Description	Which Document must be completed?	
		If your Asset Manager account is not already on boarded to DDR	If your Asset Manager Account is already on boarded, and you wish to add more accounts, or make changes to account information previously provided to DDR
DDR Repository User Agreement		Conditional: Must be completed if you are submitting (or authorizing a Third Party submit) to the Repository, and your account is not on-boarded to any DTCC Trade Repository.	Not needed
DDR View Only Repository Agreement	A legal agreement used to subscribe the Asset Manager to services provided by the Repository, and to bind the Asset Manager and the Repository to the Operating Procedures and the Applicable Publications. Only one of these three forms should be completed, as applicable.	Conditional: Must be completed if requesting 'view only' access (no submissions) to data where you are named as the Legal Entity in the trade part field or in the execution agent field.	Not needed
DDR Supplement to DTCC Non-U.S. User Agreement	Please see adjacent guidance	Conditional: If you already have a signed User Agreement with a different DTCC Repository (DDRL, DDRS, DDRJ), you may sign this supplement and it will constitute the DDR Repository User Agreement, in lieu of the above. If marked on the form, the existing Super Access Coordinators (SACs) and Third Party Submitters will become authorized for DDR.	Not needed
DDR Third-Party Submitter Authorization Supplement to the Repository User Agreement	A legal agreement that is a supplement to the repository User Agreement, and is used to authorize a Third Party to access and use the DDR Services on the User's behalf.	Conditional: Must be completed if using a third party submitter, unless the third party submitter information is indicated on the 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Not needed
DDR Annex I Cross Asset Service Request Form ASSET MANAGERS	A spreadsheet that constitutes Annex I of the Repository User Agreement, and Annex I of the Third party Submitter Authorization Supplement to the Repository User Agreement (if applicable). It is used to capture the information pertaining to all the Legal Entities subscribing to the Repository. This form includes an "Electronic Signature" tab which must be completed. The form will not be accepted without it.	Mandatory: Must be submitted with the applicable Repository User Agreement or 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Mandatory: Must be submitted to add accounts or to make changes to account information previously provided.
Super Access Coordinator (SAC) Form	A document that is used to set up a minimum of two users who will have full access to the Repository. These users will then be able to create various access roles internally. Please note that the signatory of the form cannot be an Access Coordinator themselves. If you wish the two users to have access to all of the accounts listed on the User Agreement, please insert " see Annex I Cross Asset Service Request Form" in the "Account Number(s) and/ or O-code" section.	Conditional: Must be completed unless the SAC information is indicated on the 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Not needed

Non-Asset Manager

Document	Description	Which Document must be completed?	
		If your User account is not already on boarded to DDR	If your User Account is already on boarded, and you wish to add more accounts, or make changes to account information previously provided to DDR
DDR Repository User Agreement		Conditional: Must be completed if you are submitting (or authorizing a Third Party to submit) to the Repository, and your account is not on-boarded to any DTCC Trade Repository.	Not needed
DDR View Only Repository Agreement	A legal agreement used to subscribe the User to services provided by the Repository, and to bind the User and the Repository to the Operating Procedures and the Applicable Publications.	Conditional: Must be completed if requesting 'view only' access (no submissions) to data where you are named as the Legal Entity in the trade part field or in the execution agent field.	Not needed
DDR Supplement to DTCC Non-U.S. User Agreement	Only one of these three forms should be completed, as applicable. Please see adjacent guidance.	Conditional: If you already have a signed User Agreement with a different DTCC Repository (DDRL, DDRS, DDRJ), you may sign this supplement and it will constitute the DDR Repository User Agreement, in lieu of the above. If marked on the form, the existing Super Access Coordinators (SACs) and Third Party Submitters will become authorized for DDR.	Not needed
DDR Third-Party Submitter Authorization Supplement to the Repository User Agreement	A legal agreement that is a supplement to the repository User Agreement, and is used to authorize a Third Party to access and use the DDR Services on the User's behalf.	Conditional: Must be completed if using a third party submitter, unless the third party submitter information is indicated on the 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Not needed
DDR Annex I Cross Asset Service Request Form	A spreadsheet that constitutes Annex I of the Repository User Agreement, and Annex I of the Third party Submitter Authorization Supplement to the Repository User Agreement (if applicable). It is used to capture the information pertaining to all the Legal Entities subscribing to the Repository. This form includes an "Electronic Signature" tab which must be completed. The form will not be accepted without it.	Mandatory: Must be submitted with the applicable Repository User Agreement or 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Mandatory: Must be submitted to add accounts or to make changes to account information previously provided.
Super Access Coordinator (SAC) Form	A document that is used to set up a minimum of two users who will have full access to the Repository. These users will then be able to create various access roles internally. Please note that the signatory of the form cannot be an Access Coordinator themselves. If you wish the two users to have access to all of the accounts listed on the User Agreement, please insert " see Annex I Cross Asset Service Request Form" in the "Account Number(s) and/ or O-code" section.	Conditional: Must be completed unless the SAC information is indicated on the 'DDR Supplement to DTCC Non-U.S. User Agreement'.	Not needed

What Additional Information Must I Provide to On-board?

Pursuant to SEC Regulation, DDR must have a systemic means of identifying and tracking all products and persons involved in a security-based swap ("SBS") transaction. Accordingly, as part of the on-boarding process, an entity's ultimate parent LEI must be provided, with the exception of natural persons.

How Are Trades Submitted?

DDR accepts data using the following open-source structured data formats:

- Financial Products Markup Language (FpML) and
- Comma-separated value (CSV) file.

Clients subscribing to DDR can connect to DDR and submit data via the following channels:

- Secure Shell (SSH) Secure File Transfer Protocol (sFTP) which allows for the submission of messages using either FpML or CSV file formats. sFTP is available over the internet or a dedicated network. sFTP is a network protocol that provides file access, file transfer, and file management over a secure channel such as SSH. SSH allows data to be exchanged using a secure transmission channel between two networked devices.
- Message Queue (MQ) Channels allow for submission of messages using FpML. MQ is available only via a dedicated network. IBM WebSphere MQ is an assured delivery mechanism, which consists of queues managed by Queue Managers and allows messages to be entered into and retrieved from queues. Movement of messages between queues is facilitated by components called Channels and Transmission Queues. Prior to defining a new MQ channel to DTCC, customers must ensure they have TCP/IP connectivity using either the DTCC SMART, NYSE SFTI or BT RADIANT networks. The IP addresses that the customer presents to DDR must be provisioned in DTCC's routers and firewalls (DTCC, The Depository Trust & Clearing Corporation, is the ultimate parent of DDR and is the source of infrastructure upon which DDR operates).
- Connect:Direct (previously known as Network Data Mover or NDM) allows for the submission of files using two formats: Binary mode (where no translation occurs), or in a mode where translation is used to convert an ASCII file to EBCDIC as it is moved to a mainframe (or vice-versa). Connect:Direct is available only via a dedicated network. Connect:Direct is used to transfer files between mainframes and midrange computers.
- Web Graphical User Interface (GUI) allows for the uploading of CSV files over the web. Web GUI is available over the internet using Hypertext Transfer Protocol Secured (HTTPS).

How is Trade Submission Supported?

DDR supports dual submission of a trade (that is each side submits the trade) or a single submission of a trade (where one party submits both sides of the trade). A Unique Trade Identifier (UTI) is used to uniquely identify each trade and the counterparties to the trade throughout its existence.

DDR supports submissions from all types of Market Participants including:

- Central Counterparty Clearing House (CCP)
- Dealer
- Buy-Side Client
- Fund Administrator
- Third-Party Service Provider
- Confirmation Service Provider
- Providers of Asset Servicing
- Custodian
- Asset Manager
- Other Intermediary
- Private Client
- Futures Commission Merchant (FCM)
- Regulator
- Prime Broker

What Are Trade Reporting Sources?

DDR accepts the following source types:

- Trusted
- Priority
- Standard

Source assignment is applicable only for Real Time, PET, Confirm, and Snapshot messages.

Trusted Source	An entity that meets the requirement of "Trusted Source" under the DDR Rulebook, for example, providers of asset servicing, such as the DTCC Trade Information Warehouse service, and central counterparties (CCPs).
Priority Source	An entity whose submissions to DDR are given precedence over standard participant submissions, but are not considered the official record of the trade. One example would be confirmation service providers. Note: The priority source designation is not applicable to all asset classes.
Standard Source	An entity whose submissions are not tagged trusted or priority.

What Submission Types Are Supported?

The following submission types are supported:

Submission Type	Description
PPD Message (Public Price Dissemination)	Used to report the pricing information of the trade and lifecycle events publicly. The transaction type on the submission indicates if the PPD Message is for a trade or a lifecycle event. The Reporting Side will be required to use this message to instruct DDR to disseminate the record on DDR's public website. DDR's message template identifies required fields that must be populated. Upon receipt of the PPD message, DDR will timestamp the record and generate a dissemination ID for the trade record. DDR will then immediately disseminate the record to its public website.

PET ("Primary Economic Terms")	This message supports regulatory non-public reporting. Used to report the full details of the economic terms for trade and lifecycle events prior to confirmation. The transaction type on the submission indicates if the PET submission is for the trade or a lifecycle event. This message allows a User to submit all required information. The template does not require all confirmed fields (some secondary fields) to be populated at this time.
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Confirmation This message supports regulatory non-public reporting. Used to report the confirmation data agreed upon by the trading parties confirming the trade. The transaction type on the submission indicates if the confirm submission is for the trade or a lifecycle event. This message allows a User to submit additional required information that specifies confirmation data fields.

PET-Confirmation This message supports the combined PET and Confirmation fields in one message.

Snapshot This message supports regulatory non-public reporting. This message can be used for new transaction submission as well as lifecycle update events. Used either to report the "point-in-time" view of the trade or to report the trade opening. The "point-in-time" view of the trade may include any trade lifecycle events. Users may choose to submit a snapshot for historical messages to represent the current state of the transaction. Also, Users may choose to use this message to submit the lifecycle event for a transaction. This message contains all the fields required to meet DDR required control fields and SEC primary and secondary fields.

Verification This message allows the non-reporting side DDR Users to indicate agreement or disagreement with a position submitted to DDR on which they are listed as the counterparty.

UIC Message ("UIC") This message allows a non-reporting User to submit UIC's for itself including: Branch ID, Broker ID, Execution Agent ID, Trading Desk ID and Trader ID.

Event Used to submit the static data related to an event, such as a compression or credit event. The event data is used to describe an event for which the trade detail updates have been sent.

Note: Event messages are not supported for all asset classes. For example, for the rates asset class, new trades and terminations resulting from compression events are submitted using PET, Confirm, and Snapshot submissions.

What Are the Fields for Credits, Equity and Rates?¹

Data Field, Description and SEC Rule columns are included in this guide for ease of reference. Matrices reflecting **all** fields for Credits, Equity and Rates can be found in the following files: Credits: Credit-SEC-Data-Elements; Equity: Rates-SEC-Data-Elements; and Equity: Equities-SEC-Data-Elements.

¹ Fields may be required, conditional or optional, as described in the message specifications provided to Users.

Credits:

SEC Rule	Data Field	Description
901.c.1	Product ID Prefix	The prefix value for the type of Product ID provided.
901.c.1	Product ID Value	The ISDA Taxonomy representing the product structure.
901.c.1.i	Option Style	An indication of the style of the option transaction.
901.c.1.i	Option Type	An indication of the type of option.
901.c.1.i	Primary Asset Class	Indicates asset class associated to the message.
901.c.1.i	Reference Entity	The name of the underlying security.
901.c.1.i	Reference Entity ID	The unique Markit RED ID of the reference entity.
901.c.1.i	Reference Obligation	The ISIN or CUSIP of the obligations associated to the security.
901.c.1.i	Reference Price	Price of the security of a CDS on MBS/EMBS.
901.c.1.ii	Effective Date	The date that the reportable transaction becomes effective.
901.c.1.iii	Option expiration	An indication of the date after which the option is no longer available for exercise.
901.c.1.iii	Scheduled Termination Date	The maturity, termination, or end date of the transaction.
901.c.1.iv	Fixed Amount Payment Delay Applicable	This field describes if a payment delay is applicable.
901.c.1.iv	Initial Payment Amount	A fixed payment amount paid by the initial amount payer, agreed at trade inception for index products.
901.c.1.iv	Initial Payment Currency	The currency for the 'Initial Payment Amount'.
901.c.1.iv	Payment Frequency Period 1	Denotes a time period describing how often parties to the reportable swap transaction exchange payments associated with each party's obligation under the reportable swap transaction.
901.c.1.iv	Payment Frequency Period Multiplier 1	Identifies the payment frequency multiplier. An integer multiplier of a time period describing how often the parties to the reportable transaction exchange payments associated with each party's obligation under the reportable swap transaction.
901.c.1.iv	Single Payment Amount	A fixed payment amount paid by the initial amount payer, agreed at trade inception for single name products.
901.c.1.iv	Single Payment Currency	The currency of the 'Single Payment Amount'.
901.c.1.iv	Single Payment Date	The date on which the Single Payment Amount is made.
901.c.2	Original Execution Timestamp	The date and time of the original execution timestamp of the transaction.
901.c.3	Option Strike Price	The level or price at which an option may be exercised.
901.c.3	Option premium	The amount paid to enter into an Option.
901.c.3	Option premium currency	The currency associated with the Option Premium.
901.c.3	Price Notation - Price Type 1	The quoting type associated with the Price Notation.
901.c.3	Price Notation - Price 1	The quoted price at time of trade execution.
901.c.4	Notional Amount 1	Identifies the notional amount.
901.c.4	Notional Currency/Units 1	Identifies the currency of the Notional Amount.
901.c.5	Trade Party 1 Role	Indication of registration status for Party 1.

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901.c.5	Trade Party 2 Role	Indication of registration status for Party 2.
901.c.6; 901.d.6	Clearer Prefix	Prefix of Clearing DCO
901.c.6; 901.d.6	Clearer Value	Indication if the trade will be cleared, and where.
901.c.7;907.a.4	Inter-Affiliate	Indicate whether the transaction is between two affiliated entities.
901.c.7;907.a.4	Nonstandard Flag	Provides an indication that the transaction has one or more additional term(s) or provision(s) not indicated that materially affect(s) the price of the reportable swap transaction.
901.c.7;907.a.4	Pricing Context	Identifies characteristic or circumstance that makes the trade off-market.
901.c.7;907.a.4	Compressed Trade	Indication that the transaction has been subject to or is the result of compression.
901.d.1	Trade Party 1 Prefix	Prefix for the ID in the Trade Party 1 Value field. This field will be used to validate the value provided in "Trade Party 1 Value"
901.d.1	Trade Party 1 Value	The ID of Trade Party 1 associated to the Trade Party 1 Prefix.
901.d.1	Trade Party 2 Prefix	Prefix for the ID in the Trade Party 2 Value field. This field will be used to validate the value provided in "Trade Party 2 Value"
901.d.1	Trade Party 2 Value	The ID of Trade Party 2 associated to the Trade Party 2 Prefix.
901.d.1	Indirect counterparty ID - Party 1 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 1 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 1 Value"
901.d.1	Indirect counterparty ID - Party 1 Value	The ID or name of the Indirect Counterparty of Trade Party 1 Value. If prefix is LEI, then LEI Id required.
901.d.1	Indirect counterparty ID - Party 2 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 2 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 2 Value"
901.d.1	Indirect counterparty ID - Party 2 Value	The ID or name of the Indirect Counterparty of Trade Party 2 Value. If prefix is LEI, then LEI ID required
901.d.1	Name of Trade Party 1	Legal Name of Trade Party 1.
901.d.1	Name of Trade Party 2	Legal Name of Trade Party 2.
901.d.2	Broker Id Party 1 Prefix	Prefix of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 1 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 2 Prefix	Prefix of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 2 Value	Indicates the LEI of the Broker for Trade Party 2 if applicable.
901.d.2	Desk ID Party 1	The client assigned identifier for the Desk ID of Trade Party 1.
901.d.2	Desk ID Party 2	The client assigned identifier for the Desk ID of Trade Party 2.
901.d.2	Execution Agent Party 1 Prefix	Prefix of the Execution Agent for Trade Party 1 if applicable.
901.d.2	Execution Agent Party 1 Value	LEI of execution agent.
901.d.2	Execution Agent Party 2 Prefix	Prefix of the Execution Agent for Trade Party 2 if applicable.
901.d.2	Execution Agent Party 2 Value	LEI of execution agent.
901.d.2	Branch ID Location Party 1	The location of the Branch for Trade Party 1

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901.d.2	Branch ID Location Party 2	The location of the Branch for Trade Party 2
901.d.2	Trader ID Party 1	ID of the Trader for Party 1
901.d.2	Trader ID Party 2	ID of the Trader for Party 2
901.d.3	Buyer prefix	Prefix for the LEI in the Buyer value field.
901.d.3	Buyer value	For swaps, the LEI of the Trade Party buying protection. For Swaptions, the LEI of the Trade Party paying the premium.
901.d.3	Day Count Fraction	Determination of the number of days in the accrual period for the transaction to calculate the interest payment.
901.d.3	Fixed Rate (per annum)	The fixed rate of the contract.
901.d.3	Initial Factor	The part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding, 0.8 means that 20% has been repaid.
901.d.3	Interest Shortfall Cap Applicable	Indicates if interest shortfall is applicable to the transaction
901.d.3	Interest Shortfall Cap Basis	Indicates the Cap Basis of the Interest Shortfall
901.d.3	Interest Shortfall Compounding Applicable	Indicates if Interest Shortfall compounding is applicable
901.d.3	Optional Early Termination Applicable	Indicates if Early Termination is applicable on the transaction
901.d.3	Single / Initial Payment Amount Payer	The payer of the Single or Initial Amount.
901.d.3	Single / Initial Payment Amount Receiver	The receiver of the Single or Initial Amount.
901.d.3	Underlying Fixed Rate Payer (Buyer)	If the Option Type is "Payer", the Swaption Buyer. If the Option Type is "Receiver", the Swaption Seller.
901.d.3	Underlying Float Rate Payer (Seller)	If the Option Type is "Payer", the Swaption Seller. If the Option Type is "Receiver", the Swaption Buyer.
901.d.4	Master Agreement Date	The agreement executed between the parties to the trade and intended to govern all applicable Credit derivatives transactions between those parties.
901.d.4	Master Document Transaction Type	Represents the "Master Confirmation Transaction Type" for a Single-Name or Index trade that uses the Master Confirm form of documentation. Represents the "Transaction Type" for a Single-Name trade that uses the Matrix form of documentation.
901.d.4	Documentation Type	Indicates if documentation type is Matrix or Standards Terms Supplement
901.d.4	Collateral agreement title	The title of the collateral agreement
901.d.4	Collateral agreement date	The date of the collateral agreement
901.d.4	Other agreement title	The title of other agreement
901.d.4	Other agreement date	The date of other agreement
901.d.5	Legal Final Maturity Date	The date upon which all principal and interest must be repaid.
901.d.5	Recovery Price	The price specifies the recovery level to be applied on a default.
901.d.5	Restructuring Events	This field indicates if restructuring applies to the transaction.
901.d.7	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction.
901.d.7	Clearing Exception Party Prefix	Prefix for the Clearing Exception Party Value
901.d.7	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions.

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901.d.8	Exercise Event Type	The settlement terms if the option is exercised.
901.d.8	Settlement Currency	The currency of settlement.
901.d.8	Swaption Settlement Style	The settlement terms which apply to the transaction.
901.d.9	Execution Venue	The exchange or execution facility on which the trade was executed.
901.d.9	Execution Venue Prefix	The prefix for the Execution Venue
901.e.1.i	Affected Notional Amount	Identifies the change in notional from the notional previously reported.
901.e.1.i	Affected Notional Currency	The currency related to the Affected Notional Amount when submitted.
901.e.1.i	Event ID Party 1	A value provided by the user representing the lifecycle event for party 1.
901.e.1.i	Event ID Party 2	A value provided by the user representing the lifecycle event for party 2.
901.e.1.i	Event Processing ID	Indicates when the trade is part of a multi-transaction event (e.g. credit event, compression).
901.e.1.i	Execution Timestamp	The date and time of execution of the post trade transaction.
901.e.1.i	Lifecycle Event	Describes the event type of the record being submitted.
901.e.1.i	Post Trade Effective Date	The date the modification of a transaction becomes effective.
901.e.1.i	Post Trade Payment Amount	This field represents an amount payable in connection with the modification of a transaction.
901.e.1.i	Post Trade Payment Currency	The currency for the 'Post Trade Payment Amount'.
901.e.1.i	Post Trade Payment Date	The date on which the post trade payment is made.
901.e.1.i	Post Trade Payment Payer	The party paying the post trade payment amount.
901.e.1.i	Post Trade Payment Receiver	The party receiving the post trade payment amount.
901.e.1.i	Prior UTI	Indicates the prior transaction ID of a swap resulting from an allocation, termination, novation, assignment, compression or clearing.
901.e.1.i	Transaction Type	The Type of Transaction being submitted, whether for a new submission or post trade event.
901.e.1.i	Remaining Party prefix	The Prefix for the ID value submitted in Remaining Party Value.
901.e.1.i	Remaining Party value	The ID for the Remaining Party. This field represents the remaining party of a novated or assigned trade.
901.e.1.i	Transferee Prefix	The Prefix for the ID value submitted in 'Transferee value'.
901.e.1.i	Transferee value	The ID of the Transferee. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment.
901.e.1.i	Transferor Prefix	The Prefix for the ID value submitted in 'Transferor value'.
901.e.1.i	Transferor value	The ID of the Transferor. This field represents the Trade Party that has assigned or novated the trade to the Transferee. This is the "step-out" party of the original trade.
901.g; 901.d.10; 901.e.2	UTI	Unique transaction Identifier assigned to a swap.
902.c.7	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap.
13n-5(b)(1)(iii)	Confirmation Type	Indicates if the PET or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a confirmation (i.e. internal trade).

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13n-5(b)(1)(iii)	Data Submitter Message ID	This field allows a client to submit their own message ID for internal purposes.
13n-5(b)(1)(iii)	Data Submitter prefix	Prefix for the value provided in the "Data Submitter value".
13n-5(b)(1)(iii)	Data Submitter value	The LEI for the Submitter.
DDR required	Action	This is a DTCC control field, which describes the action to be applied to the trade message.
DDR required	As of Date Time	This is the timestamp that the user is providing for the lifecycle event or new transaction.
DDR required	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.).
DDR required	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	Submitted For Prefix	The Prefix for the Submitted for Value
DDR required	Submitted For value	The ID of the party the transaction is submitted for.
DDR required	Trade Date	The date on which the trade was executed.
DDR required	sendTo	Used for routing messages to DTCC's GTR data centers.

Equities

SEC Rule	Data Field	Description
901.c.1	Product ID Prefix	The prefix value for the type of Product ID provided.
901.c.1	Product ID Value	The ISDA Taxonomy representing the product structure.
901.c.1.i	Option Type	An indication of the type of option.
901.c.1.i	Option Family/Style	An indication of the style of the option transaction.
901.c.1.i	Option Style	An indication of the style of the option transaction.
901.c.1.i	Primary Asset Class	Indicates asset class associated to the message.
901.c.1.i	Underlying Asset	The Underlying Asset ID of the transaction
901.c.1.i	Underlying Asset Identifier Type	Indicates the type of identifier submitted for Underlying Asset
901.c.1.ii	Trade Date	The date on which the trade was executed.
901.c.1.iii	Equity Leg Final Valuation Date	Specifies the final Valuation Date of an Equity Swap Transaction equity leg.
901.c.1.iii	Expiration Date	Specifies the Expiration Date in respect of a Option Transaction
901.c.1.iii	Floating Leg End Date/Termination Date	Specifies the Termination Date in respect of an Equity Swap Transaction. This is the last payment date on the floating leg.
901.c.1.iii	Period End Date	In respect of each Dividend Period, the date observations end for the given Dividend Period.
901.c.1.iii	Termination Date/Expiration Date	The maturity, termination, or end date of the transaction.
901.c.1.iii	Valuation Date	The maturity date of the transaction for Forward and Variance Swap
901.c.1.iv	Premium Payment Date	Payment date of the premium

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901.c.1.iv	Cash Settlement Payment Date	For a Cash-settled Forward Transaction specifies the Cash Settlement Payment Date
901.c.1.iv	Cash Settlement Payment Date Offset	Specifies the Cash Settlement Payment Date in terms of a number of Currency Business Days following the Valuation Date.
901.c.1.iv	Dividend Payment Offset	For an Dividend Swap Transaction this specifies the Cash Settlement Payment Date in terms of a number of Currency Business Days following the Valuation Date.
901.c.1.iv	Equity Leg Payment Dates	List of payment dates for the equity leg
901.c.1.iv	Fixed Amount Payment Date	In respect of each Dividend Period, the adjusted fixed payment date for the given Dividend Period.
901.c.1.iv	Fixed Amount Payment Date Offset	Indicates the number of relative days that the fixed amount will be paid.
901.c.1.iv	Floating Leg Designated Maturity Period	The floating rate option quote rate (LIBOR 1 month vs 3 months)
901.c.1.iv	Floating Leg Designated Maturity Period Multiplier	The floating rate option quote rate multiplier (LIBOR 1 month vs 3 months)
901.c.1.iv	Floating Leg Payment Dates	Shows the Period End Dates for each Floating Leg Calculation Period which is also the payment date
901.c.1.iv	Floating Leg Payment Frequency Period	The frequency of floating leg payments
901.c.1.iv	Floating Leg Payment Frequency Period Multiplier	The frequency multiplier of floating leg payments
901.c.1.iv	Floating Rate Option	Specifies the Floating Rate Option in respect of an Equity Swap Transaction (Libor). This field is not applicable if fixed rate has been selected for the interest leg.
901.c.1.iv	Period Fixed Amount	In respect of each Dividend Period, the fixed Cash amount for the given Dividend Period.
901.c.1.iv	Period Fixed Strike	Amount to pay per underlier for each Dividend Period.
901.c.1.iv	Period Start Date	In respect of each Dividend Period, the date observations start for the given Dividend Period.
901.c.1.iv	Premium	The amount paid to enter into an Option.
901.c.1.iv	Premium Amount	The amount paid to enter into an Option in a Structured Product.
901.c.1.iv	Premium Amount Currency	The currency associated with the Premium Amount.
901.c.1.iv	Premium Currency	The currency associated with the Premium.
901.c.1.iv	Prepayment Amount	Amount paid at the beginning of the deal instead of the forward date
901.c.1.iv	Prepayment Currency	Currency of the amount paid at the beginning of the deal instead of the forward date
901.c.1.iv	Prepayment Date	Date of the prepayment
901.c.1.iv	Price Notation	The quoted price at time of trade execution.
901.c.1.iv	Price Notation Type	The quoting type associated with the Price Notation.
901.c.2	Original Execution Timestamp	The date and time of the original execution timestamp of the transaction.

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901.c.3	Declared Cash Dividend Percentage	For a Dividend Swap Transaction, an amount as declared by the Issuer, before the withholding or deduction of taxes at source in respect of such a dividend.
901.c.3	Declared Cash Equivalent Dividend Percentage	For a Dividend Swap Transaction, an amount per Share being the cash value of any stock dividend declared by the Issuer or, if the Issuer declares no cash value, the cash value of such stock dividend.
901.c.3	Dividend Payment Date	In respect of each Dividend Period, the adjusted cash settlement date for the given Dividend Period. (repeatable)
901.c.3	Fee In	This is an upfront payment the buyer pays. If Fee In specifies an amount in Basis Points to be paid by the non-equity payer. (Mainly used with AEJ MCAs)
901.c.3	Forward Price	Price to be paid in future for underlyer
901.c.3	Forward Price Currency	Price currency to be paid in future for undedryer
901.c.3	Forward Strike Percentage	Specifies the percentage of the price of the Share on the Strike Date that will be the Strike Price for a Option Transaction that is forward starting.
901.c.3	Funded Amount	Specifies the amount of the funding in respect of an Equity Swap Transaction.
901.c.3	Funded Amount Currency	Specifies the currency amount of the funding in respect of an Equity Swap Transaction.
901.c.3	Material Non-Cash Dividend	Identifies if Material Non-Cash Dividends are applicable.
901.c.3	Multiplier (Index)	A multiplier which increases exposure of the underlier for an index
901.c.3	Option Strike Price	The level or price at which an option may be exercised.
901.c.3	Special Dividends	Indicates if Special Dividends (extremely large dividends out of the normal) apply
901.c.3	Strike Price	Specifies the Strike Price in respect of a Option Transaction.
901.c.3	Strike Price Currency	The Currency associated to the Strike Price
901.c.3	Underlying Asset Declared Cash Dividend Percentage	Percentage of declared cash dividend to be paid
901.c.3	Underlying Asset Declared Cash Equivalent Dividend Percentage	Percentage of declared non-cash dividend to be paid
901.c.3	Underlying Asset Dividend Percentage	Identifies the percentage of the dividend to be paid.
901.c.3	Underlying Asset Fixed Rate	Payer of the equity leg (per underlier)
901.c.3	Underlying Asset Floating Leg Spread	Spread on the financing leg
901.c.3	Underlying Asset Initial Price	Stated initial price. (Price of first observation)
901.c.3	Underlying Asset Initial Price Currency	Currency of the initial price
901.c.3	Underlying Asset Initial Price Election	Method to identify the initial price
901.c.3	Variance Cap	Specifies the Variance Cap in respect of a Variance Swap Transaction.

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901.c.3	Variance Strike Price	Expected variance (Square of Volatility Strike Price)
901.c.3	Volatility Cap	Specifies the Volatility Cap in respect of a Variance Swap Transaction.
901.c.3	Volatility Strike Price	Expected Volatility (Volatility Strike Price = Square root of Variance Strike Price.)
901.c.4	Deal Notional Amount	Specifies the Equity Swap Notional Amount in respect of the Equity Swap Transaction.
901.c.4	Deal Notional Amount Currency	Specifies the currency of the Equity Notional Amount in respect of an Equity Swap Transaction.
901.c.4	Deal Units	Number of units for the deal
901.c.4	Notional Amount	The current number of baskets x Fixed Strike Price
901.c.4	Notional Amount Currency	The currency of the Notional Amount
901.c.4	Number of Options	Specifies the Number of Options in respect of a Option Transaction.
901.c.4	Number of Shares/Baskets	Specifies the Number of Shares in respect of an Dividend Swap Transaction.
901.c.4	Number of Shares/Units	Specifies the Number of Shares in respect of a Forward Transaction.
901.c.4	Option Entitlement (Share)	A multiplier which increases exposure of the underlyer
901.c.4	Underlying Asset Notional	Notional of Underlying Asset
901.c.4	Underlying Asset Notional Currency	Currency associated with the Underlying Asset Notional
901.c.4	Underlying Asset Number of Units/Shares	Units per underlier
901.c.4	Variance Amount	Size of the deal
901.c.4	Vega Notional Amount	Notional of the deal (Variance Amount * 2 * Volatility Strike Price)
901.c.4	Vega Notional Currency	The Currency of Vega Notional Amount
901.c.5	Party 1 Role	Indication of registration status for Party 1.
901.c.5	Party 2 Role	Indication of registration status for Party 2.
901.c.6; 901.d.6	Clearing DCO Prefix	Prefix of Clearing DCO
901.c.6; 901.d.6	Clearing DCO Value	Indication if the trade will be cleared, and where.
901.c.7; 907.a.4	Inter-Affiliate	Indicate whether the transaction is between two affiliated entities.
901.c.7;907.a.4	Non Standard Flag	Provides an indication that the transaction has one or more additional term(s) or provision(s) not indicated that materially affect(s) the price of the reportable swap transaction.
901.c.7;907.a.4	Pricing context	Identifies characteristic or circumstance that makes the trade off-market.
901.c.7; 907.a.4	Compressed Trade	Indication that the trade is as a result of a compression event
901.d.1	Party 1 Prefix	Prefix for the ID in the Trade Party 1 Value field. This field will be used to validate the value provided in "Trade Party 1 Value"
901.d.1	Party 1 Value	The ID of Trade Party 1 associated to the Trade Party 1 Prefix.
901.d.1	Party 2 Prefix	Prefix for the ID in the Trade Party 2 Value field. This field will be used to validate the value provided in "Trade Party 2 Value"
901.d.1	Party 2 Value	The ID of Trade Party 2 associated to the Trade Party 2

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		Prefix.
901.d.1	Indirect counterparty ID - Party 1 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 1 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 1 Value"
901.d.1	Indirect counterparty ID - Party 1 Value	The ID of the Indirect Counterparty of Trade Party 1 Value
901.d.1	Indirect counterparty ID - Party 2 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 2 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 2 Value"
901.d.1	Indirect counterparty ID - Party 2 Value	The ID of the Indirect Counterparty of Trade Party 2 Value
901.d.1	Name of Trade Party 1	Legal Name of Party 1
901.d.1	Name of Trade Party 2	Legal Name of Party 2
901.d.2	Broker Id Party 1 Prefix	Prefix of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 1 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 2 Prefix	Prefix of the Broker for Trade Party 2 if applicable.
901.d.2	Broker Id Party 2 Value	Indicates the LEI of the Broker for Trade Party 2 if applicable.
901.d.2	Desk ID Party 1	The client assigned identifier for the Desk ID of Trade Party 1.
901.d.2	Desk ID Party 2	The client assigned identifier for the Desk ID of Trade Party 2.
901.d.2	Execution Agent Party 1 Prefix	Prefix of the execution agent party 1 value if applicable.
901.d.2	Execution Agent Party 1 Value	LEI of execution agent.
901.d.2	Execution Agent Party 2 Prefix	Prefix of the execution agent party 2 value if applicable.
901.d.2	Execution Agent Party 2 Value	LEI of execution agent.
901.d.2	Branch ID Location Party 1	The location of the Branch for Trade Party 1
901.d.2	Branch ID Location Party 2	The location of the Branch for Trade Party 2
901.d.2	Trader ID Party 1	ID of the Trader for Party 1
901.d.2	Trader ID Party 2	ID of the Trader for Party 2
901.d.3	Buyer Prefix	Prefix for the LEI in the Buyer value field.
901.d.3	Buyer Value	For swaps, the LEI of the Trade Party buying protection. For Swaptions, the LEI of the Trade Party paying the premium.
901.d.3	Day Count Convention	Determination of the number of days in the accrual period for the transaction to calculate the interest payment.
901.d.3	Equity Leg Valuation Dates	List of dates to value the equity or reset dates
901.d.3	Equity Leg Valuation Frequency Period	Equity leg reset frequency
901.d.3	Equity Leg Valuation Frequency Period Multiplier	Equity leg reset frequency multiplier
901.d.3	Fee Out	This is an at end of swap payment the buyer pays. If Fee Out specifies an amount in Basis Points to be paid by the non-equity payer. Mainly used with AEJ MCAs)

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901.d.3	Fixed Amount Payer Prefix	Prefix for the ID in the Fixed amount payer value field.
901.d.3	Fixed Amount Payer Value	This field specifies the Party that pays the fixed amount.
901.d.3	Fixed Amount Receiver Prefix	Prefix for the ID in the Fixed amount receiver value field.
901.d.3	Fixed Amount Receiver Value	This field specifies the Party that receives the fixed amount.
901.d.3	Lifecycle Amount Payer Prefix	Prefix for the ID in the Lifecycle amount payer value field.
901.d.3	Lifecycle Amount Payer Value	The party paying the lifecycle payment amount.
901.d.3	Lifecycle Amount Receiver Prefix	Prefix for the ID in the Lifecycle amount receiver value field.
901.d.3	Lifecycle Amount Receiver Value	The party paying the lifecycle payment amount.
901.d.3	Optional Early Termination Indicator	Indicates if Early Termination is applicable on the transaction
901.d.3	Premium Payer Prefix	Prefix for the ID in the premium payer field.
901.d.3	Premium Payer Value	The ID of the Premium Payer associated to the Premium Payer Prefix.
901.d.3	Underlying Asset Equity Amount Payer Prefix	Prefix for the ID in the Underlying Asset Equity Amount Payer value field.
901.d.3	Underlying Asset Equity Amount Payer Value	Payer of performance for an specific equity underlier
901.d.3	Underlying Asset Equity Amount Receiver Prefix	Prefix for the ID in the Underlying Asset Equity Amount Receiver value field.
901.d.3	Underlying Asset Equity Amount Receiver Value	Party that receives the performance the equity leg (per underlier)
901.d.3	Underlying Asset Floating Amount Payer Prefix	Prefix for the ID in the Underlying Asset Floating Amount Payer value field.
901.d.3	Underlying Asset Floating Amount Payer Value	Party that pays the funding leg
901.d.3	Underlying Asset Floating Amount Receiver Prefix	Prefix for the ID in the Underlying Asset Floating Amount Receiver value field.
901.d.3	Underlying Asset Floating Amount Receiver Value	Party receiving the funding leg payment
901.d.4	Master Agreement Date	The date of the agreement executed between the parties to the trade and intended to govern all applicable Equity derivatives transactions between those parties.
901.d.4	Master Agreement Type	The type of the agreement executed between the parties to the trade and intended to govern all applicable Equity derivatives transactions between those parties.
901.d.4	Master Agreement Version	The version of the agreement executed between the parties to the trade and intended to govern all applicable Equity derivatives transactions between those parties.
901.d.4	Collateral agreement title	The title of the collateral agreement
901.d.4	Collateral agreement date	The date of the collateral agreement
901.d.4	Other agreement title	The title of other agreement
901.d.4	Other agreement date	The date of other agreement
901.d.4	MCA Date	The date of the MCA
901.d.4	MCA Type	The type of MCA
901.d.5	Futures Price Valuation	Specifies if Futures Price Valuation is applicable to a transaction.
901.d.5	Futures Price	Specifies if Futures Price Valuation is applicable to a transaction.

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901.d.7	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction.
901.d.7	Clearing exception party prefix	Prefix for the Clearing Exception Party Value
901.d.7	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions.
901.d.8	Settlement Currency	The currency of settlement.
901.d.8	Settlement Method	The settlement terms which apply to the transaction.
901.d.8	Settlement Type	For a Cash-settled Option, specifies the Settlement Type for purposes of determining the Option Cash Settlement Amount in respect of a Option Transaction. For a Physically-settled Option this field is not applicable and will not be displayed.0
901.d.9	Execution Venue	The exchange or execution facility on which the trade was executed.
901.d.9	Execution Venue Prefix	The prefix for the execution venue
901.e.1.i	Lifecycle Change in Deal Notional Amount	Identifies the change in deal notional between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Deal Notional Amount Currency	The currency related to the Lifecycle Change in Deal Notional Amount when submitted
901.e.1.i	Lifecycle Change in Deal Units	Change in number of units for whole deal
901.e.1.i	Lifecycle Change in Notional Amount	Identifies the change in notional between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Notional Amount Currency	The currency related to the Lifecycle Change in Notional Amount when submitted
901.e.1.i	Lifecycle Underlying Asset	The underlying asset to be modified on a lifecycle event
901.e.1.i	Lifecycle Underlying Asset Identifier Type	Scheme of the underlying code (ISIN, Bloomberg)
901.e.1.i	Event Processing ID	Indicates when the trade is part of a multi-transaction event (e.g. credit event, compression).
901.e.1.i	Execution Timestamp	The date and time of execution of the post trade transaction.
901.e.1.i	Lifecycle Change in Number of Options	Identifies the change in Number of Options between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Number of Shares/Baskets	Identifies the change in Number of Shares/Baskets between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Number of Units/Shares	Identifies the change in Number of Units/Shares between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Underlying Asset Number of Units/Shares	Identifies the change in Underlying Asset Units/Shares between the previously outstanding and currently outstanding notional.
901.e.1.i	Lifecycle Change in Variance Amount	Identifies the change in notional between the previously outstanding and currently outstanding Vega Amount.
901.e.1.i	Lifecycle Change in Vega Notional	Identifies the change in notional between the previously outstanding and currently outstanding Vega Notional
901.e.1.i	Lifecycle Change in Vega Notional Currency	The currency related to the Lifecycle Change in Vega Notional Currency when submitted
901.e.1.i	Lifecycle Event	Describes the event type of the record being submitted.
901.e.1.i	Lifecycle Payment Amount	Payment by one of the parties for the right to transact this event.

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901.e.1.i	Lifecycle Payment Amount Currency	The currency related to the Lifecycle Payment Amount
901.e.1.i	Lifecycle Payment Date	The payment date for the lifecycle event
901.e.1.i	Lifecycle Transaction Date	The execution date of the lifecycle event
901.e.1.i	Lifecycle Underlying Asset Equity Amount Payer Prefix	Prefix for the ID in the Lifecycle Underlying Asset Equity Amount Payer value field.
901.e.1.i	Lifecycle Underlying Asset Equity Amount Payer Value	Payer of performance for an specific equity underlier
901.e.1.i	Lifecycle Underlying Asset Equity Amount Receiver Prefix	Prefix for the ID in the Lifecycle Underlying Asset Equity Amount Receiver value field.
901.e.1.i	Lifecycle Underlying Asset Equity Amount Receiver Value	Receiver of performance for an specific equity underlier
901.e.1.i	Lifecycle Underlying Asset Initial Price	This field represents the price per share/unit of that were increase or decreased due to this event. On Equity Swap (any), PSA (any) or CFD (any) more than one value may be specified by separating the values with a semicolon.
901.e.1.i	Lifecycle Underlying Asset Initial Price Currency	The currency of the Lifecycle Underlying Asset Initial Price
901.e.1.i	Lifecycle Underlying Asset Initial Price Election	Method to identify the Lifecycle Underlying Asset Initial Price
901.e.1.i	Party 1 Event ID	A value provided by the user representing the lifecycle event for party 1.
901.e.1.i	Party 2 Event ID	A value provided by the user representing the lifecycle event for party 2.
901.e.1.i	Prior UTI	Indicates the prior transaction ID of a swap resulting from an allocation, termination, novation, assignment, compression or clearing.
901.e.1.i	Process Date Time	Used to order modification of the same messages
901.e.1.i	Remaining Party Prefix	The Prefix for the ID value submitted in Remaining Party Value.
901.e.1.i	Remaining Party Value	The ID for the Remaining Party. This field represents the remaining party of a novated or assigned trade.
901.e.1.i	Transaction Type	The Type of Transaction being submitted, whether for a new submission or post trade event.
901.e.1.i	Transferee (EE) Prefix	The Prefix for the ID value submitted in 'Transferee value'.
901.e.1.i	Transferee (EE) Value	The ID of the Transferee. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment.
901.e.1.i	Transferor (OR) Prefix	The Prefix for the ID value submitted in 'Transferor value'.
901.e.1.i	Transferor (OR) Value	The ID of the Transferor. This field represents the Trade Party that has assigned or novated the trade to the Transferee. This is the "step-out" party of the original trade.
901.g; 901.d.10; 901.e.2	UTI	Unique transaction Identifier assigned to a swap.
902.c.7	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap.
13n-5(b)(1)(iii)	Confirmation Type	Indicates if the PET or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a confirmation (i.e. internal trade).

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13n-5(b)(1)(iii)	Data Submitter Prefix	Prefix for the value provided in the "Data Submitter value".
13n-5(b)(1)(iii)	Data Submitter Value	The LEI for the Submitter.
DDR required	Action	This is a DTCC control field, which describes the action to be applied to the trade message.
DDR required	As of Date/Time	This is the timestamp that the user is providing for the lifecycle event or new transaction.
DDR required	Message ID	This field allows a client to submit their own message ID for internal purposes.
DDR required	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.).
DDR required	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	SendTo	Used for routing messages to DTCC's GTR data centers.
DDR required	Submitted For Prefix	The Prefix for the Submitted for Value
DDR required	Submitted For Value	The ID of the party the transaction is submitted for.
DDR required	Version	An indication of the version of the message specification(s) under which this submission has been constructed. The version number is comprised of the cross-asset spec version number and the asset class specific version number. A blank value will default to the version CA3.0EQ2.0

Rates

SEC Rule	Data Field	Description
901.c.1	Product ID Prefix	The prefix value for the type of Product ID provided.
901.c.1	Product ID Value	The ISDA Taxonomy representing the product structure.
901.c.1.i	Exercise style	How and when the option can be exercised (European, Bermudan, American)
901.c.1.i	Exotic - Underlying asset	The underlying asset(s), e.g. floating rate indices, upon which the product is priced.
901.c.1.i	Option type	Whether the option is a put or call (actually a payer or receiver option)
901.c.1.i	Primary Asset Class	Indicates asset class associated to the message.
901.c.1.i	Underlying bond coupon	coupon rate of the bond
901.c.1.i	Underlying bond currency	currency of the bond
901.c.1.i	Underlying bond ID	ISIN or CUSIP of underlying bond
901.c.1.i	Underlying bond issuer	entity that issues the bond
901.c.1.ii	Effective Date - leg 1	For Swaps, the effective date of the swap. For Forwards, Forward date. Effective Date of the Contract: The date that the reportable swap transaction becomes effective or starts. The effective date shall be displayed with two digits for day, month, and year. First date of the term of a swap (date of beginning of swap accruals), prior to any adjustment for business days
901.c.1.ii	Trade Date	The date on which the trade was executed.
901.c.1.iii	Bermudan exercise dates	Dates on which a Bermudan-style exercise swaption can be exercised (unadjusted)

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901.c.1.iii	Commencement date	beginning of exercise period for american-style options
901.c.1.iii	Earliest exercise time	Earliest time option can be exercised on a valid exercise date'
901.c.1.iii	Expiration Date	Last date option can be exercised
901.c.1.iii	Expiration time	Latest time option can be exercised on a valid exercise date'
901.c.1.iii	Latest exercise time	Latest time option notice can be given for exercise
901.c.1.iii	Termination Date (unadjusted) - leg 1	last date of the term of a swap (date of end of swap accruals), prior to any adjustment for business days
901.c.1.iii	Underlying bond maturity	maturity date of the bond
901.c.1.iv	leg 1 payer	Party that pays the settlement amounts of leg 1 (a.k.a stream1 or leg 1).
901.c.1.iv	leg 2 payer	Party that pays the settlement amounts of leg 2 (a.k.a stream2 or leg 2).
901.c.1.iv	Payment Frequency period - leg 1	How often leg 1 settles - period
901.c.1.iv	Payment Frequency period - leg 2	How often leg 2 settles - period
901.c.1.iv	Payment Frequency period multiplier - leg 1	How often leg 1 settles - number of periods
901.c.1.iv	Payment Frequency period multiplier- leg 2	How often leg 2 settles - number of periods
901.c.1.iv	Premium Payer	Party that pays the premium
901.c.1.iv	Premium Receiver	Party that receives the premium
901.c.1.iv	Premium settlement date/Premium Payment Date	Unadjusted date on which the premium is paid
901.c.1.iv	Settlement Currency (stream 1)	The currency the stream 1 settles in
901.c.1.iv	Settlement Date (unadjusted)	When the settlement occurs
901.c.1.v	Nonstandard Flag	Provides an indication that the transaction has one or more additional term(s) or provision(s) not indicated that materially affect(s) the price of the reportable swap transaction.
901.c.2	Original Execution Timestamp	The date and time of the original execution timestamp of the transaction.
901.c.3	Exotic - price - leg1	Valuations (observed or calculated prices)
901.c.3	Exotic - price - leg2	Valuations (observed or calculated prices)
901.c.3	Exotic - price units - leg1	Valuations (observed or calculated prices) - units of price
901.c.3	Exotic - price units - leg2	Valuations (observed or calculated prices) - units of price
901.c.3	Exotic - settlement currency - leg1	The currency or currencies in which the product can settle.
901.c.3	Exotic - settlement currency - leg2	The currency or currencies in which the product can settle.
901.c.3	Generic Product Option Strike Price Currency	The currency in which the option strike price is expressed
901.c.3	Premium amount	Amount of the premium
901.c.3	Premium currency	Currency that the premium is denominated in
901.c.3	Premium Type	type of premium to be paid
901.c.3	Strike Price	price at which option is struck; forward price for BF
901.c.4	Exotic - Notional amount - leg1	The notional/nominal quantity on which the cashflows are calculated
901.c.4	Exotic - Notional amount - leg2	The notional/nominal quantity on which the cashflows are calculated
901.c.4	Notional Currency - leg 1	The currency of the notional value upon which interest rate calculations are done.
901.c.4	Number of Options	Number of separate options (product of this and entitlement should be the notional)
901.c.4	Option Entitlement	Notional per option
901.c.5	Trade Party 1 Role	Indication of registration status for Party 1.

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901.c.5	Trade Party 2 Role	Indication of registration status for Party 2.
901.c.6	Clearer Prefix	Prefix of Clearer
901.c.6	Clearer Value	Indication if the trade will be cleared, and where.
901.c.7; 907.a.4.i.	Pricing context	Identifies characteristic or circumstance that makes the trade off-market.
901.c.7; 907.a.4	Compressed Trade	Indication that the trade is as a result of a compression event
901.c.7; 907.a.4	Inter-Affiliate	Indicate whether the transaction is between two affiliated entities.
901.d.1	Indirect counterparty ID - Party 1 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 1 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 1 Value"
901.d.1	Indirect counterparty ID - Party 1 Value	The ID or name of the Indirect Counterparty of Trade Party 1 Value. If prefix is LEI, then LEI Id required.
901.d.1	Indirect counterparty ID - Party 2 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 2 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party 2 Value"
901.d.1	Indirect counterparty ID - Party 2 Value	The ID or name of the Indirect Counterparty of Trade Party 2 Value. If prefix is LEI, then LEI ID required
901.d.1	Name of Trade Party 1	Legal Name of Trade Party 1
901.d.1	Trade Party 1 Prefix	Prefix for the ID in the Trade Party 1 Value field. This field will be used to validate the value provided in "Trade Party 1 Value"
901.d.1	Trade Party 1 Value	The ID of Trade Party 1 associated to the Trade Party 1 Prefix.
901.d.1	Name of Trade Party 2	Legal Name of Trade Party 2
901.d.1	Trade Party 2 Prefix	Prefix for the ID in the Trade Party 2 Value field. This field will be used to validate the value provided in "Trade Party 2 Value"
901.d.1	Trade Party 2 Value	The ID of Trade Party 2 associated to the Trade Party 2 Prefix.
901.d.2	Broker Id Party 1 Prefix	Prefix of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 1 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 2 Prefix	Prefix of the Broker for Trade Party 1 if applicable.
901.d.2	Broker Id Party 2 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.
901.d.2	Desk Id Party 1	The client assigned identifier for the Desk ID of Trade Party 1.
901.d.2	Desk Id Party 2	The client assigned identifier for the Desk ID of Trade Party 2.
901.d.2	Execution Agent Party 1 Prefix	Prefix of the Execution Agent for Trade Party 1 if applicable.
901.d.2	Execution Agent Party 1 Value	LEI of execution agent.
901.d.2	Execution Agent Party 2 Prefix	Prefix of the Execution Agent for Trade Party 2 if applicable.
901.d.2	Execution Agent Party 2 Value	LEI of execution agent.
901.d.2	Branch ID Location Party 1	The location of the Branch for Trade Party 1
901.d.2	Branch ID Location Party 2	The location of the Branch for Trade Party 2
901.d.2	Trader Id Party 1	ID of the Trader for Party 1
901.d.2	Trader Id Party 2	ID of the Trader for Party 2
901.d.3	Automatic exercise threshold rate	If exercise is automatic, the minimum amount the trade needs to be in the money for the exercise to occur.
901.d.3	Buyer	Party receiving floating rate/Party with right to exercise the option
901.d.3	Seller	Party paying floating rate/Party with obligation to fulfill the option if exercised (the writer of the option).
901.d.4	Collateral agreement date	The date of the collateral agreement
901.d.4	Collateral agreement title	The title of the collateral agreement

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901.d.4	Master Agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).
901.d.4	Master Agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...).
901.d.4	Other agreement date	The date of other agreement
901.d.4	Other agreement title	The title of other agreement
901.d.5	Bermudan exercise date business centers	Business centers for adjusting Bermudan exercise dates
901.d.5	Bermudan Exercise Date business day convention	Business day convention for adjusting Bermudan exercise dates
901.d.5	bond option relevant underlying dates (unadjusted)	Dates on the underlying set by the exercise of the option (i.e. the termination date on the swap)
901.d.5	bond option relevant underlying dates business centers	TBC. No Description On Template
901.d.5	bond option relevant underlying dates business day convention	TBC. No Description On Template
901.d.5	Commencement date business centers	Business centers for adjusting commencement date
901.d.5	Commencement date business day convention	Business day convention for adjusting commencement date
901.d.5	Earliest exercise time business center	Business center corresponding to earliest exercise time
901.d.5	Expiration date business centers	Business centers for adjusting expiration date
901.d.5	Expiration Date business day convention	Business day convention for adjusting expiration date
901.d.5	Expiration time business center	Business center corresponding to expiration time
901.d.5	Latest exercise time business center	Business center corresponding to latest exercise time
901.d.5	Manual exercise - fallback exercise	If the exercise is manual, will the option be exercised automatically if no notice is given and the trade is at least 0.1% in the money
901.d.5	Manual exercise party	If the exercise is manual, to which party should the notice be given?
901.d.5	Premium payment date business centers	Business centers for adjusting premium
901.d.5	Premium payment date business day convention	Business day convention for adjusting premium payment date
901.d.5	Settlement Date adjustment business centers	business centers for settlement
901.d.5	Settlement Date adjustment business day convention	business day convention for settlement
901.d.7	Clearing Exception Party Prefix	Prefix for the Clearing Exception Party Value
901.d.7	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions. Entered if clearing exception has been invoked.
901.d.7	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction.
901.d.8	bond option relevant underlying dates (relative - offset) - period	Specifies the period type of the offset before or after the reference date that the option will settle
901.d.8	bond option relevant underlying dates (relative - offset) - period multiplier	Specifies the number of periods before or after the reference date that the option will settle
901.d.8	Settlement Type	How the option is settled (cash or physical)

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901.d.9	Execution Venue	The exchange or execution facility on which the trade was executed.
901.d.9	Execution Venue Prefix	The prefix for the Execution Venue
901.e.1.i	Event ID party 1	A value provided by the user representing the lifecycle event for party 1.
901.e.1.i	Event ID Party 2	A value provided by the user representing the lifecycle event for party 2.
901.e.1.i	Event Processing ID	Indicates when the trade is part of a multi-transaction event (e.g. credit event, compression).
901.e.1.i	Execution Timestamp	The date and time of execution of the post trade transaction.
901.e.1.i	Lifecycle Event	Describes the event type of the record being submitted.
901.e.1.i	Prior UTI	Indicates the prior transaction ID of a swap resulting from an allocation, termination, novation, assignment, compression or clearing.
901.e.1.i	Remaining Party (RP) Prefix	Prefix for the value provided in the "Remaining Party (RP) Value" field
901.e.1.i	Remaining Party (RP) Value	ID of Remaining Party on a Novation
901.e.1.i	Transaction Type	The Type of Transaction being submitted, whether for a new submission or post trade event.
901.e.1.i	Transferee (EE) Prefix	Prefix for the value provided in the "Transferee (EE) Value" field
901.e.1.i	Transferee (EE) Value	LEI of Step In Party on a Novation
901.e.1.i	Transferor (OR) Prefix	Prefix for the value provided in the "Transferor (OR) Value" field
901.e.1.i	Transferor (OR) Value	LEI of Step Out Party on a Novation
901.g; 901.d.10; 901.e.2	UTI	Unique transaction Identifier assigned to a swap.
902.c.7	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap
13n-5(b)(1)(iii)	Confirmation Type	Indicates if the PET or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a confirmation (i.e. internal trade).
13n-5(b)(1)(iii)	Data Submitter Prefix	Prefix for the value provided in the "Data Submitter value".
13n-5(b)(1)(iii)	Data Submitter Value	The LEI for the Submitter.
DDR required	Action	This is a DTCC control field, which describes the action to be applied to the trade message.
DDR required	As of Date Time	This is the timestamp that the user is providing for the lifecycle event or new transaction. Denotes the business date and time of the snapshot
DDR required	Data Submitter Message Id	This field allows a client to submit their own message ID for internal purposes.
DDR required	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.).
DDR required	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.
DDR required	sendTo	Used for routing messages to DTCC's GTR data centers.

DDR required	Submitted For Prefix	The Prefix for the Submitted for Value
DDR required	Submitted For Value	The ID of the party the transaction is submitted for.

How Do Users Submit Historical Trades to DDR?

The SEC defines a "Pre-enactment" swap as any security-based swap executed before July 21, 2010 (the date of enactment of the Dodd-Frank Act), the terms of which have not expired as of July 21, 2010 and a "Transitional" swap as a security-based swap executed on or after July 21, 2010, and before the first date on which trade-by-trade reporting of security-based swaps in that asset class to a registered security-based swap data repository is required.

The below transaction types will be used to support Pre-enactment and Transitional security-based swap reporting for the SEC. DDR does not validate whether or not the Historical Expired Trade satisfies the SEC definition of an expired pre-enactment or transitional swap. The Historical and Historical Expired trades will be subject to a minimal set of validations in order for the submission to be accepted for security-based swap reporting. The DDR System validations will focus on core fields necessary for the system to ingest the trade, which includes a valid UTI. Backloaded trades will have the standard validations that are applied on all SEC submissions and must meet the requirements in order for the submission to be ingested and reported to the SEC. Backloaded trades should be reported as Snapshot messages with Lifecycle Event = "Backload".

The following types of historical trades are accepted by the DDR Systems:

- **Historical Expired** - Pre-enactment SBS executed before July 21, 2010 but Expired or Terminated before Compliance Date
- **Historical** - Transitional SBS executed after July 21, 2010 but Expired or Terminated before Compliance Date
- **Backload** - Pre-enactment SBS or Transitional SBS in Existence on or after Compliance Date (post-compliance)

Identification Codes

Pursuant to SEC Regulation all registered SBSDRs must have a systemic means of identifying and tracking all products and persons involved in a security-based swap transaction.

SEC Regulation has prescribed 10 identifiers where a Unique Identification Code ("UIC") shall be used. In addition, the SEC has recognized the global Legal Entity Identifier ("LEI") as an internationally recognized standards-setting system ("IRSS"). Accordingly, with respect to SBS transactions, DDR requires that all Users of its SBSDR services provide the following with respect to each of the 10 identifiers listed below:

Global LEI's

DDR requires all Users to obtain a valid LEI where it exists, from an IRSS that is recognized by the SEC. Where LEIs are populated, DDR performs a digit check on the LEI ID.

- **Platform ID.** The Platform ID is the UIC assigned to the platform (e.g. security-based swap execution facility or execution platform) where an SBS transaction is executed. DDR requires a LEI be provided for this field.
- **Ultimate Parent ID.** The Ultimate Parent ID is the UIC assigned to the ultimate parent of the User. This information is captured in DDR's operations system at the time a User on-boards to the DDR - SEC reporting service as this is static information that does not vary by trade. DDR requires that each User provide the LEI of the ultimate parent for each account that is registered with DDR, with the exception of (1) natural persons who are not required to provide an LEI for Ultimate Parent (natural person IDs are discussed in more detail in Section 3, below) and (2) asset managers and the funds they manage (for asset managers, if the ultimate parent LEI of the fund is unavailable, DDR will accept the LEI for the fund).

- **Counterparty ID.** The counterparty ID is the UIC assigned to each counterparty or indirect counterparty to an SBS transaction. The counterparty may be an entity or a natural person. DDR requires the User to provide any trade party fields or indirect trade party fields. The fields are to be populated as follows:
 - * **An on-boarded User (entity).** Such entity is required to provide the value of "LEI" as the trade party 1 and trade party 2 prefix and the LEI value in the trade party 1 and trade party 2 value fields.
 - * **An on-boarded User (natural person).** For any trade reported against an individual, DDR requires the relevant trade party 1 and trade party 2 prefix of "Internal", the internal ID populated in the relevant trade party 1 and trade party 2 value fields and a name in the relevant trade party 1 or trade party 2 name field.
 - * **Non-on-boarded counterparties:**
 - + **A non-onboarded MSBSP or SBSB counterparty:** The User must provide an LEI for its non-onboarded counterparty firm's counterparty ID if the firm is an MSBSP or SBSB. The value of "LEI" must be populated in the trade party 1 and trade party 2 prefix fields and the LEI value in the trade party 1 and trade party 2 value fields.
 - + **A non-onboarded firm or natural person counterparty:** The User must provide either an LEI or the User's internal ID for its non-onboarded counterparty firm or natural person's ID. If an LEI is used the value of "LEI" must be populated in the relevant trade party 1 or trade party 2 prefix field and the LEI value in the relevant trade party 1 or trade party 2 value field. If the User's internal ID is used, the User must provide the value of "Internal" in the relevant trade party 1 or trade party 2 prefix field, the internal ID in the relevant trade party 1 or trade party 2 value field, and a name in the relevant trade party 1 or trade party 2 name field. Once assigned, the internal ID code must then be consistently used in the User's subsequent DDR reporting of SBS transactions for that counterparty.
- **Broker ID.** The Broker ID is the UIC assigned to a person acting as a broker for the User. DDR requires an LEI value to be provided for this field.
- **Execution Agent ID.** The Execution Agent ID is the UIC assigned to a person, other than the broker or trader, which facilitates the execution of the SBS on behalf of a direct counterparty. DDR requires an LEI value to be provided for this field.

Other IDs

Each User is required to create the identifiers for SBS as set forth below. It shall be the responsibility of each User to maintain such identifiers (including but not limited to any internal mapping of static data) and to ensure their continued accuracy.

- **Transaction ID.** The transaction ID is the UIC assigned to a specific SBS transaction. DDR accepts transaction IDs in the Unique Transaction Identifier field ("UTI"). Transaction ID's are validated to determine if they are unique within the DDR System. However, it is the responsibility of the Reporting side to create the Transaction ID and provide the Transaction ID on each transaction. Non-reporting sides will be able to see the Transaction ID on the position report if they are on-boarded.
- **Branch ID.** The branch ID is the UIC assigned to a branch or other unincorporated office of the User. DDR requires the User to provide the 2 digit ISO alpha country code and the 2 digit subdivision (city) code where the branch or other unincorporated office is located. If the User has more than one branch in the same subdivision (city), the branch ID will also include a single digit following the country and city code referencing the specific branch, such as 1 or 2, for example.
- **Trading Desk ID.** The trading desk ID is the UIC assigned to the trading desk of the parties to the SBS transaction. DDR requires that Users populate this field using an alphanumeric code with 10 characters or less.
- **Trader ID.** The trader ID is the UIC assigned to a natural person who executes one or more SBS transactions on

behalf of a direct counterparty. DDR requires that Users populate this field using an alphanumeric code with 10 characters or less.

- **Product ID.** The Product ID for all asset classes will be the ISDA taxonomy.

About Transaction IDs

DDR requires a unique identifier ("Transaction ID") per trade in order to report to regulators. DDR supports reporting in multiple jurisdictions in which DDR is registered for multiple regulators and provides for two types of identifiers, a USI (Unique Swap Identifier) and UTI (Unique Transaction Identifier). In order to validate the uniqueness of each transaction ID, DDR applies a methodology ("Locks") that prevent the Transaction ID from being used for another trade in the same or another jurisdiction.

How Do I Submit Trades via Spreadsheet Upload?

Participants can submit trade records to DDR in CSV file format through the Upload web page.

- 1 On the GTR² dashboard, click **Upload**.



The Upload page appears.

Note: If the GTR dashboard page is not used, click **Upload CSV** under **UPLOADS** on the main menu bar.



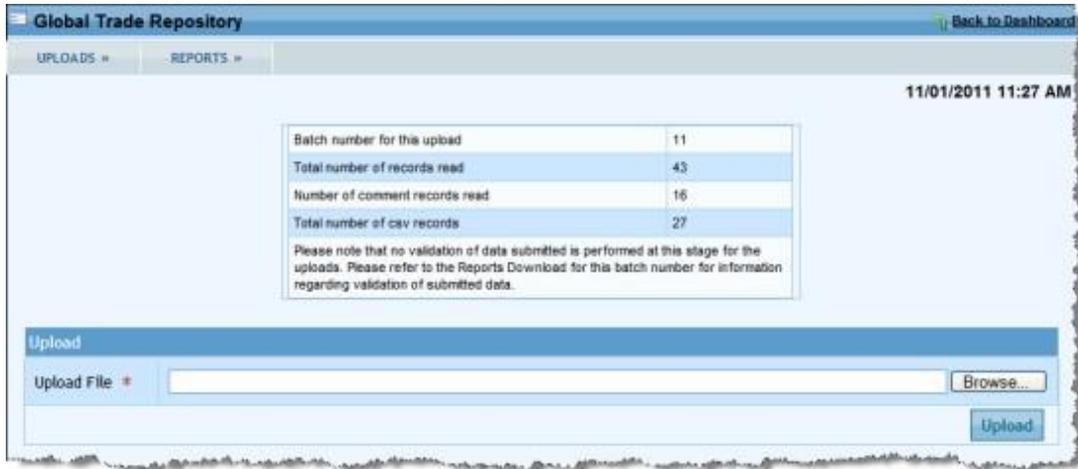
- 2 Click **Browse** and then use the navigation tools provided to locate and select the spreadsheet file that you

² "GTR" refers to the cross asset Global Trade Repository service operated by DDR's ultimate parent and service provider, The Depository Trust & Clearing Corporation.

want to upload.

3 Click Upload.

DDR provides immediate feedback regarding the number of records read.



What Activity Types Are Supported?

Choose one of the following actions to submit new records, or to modify or cancel existing records:

- New: To submit new records
- Modify: To update a previously submitted message.
- Cancel: To cancel a previously submitted message.

What Transaction Types Are Supported?

Supported transaction types are listed in the table below.

Note: The submission types available vary by asset class. That is, for some asset types, some of the submission types listed are *not* supported.

Transaction Type	Trade Opener or Post-Trade Event?	Description	Submission Type(s) Supported
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Trade	Trade Opener	Used to open a new Trade in DDR on initial trade execution.	Real-Time, PET, Confirm, and Snapshot
Historical Expired	Trade Opener	"Historical Expired" applies to pre-enactment security-based swaps that have expired or terminated before the compliance date for Regulation SBSR.	Snapshot
Historical	Trade Opener	"Historical" applies to transitional security-based swaps that have expired or terminated before the compliance date for Regulation SBSR.	Snapshot
Backload	Trade Opener	When a trade exists before the inception of SEC reporting and is in existence at the inception of such reporting, participants can submit the trade as a "backload" type.	Snapshot
Novation-Trade	Trade Opener	Acts as a trade opener. Novation-Trade is the preferred method to report the trade between the remaining party and the transferee resulting from a novation.	Real-Time, PET, Confirm, and Snapshot
Exit	Post-Trade Event	Submitted to DDR when the parties wish to remove the trade from DDR.	PET, Confirm, and Snapshot

Novation	Post-Trade Event	<p>Reduces an existing DDR trade state by the notional amount of the novation. This trade event type is typically used to report a real-time message for the novation agreed upon between one party in the existing bilateral trade (the transferor) and another party (the transferee). The novation also reduces the notional value of the existing trade between the transferor and the remaining party.</p> <p>Full novation represents existing contracts where the transferor assigns their entire trade (100% of the notional value) to the transferee. Because the transfer is of a pre-existing trade to another party, it does not affect gross notional value or contract totals.</p> <p>Partial novation represents existing contracts where the transferor assigns only a portion of the trade (less than 100% of the notional value) to a transferee.</p>	Real-Time, PET, Confirm, and Snapshot
Termination	Post-Trade Event	<p>Reduces an existing trade by the notional amount of the termination. Termination represents the unwinding of a transaction in DDR. When 100% of the notional value in a trade is terminated, it is referred to as a "full termination." When only a portion of the notional value (less than 100%) is terminated, it is referred to as a "partial termination." DDR does not differentiate between full termination and partial termination.</p>	PET, Confirm, and Snapshot
Amendment	Post-Trade Event	<p>An amendment to the trade after the original trade had been confirmed. An amendment effectively restates the notional of an existing trade.</p>	Real-Time, PET, Confirm, and Snapshot
Increase	Post-Trade Event	<p>Used to increase the notional of an existing trade after it has been executed and confirmed. An increase augments the trade by the notional amount of the increase.</p>	Real-Time, PET, Confirm, and Snapshot
Exercise	Post-Trade Event	<p>Used to indicate that all or part of an existing option trade has been exercised. An exercise decreases the notional amount of the trade by the notional amount of the exercise. DDR does not differentiate between partial exercise and full exercise.</p>	Real-Time, PET, Confirm, and Snapshot

How Do I Submit Lifecycle Events via Spreadsheet Upload?

Lifecycle events capture changes to the original agreed-upon trade details that occur during a trade's lifetime.

Lifecycle events can be submitted via daily snapshot submissions or as discrete lifecycle events in the form of PET or Confirm submissions.

DDR supports the following lifecycle events:

- Amendment
- Increase
- Novation
- Termination
- Exit
- Exercise

Please see "*What Transaction Types Are Supported?*" above for descriptions for each lifecycle event.

How Do I Download Previously Uploaded Spreadsheets?

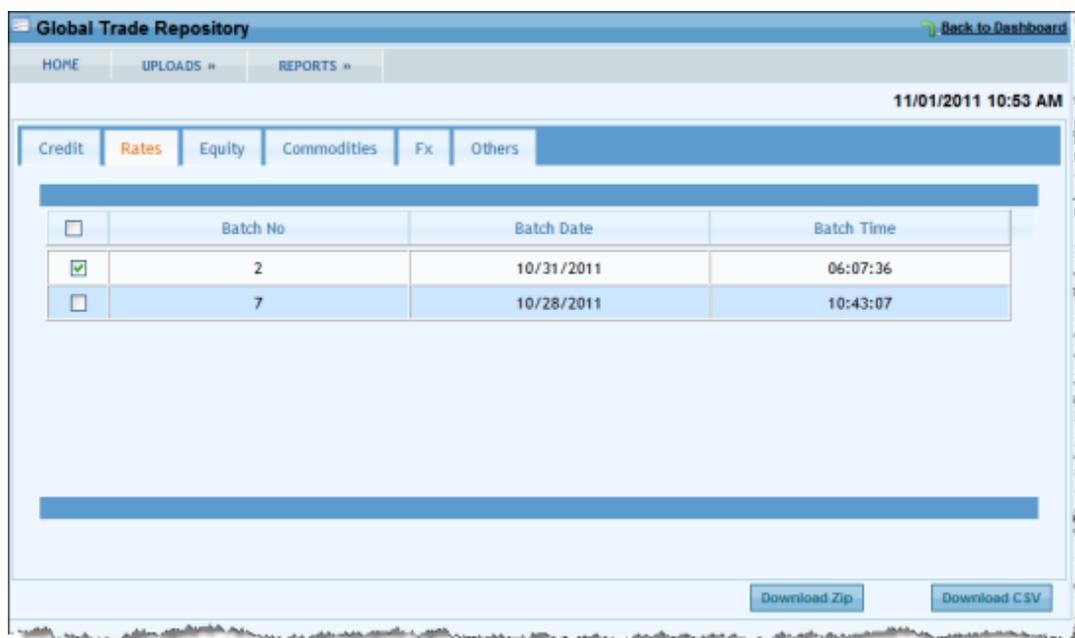
Spreadsheets previously uploaded can be downloaded via the DDR web GUI or secure FTP.

- 1 On the GTR dashboard, click **Download**.



The Spreadsheet Download page appears.

Note: If the GTR dashboard page is not used, click **REPORTS** on the main menu bar.



A single spreadsheet can be downloaded as a CSV file, or multiple spreadsheets can be downloaded as a .zip file.

- 1 To download one or more spreadsheets in a .zip file, click the checkboxes for the spreadsheet(s) to be downloaded and then click **Download Zip**.
- 2 To download a single spreadsheet as a CSV file, click the checkbox for that spreadsheet and then click **Download CSV**.

How Does DDR Conduct Public Price Dissemination?

DDR's Public Price Dissemination solution provides Users with a way to report prices publically pursuant to the SEC regulations for security-based swaps.

Reporting sides are provided with a specific message, the PPD Message, with which to provide the information required to be disseminated. The PPD Message is available for dissemination if the fields "Reporting Obligation Party 1" or "Reporting Obligation Party 2" are populated with "SEC" and the message passes validations. DDR may reject a PPD message submitted due to the submission failing to meet DDR validations, including but not limited to the submission failing to be in a format that can be ingested by DDR, failing to meet jurisdictional requirements or failing to provide required data elements. A rejected PPD message is deemed not to have been submitted at all with respect to reporting to the jurisdiction for which it was rejected (it is possible that one message is submitted to comply with reporting in more than one jurisdiction and may be acceptable for one jurisdiction, but rejected for the other).

The PPD platform will perform validations on every PPD Message submitted. Based on the result of that validation, the PPD application will issue a response to the relevant parties indicating a positive or negative validation result. The possible message responses are identified as the acknowledgement ("ACK") and negative acknowledgement ("NACK") messages, discussed in more detail below.

DDR requires a separate message for public dissemination and for updating the position record. DDR requires that PPD Messages be sent at the same time as the position messages (i.e. PET, Confirmation and/or Snapshot messages). Firms may not send their position messages immediately and hold their PPD messages for up to 24 hours or vice versa. This applies to all update types where there is an accompanied position message, such as position opening messages, life cycle events and corrections. Further, DDR does not determine whether a PPD message should be disseminated publically. Any PPD message received is disseminated publically if it passes validations and is directed to the SEC as discussed above. DDR requires that the reporting side only provide PPD messages that are required to be disseminated under the regulations.

The dissemination of an accepted PPD Message will be immediate upon receipt and processing. The following timestamps will be recorded:

- Earliest recorded timestamp when message is placed on queue.
- Timestamp of when message was received.
- Timestamp of when message was processed by the PPD Platform.
- Timestamp of when message was expected to be disseminated.
- Timestamp of when message was actually disseminated.

The Dissemination ID is an SDR generated identifier used to uniquely identify a message without exposing the unique transaction identifier. This ID will be used to manage cancellations and corrections. On any PPD Message with an action of modify or cancel, the "Original Dissemination ID" will also be provided so that the original message impacted is identified.

The PPD Platform will receive messages with the following values in the Action field for a UTI:

- **New** - First report for this trade event submission. Only one UTI with an Action of NEW will be allowed. A subsequent submission on the same UTI must have an Action of either Modify or Cancel. The PPD platform will reject any subsequent message listed as New per UTI.
- **Modify**-Valid modification or correction to an existing trade event that has previously been reported by the submitting party. The Modify action will be displayed to the public as a Cancel of the original submission and a Correction representing the Modify submission.
- **Cancel**-Cancellation of the previously submitted message. Cancel message instructs the PPD Platform to cancel the last submission on a particular UTI. If the previous submission has been disseminated, the PPD Platform will disseminate the cancel with the original dissemination ID link. If a cancel message is submitted on a UTI that does not exist on the PPD Platform, the Cancel message will receive a NACK message response.

How Do I Know That DDR Accepted My Transaction?

DDR performs different types of validations for each transaction it receives:

- **Schema validations** - check that a submission is consistent with the accepted GTR format. i.e. is CSV valid, the fields are formatted correctly
- **Core validations** - the basic checks that ensure the submission can be accepted into the GTR, i.e. Permission, USI/UTI lock, transaction & action type consistency validations
- **Business validation** - applied at the point of in-bound submission processing to ensure integrity and logical consistency. These validations will:
 - * Ensure that the messages are well formed and provide a logical and complete description of the core trade economics.
 - * Ensure that DDR does not degrade the quality of the information held within the repository by

allowing incomplete or illogical trade descriptions to be accepted and stored.

- **Regulatory validations** - regulatory specific validations applied following the normal business validations. For example, if the same field is required by one jurisdiction and is optional for another, the jurisdiction requiring the field would have a regulatory validation to check for the field

DDR will accept or reject transactions based on its validation process. Acceptance messages are called ACKS (acceptance) and rejection messages are called NACKs (negative acceptance). Where a transaction is accepted, both the submitting party and its on-boarded counterparty receive electronic ACK messages. Where a transaction was not accepted, the submitting party will receive an electronic NACK message along with an associated error code so that they can correct the transaction and retransmit to DDR. Where a transaction is accepted but fails one of the jurisdictional validations, the submitting party will receive an electronic notification along with the associated error code so they can correct the transaction and retransmit to DDR. DDR may reject a transaction submitted due to the submission failing to meet DDR validations, including but not limited to the submission failing to be in a format that can be ingested by DDR, failing to meet jurisdictional requirements or failing to provide required data elements. A rejected transaction is deemed not to have been submitted at all with respect to reporting to the jurisdiction for which it was rejected (it is possible that one transaction is submitted to comply with reporting in more than one jurisdiction and may be acceptable for one jurisdiction, but rejected for the other).

Examples of error codes are:

ERROR_CD	INTERNAL_DESCRIPTION	ASSET_ID	TYPE
BASV-00001	Missing Asset Class	ALL	Error (NACK)
BASV-00002	Missing Submitter ID	ALL	Error (NACK)
BASV-00004	Missing Message Type	ALL	Error (NACK)
BASV-00005	Missing Transaction Type	ALL	Error (NACK)

How Does DDR Calculate Trade State?

DDR calculates the trade state for every trading party in DDR and for all UTIs present in the system. The trade states are summed to determine the party-counterparty position.

DDR calculates the trade state for a given UTI by summing the trade events that DDR receives for that particular UTI.

How Does DDR Calculate Positions?

DDR receives certain data provided by reporting sides pursuant to SEC Rule 901(c), (d), and (e) for security-based swaps. Each security-based swap, distinguished by its unique transaction identifier ("UTI"), is referred to by DDR as a "trade."

Trade records are comprised of a series of messages, each referred to as a "transaction." Examples of transactions include, for example, terminations, amendments, and novations. DDR receives transaction data and records that information by UTI. Each transaction data report is incorporated into the full trade record for a UTI and, over the course of the life of a trade, subsequent lifecycle event reporting is added to the trade's record.

On a daily basis, for each open UTI, the standard position calculation algorithm reviews a trade's cumulative set of transactions to aggregate and net these discrete submissions to calculate the final end of day position for a specific trade. DDR refers to this information as a trade's "position."

DDR then consolidates individual trade position information into "aggregate positions" for all open trades for which DDR

maintains records. This information is reported on a daily basis in the format below and allows for aggregation by the asset class-specific attributes noted in each table. Aggregate position reports are created once a day during the DDR batch cycle which starts at 04:00 EST in the US Data Center.

DDR's standard reports include header records containing both the business date for which the report was generated and also the actual date that the report ran. DDR daily reports provide the following aggregate position information for all reporting parties with security-based swaps.

Underlying Asset Identifier Type	Underlying Asset ID	Underlying Asset Name	Reporting Party	Buy Contracts	Sell Contracts	Buy Notional (USDEQ)	Sell Notional (USDEQ)	Gross Notional (USDEQ)	Net Notional (USDEQ)
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How Do I Confirm, Verify or Dispute the Accuracy of a Security-Based Swap Transaction?

Data that has been submitted to DDR must be complete and accurate. DDR provides facilities reasonably designed to allow a reporting side to confirm a position and the non-reporting User to verify a position in which they are a counterparty, in addition to providing Users the opportunity to effectively resolve disputes over the accuracy of transaction data and positions that are reported to DDR.

The SDR Services will make available trade detail reports that enable Users to view all records, including records submitted by the User and records submitted for a trade allegedly identifying the User as a counterparty to the trade. These reports will allow Users to reconcile the records in the SDR Services to their own risk systems.

The Users shall be responsible for resolving any disputes between themselves uncovered during the reconciliation process and, as appropriate, submitting correct information pursuant to the DDR Rulebook. The disputed status will remain until the Reporting Party updates the transaction. See the "Dispute" Section below for more information.

DDR's confirmation and pairing methodology and verification process (utilized by the non-reporting side User) are described below.

Pairing Methodology to Confirm a Position

DDR will establish the pairing method using three key data elements: (1) identity of the entity submitting data to DDR, (2) confirmation type, and (3) confirmation status.

DDR obtains information regarding (1) and (2) from the entity that submits data to DDR. The entity that submits the data provides the confirmation type of "electronic," "non-electronic," or "non-confirmed." DDR derives the confirmation status based on a hierarchy applied to the submitting entity: Trusted Sources, an affirmation or confirmation platform, the submitting party indicates the trade was executed on an electronic trading facility and inter-affiliate trades are assigned a confirmation status of "confirmed". For all other types of entities that submit trade information to DDR, the confirmation status (confirmed or unconfirmed) is assigned based on the confirmation type provided by the submitter. If the confirmation type is "electronic" or "non-electronic," the confirmation status becomes "confirmed." If the confirmation type is "non-confirmed," then the confirmation status becomes "unconfirmed." DDR provides the confirmation status to Users on their position reports.

A trade may initially be submitted to DDR as unconfirmed, in which case it is the responsibility of the Reporting Party to update the confirmation type once the trade has been confirmed.

Verification Methodology

The non-reporting side User is responsible for verifying the accuracy of the information submitted by the reporting side. DDR employs the following methodology to indicate the verification status of a position:

- (1) **Verified** means the terms of the position are accurate.
 - (a) Trades received from a DDR Trusted Source, a recognized affirmation or confirmation platform, or was executed on a trading platform default to "verified."
 - (b) The verification status for inter-affiliate trades defaults to "verified."
 - (c) The non-reporting side User sends a verification message indicating that the position is "verified."
- (2) **Disputed** means a position is not classified as (1)(a) or (1)(b) above and the non-reporting side User has sent a verification message indicating that the position is "disputed."
- (3) **Pending Verification** means a position is not classified as (1)(a) or (1)(b) above and the non-reporting side User has not taken any action to verify or dispute the position within 48 hours of DDR's position calculation.
- (4) **Deemed Verified** means a position is not classified as (1)(a) and (1)(b) above and the non-reporting side User has not taken any action to verify or dispute the position after 48 hours of DDR's position calculation.

Outreach to Non-User Counterparties

DDR will attempt to contact counterparties to a trade reported to DDR who are not Users (a "Non-User"), where such party's LEI is provided and there is email contact information available to DDR in the information or static data maintained by the DTCC trade repositories about their Users ("TR System User Database"), to notify the Non-User that a trade has been reported on which they may have been named a counterparty and they must on board to DDR to verify the accuracy of the information submitted and provide any missing information such as UICs, if applicable.

Contacting Users Regarding Missing UICs.

Daily reports are available to all Users containing data for trades on which they are identified as a counterparty. These reports allow the User to review any record submitted by it or any entity naming the User as a counterparty to a submitted trade. DDR expects the User to review their daily reports to determine if any UICs are missing and to cause the record to be modified to add the missing UICs via any message utilized by that User to submit data to DDR or by a UIC message as described in the Rulebook Rule 4.2.3.2.

Disputes

The Users shall be responsible for resolving any disputes between themselves uncovered during the reconciliation process and, as appropriate, submitting correct information. In the event a User disputes a trade alleged to apply to it by the counterparty, or disputes any of the terms within the alleged transaction, the User shall register such dispute by indicating the position is disputed on the verification message. If such User fails to register such dispute within 48 hours of the relevant trade detail report being issued, the record will be deemed verified as described above. The disputed status will remain until the Reporting Party or reporting side updates the transaction. The non-reporting User may submit dispute messages in response to any new or updated trade.

All reports and Transaction Records provided to Designated Regulators will include the status of these Transaction Records, including dispute and verification status, thus making such disputes visible to the SEC and incentivizing the parties to the transaction to resolve the dispute. Where DDR has received conflicting or inconsistent Transaction Records from more than one submitter in respect of a particular transaction (such as from a SEF and a Reporting Party),

DDR will maintain all such Transaction Records (unless cancelled or modified as described above) and will make such records available to the Designated Regulators in accordance .

Reports

DDR provides regulators and Users with reports that are designed to provide visibility into positions and the status of submitted trades.

Users and regulators must be configured with the proper authorizations in order to view reports. With the exception of the ACK / NACK and spreadsheet download reports which are created as soon as submissions are uploaded to the DDR, all reports are created once a day during the DDR batch cycle which starts at 04:00 EST in the US Data Center (USDC). All standard reports include header records containing both the business date for which the report was generated and also the actual date that the report ran. Having this information stated on all reporting output provides participants with the information needed to enable them to ensure that they use the latest reports available. Ad-hoc queries of specific data can be achieved by contacting the GTR operations team (email GTR_Operations@dtcc.com).

How are Users Notified of Changes to the DDR System?

There are often changes that need to be made to the DDR System to maintain compliance with the regulations, improve efficiencies, respond to industry best practices or address business changes determined by management and approved by the Board and regulators (if applicable). This may take the form of new fields or flags or changes to validations. Such changes are reviewed internally and an initial course of action is determined. For changes that affect DDR Users, an external working group is engaged to determine if the chosen course of action meets the needs of the customers, the timing of the changes and to discuss any other issues. Once a course of action and dates are agreed with customers, the changes are scheduled to be made through coding and testing. If the changes are significant, the code for the changes will be placed in UAT for testing by the customers. The changes are also posted to the website in change management documents and updated specifications with change logs so that customers can determine any action needed on their part (build and/or testing). The website will also contain a timeline of when the changes will be entered into production. If needed, emails will also be used to alert customers to specific changes and the timing of the changes.

Number	Existing/New	Category	SEC Rule	Public Description	Data Field	Product	Description	Condition	Units Type	Precision	Scale	Format	Valid Values	Example	Validation Rules	Narrative
1	Existing	Primary	901.1.1	Product ID	Product ID	CROSS-PRODUCT	The ISDA Treasury representing the product structure.	N	Text	20			Product ID	Product ID	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
2	Existing	Primary	901.1.1	Product ID Value	Product ID Value	CROSS-PRODUCT	The ISDA Treasury representing the product structure.	N	Text	200			Product ID Value	Product ID Value	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
3	Existing	Primary	901.1.1	Option Structured Product	Option Structured Product	CROSS-PRODUCT	An indication of the type of option.	C	Text	20			Option Structured Product	Option Structured Product	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
4	Existing	Primary	901.1.1	Option Family/Style	Option Family/Style	CROSS-PRODUCT	An indication of the style of the option transaction.	C	Text	15			Option Family/Style	Option Family/Style	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
5	Existing	Primary	901.1.1	Option Style	Option Style	CROSS-PRODUCT	An indication of the style of the option transaction.	C	Text	15			Option Style	Option Style	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
6	Existing	Primary	901.1.1	Underlying Asset Class	Underlying Asset Class	CROSS-PRODUCT	Indicates asset class associated to the message.	C	Text	25			Underlying Asset Class	Underlying Asset Class	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
7	Existing	Primary	901.1.1	Underlying Asset	Underlying Asset	CROSS-PRODUCT	The Underlying Asset of the transaction.	N	Text	100			Underlying Asset	Underlying Asset	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
8	Existing	Primary	902.1.1	Underlying Asset Identifier	Underlying Asset Identifier	CROSS-PRODUCT	Indicates the type of identifier submitted for Underlying Asset.	C	Text	30			Underlying Asset Identifier	Underlying Asset Identifier	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
9	Existing	Primary	901.1.1.1	Trade Date	Trade Date	CROSS-PRODUCT	The date on which the trade was executed.	C	Text	20			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
10	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	Specifies the Trade Date of an Equity Swap Transaction equity leg.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
11	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Option	Specifies the Trade Date of an Option Transaction.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
12	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	Specifies the Trade Date of an Equity Swap Transaction. This is the date of the trade.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
13	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Underlying Asset	In respect of each Underlying Asset, the date observations are for the given Underlying Asset.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
14	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Structured Product	The maturity, tenor, period, or end date of the transaction.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
15	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Forward Variance Swap	The maturity date of the transaction for Forward and Variance Swap.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
16	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Option Structured Product	Payment date of the premium.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
17	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Forward	For a Cash-settled Forward Transaction specifies the Cash Settlement Payment Date.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
18	Existing	Primary	902.1.1.1	Trade Date	Trade Date	ES-PSA-CFD/Option Variance Swap	Specifies the Cash Settlement Payment Date in terms of a number of Currency Business Days following the Valuation Date.	C	Days	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
19	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	For an Dividend Swap Transaction this specifies the Cash Settlement Payment Date in terms of a number of Currency Business Days following the Valuation Date.	C	Business	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
20	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	Set of payment dates for the equity leg.	N	Business	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
21	Existing	Primary	902.1.1.1	Trade Date	Trade Date	Dividend Swap	In respect of each Dividend Period, the adjusted fixed payment date for the given Dividend Period.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
22	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Dividend Swap	Specifies a number of interest days that the fixed amount will be paid.	C	Business	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
23	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	The floating rate option quote rate (LIBOR 1 month or 3 month).	C	Text	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
24	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	The floating rate option quote rate multiplier (LIBOR 1 month or 3 month).	N	Text	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
25	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	Shows the Period End Dates for each Floating Leg Calculation Period which is also the payment date.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
26	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	The frequency of floating leg payments.	C	Text	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
27	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	The frequency multiplier of floating leg payments.	C	Text	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
28	Existing	Primary	901.1.1.1	Trade Date	Trade Date	ES-PSA-CFD	Specifies the Floating Rate Option in respect of an Equity Swap Transaction. Equity Swap is not applicable if fixed rate has been selected for the interest leg.	C	Text	100			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
29	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Dividend Swap	In respect of each Dividend Period, the fixed Cash amount for the given Dividend Period.	C	Text	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
30	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Dividend Swap	Amount to pay per unit for each Dividend Period.	C	Business	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
31	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Dividend Swap	In respect of each Dividend Period, the date observations start for the given Dividend Period.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
32	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Option	The amount paid to enter into an Option.	C	Business	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
33	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Structured Product	The frequency multiplier of interest days that the fixed amount will be paid.	C	Business	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
34	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Structured Product	The currency multiplier of interest days that the fixed amount will be paid.	C	Business	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
35	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Structured Product	The currency multiplier of interest days that the fixed amount will be paid.	C	Business	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
36	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Option	The currency associated with the Premium.	C	Text	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
37	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Forward	Amount paid at the beginning of the deal instead of the forward date.	C	Text	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
38	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Forward	Currency of the amount paid at the beginning of the deal instead of the forward date.	C	Text	5			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
39	Existing	Primary	901.1.1.1	Trade Date	Trade Date	Forward	Date of first payment.	C	Date	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
40	Existing	Primary	901.1.1.1	Trade Date	Trade Date	CROSS-PRODUCT	The second period at end of trade execution.	C	Text	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
41	Existing	Primary	901.1.1.1	Trade Date	Trade Date	CROSS-PRODUCT	The quantity type associated with the Price Notation.	C	Text	10			Trade Date	Trade Date	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
42	Existing	Primary	901.1.3	Original Notional Tenor	Original Notional Tenor	CROSS-PRODUCT	The date and time of the original notional tenor of the transaction.	N	Text	40			Original Notional Tenor	Original Notional Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
43	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Dividend Swap	For a Dividend Swap Transaction, an amount is declared by the issuer, before the declaration of dividend or before a dividend payment date, in dollars.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
44	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Dividend Swap	For a Dividend Swap Transaction, an amount per share being the cash value of the stock dividend declared by the issuer or, if the issuer declares no cash value, the cash value of cash equivalent dividend percentage.	N	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
45	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Dividend Swap	In respect of each Dividend Period, the adjusted cash settlement date for the given Dividend Period. Inapplicable.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
46	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	ES-PSA-CFD	This is an upfront payment for equity legs. If Fee In specifies an amount in Basis Points to be paid by the non-equity payer (Mainly used with AE/MCA).	N	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
47	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Forward	Price to be paid in future for underlying.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
48	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Forward	Price currency to be paid in future for underlying.	C	Text	5			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
49	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Option	Specifies the percentage of the price of the Option on the Strike Date that will set the Strike Price for an Option Transaction that is forward starting.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
50	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	ES-PSA-CFD	Specifies the amount of the funding in respect of an Equity Swap Transaction.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
51	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	ES-PSA-CFD	Specifies the currency amount of the funding in respect of an Equity Swap Transaction.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
52	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Dividend Swap	Specifies a Manual Non-Cash Dividend as applicable.	C	Text	5			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
53	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Option	A multiplier which increases exposure of the underlying for an index.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
54	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Structured Product	The level or price at which an option may be exercised.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
55	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Dividend Swap	Indicates a Special Dividend (extremely large dividends out of the normal) apply.	C	Text	5			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
56	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Option	Specifies the Strike Price in respect of an Option Transaction.	C	Text	10			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	
57	Existing	Primary	901.1.3	Dividend Swap Tenor	Dividend Swap Tenor	Option	The Currency associated to the Strike Price.	C	Text	5			Dividend Swap Tenor	Dividend Swap Tenor	Required for Transaction Type "Trade", "Amendment", "Supplemental", "Novation/Trade", "Termination or Cancellation".	

Number	Existing/ New	Category	SEC Rule	Public Description	Data Field	Product	Description	Condition	Data Type	Precision	Scale	Format	Valid Values	Example	Validation Rules	Narrative	
177	Existing	Lifecycle	901 a.1.1			CROSS-PRODUCT	Describes the event type of the record being submitted	C	Text	200			Enumerated values: - "Trade" - "Termination" - "Increase" - "Exercise" - "Novation" - "Novation-Trade" - "Corporation" - "Amendment" - "Modify" - "Cancel" - "Backlog"	Termination	Required for any post-trade events submitted on Snapshot messages.		
178	Existing	Lifecycle	901 a.1.1	Lifecycle Event		CROSS-PRODUCT	Payment by one of the parties for the right to transact this event.	C	Text	200					12345.12	Conditional: Optional when transaction type is Amendment, Increase, Termination, CorporationAction or Exercise (E) Otherwise: Not Applicable	
179	Existing	Lifecycle	901 a.1.1	Lifecycle Payment Amount Currency		CROSS-PRODUCT	The currency related to the Lifecycle Payment Amount	C	Text	30	10	3-digit ISO currency code (ISO-4217)		USD	Conditional: Required when Lifecycle Payment Amount is populated. Otherwise, Not Applicable		
180	Existing	Lifecycle	901 a.1.1	Lifecycle Payment Date		CROSS-PRODUCT	The payment date for the Lifecycle event	C	Date	10		YYYY-MM-DD		2018-01-01	Conditional: Required when the Lifecycle Payment Amount is populated. Otherwise, Not Applicable		
181	Existing	Lifecycle	901 a.1.1	Lifecycle Transaction Date		CROSS-PRODUCT	The execution date of the Lifecycle event	C	Date	10		YYYY-MM-DD		2018-01-01	Conditional: Not Applicable when transaction type is Trade or Novation-Trade. Otherwise, Required		
182	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Payer Profile		ES-PSA-CFD	Profile for the ID in the Lifecycle Underlying Asset Equity Amount Payer value field	C	Text	200			Internal: LEI		C: required when Lifecycle Underlying Asset Equity Amount Payer value is provided		
183	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Payer Value		ES-PSA-CFD	Value for performance for an specific equity underlier	C	Text	200			Internal: LEI		C: required when Lifecycle Underlying Asset Equity Amount Payer value is provided		
184	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Receiver Profile		ES-PSA-CFD	Profile for the ID in the Lifecycle Underlying Asset Equity Amount Receiver value field	C	Text	200			Internal: LEI		C: required when Lifecycle Underlying Asset Equity Amount Receiver value is provided		
185	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Receiver Value		ES-PSA-CFD	Value for performance for an specific equity underlier	C	Text	200			Internal: LEI		C: required when Lifecycle Underlying Asset Equity Amount Receiver value is provided		
186	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Receiver Value		ES-PSA-CFD	Receiver of performance for an specific equity underlier	C	Text	200					C: required when Lifecycle Underlying Asset Equity Amount Receiver Value is provided		
187	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Equity Amount Receiver Value		ES-PSA-CFD	Not used previously by the prior version of the rule. This field is reserved for historical data in this event. On Equity Swap (only), PSA (only) or CFD (only), more than one value may be specified by separating the values with a semicolon.	C	Text	200					C: required when Lifecycle Underlying Asset Equity Amount Receiver Value is provided		
188	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Initial Price		ES-PSA-CFD	The currency of the Lifecycle Underlying Asset Initial Price	C	Text	30	10	3-digit ISO currency code (ISO-4217)		1234.12	ES-PSA-CFD: Conditional. Required when Lifecycle Underlying Asset Initial Price is populated. Otherwise, Not Applicable		
189	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Initial Price Currency		ES-PSA-CFD	Method to identify the Lifecycle Underlying Asset Initial Price	C	Text	3		3-digit ISO currency code (ISO-4217)		1234.12	ES-PSA-CFD: Conditional. Required when Lifecycle Underlying Asset Initial Price is populated. Otherwise, Not Applicable		
190	Existing	Lifecycle	901 a.1.1	Lifecycle Underlying Asset Initial Price Election		ES-PSA-CFD	Method to identify the Lifecycle Underlying Asset Initial Price	C	Text	60			ES-PSA-CFD: Conditional. Required when Lifecycle Underlying Asset Initial Price is populated. Otherwise, Not Applicable		C: required when Lifecycle Underlying Asset Initial Price is populated. Otherwise, Optional. For all other transactions this field is Not Applicable.		
191	Existing	Secondary	901 a.1.1	Party 1 Event ID		CROSS-PRODUCT	A value provided by the user representing the Lifecycle event for party 1	C	Text	40			INTERNAL: ID		Conditional: Not Applicable when transaction type is Trade or Novation-Trade. Otherwise, Required		
192	Existing	Secondary	901 a.1.1	Party 2 Event ID		CROSS-PRODUCT	A value provided by the user representing the Lifecycle event for party 2	C	Text	40			INTERNAL: ID		Conditional: Not Applicable when transaction type is Trade or Novation-Trade. Otherwise, Required		
193	Existing	Lifecycle	901 a.1.1			CROSS-PRODUCT	Indicates the prior transaction ID of a swap resulting from an allocation, termination, position, assignment, compression or clearing	C	Text	200			INTERNAL: ID		Conditional: Not Applicable when transaction type is Trade or Novation-Trade. Otherwise, Required		
194	Existing	OTR	901 a.1.1	Final LTR		CROSS-PRODUCT	Used to order modifications of the same message	C	Text	200			INTERNAL: ID		Conditional: Required when message type is PFI, Confir or PFI-Confirm. Otherwise, Not Applicable		
195	Existing	Lifecycle	901 a.1.1	Remarking Party Date		CROSS-PRODUCT	The date for the ID value submitted in Remarking Party Value	C	Date	10		YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-04-10T10:24:02Z	Conditional: Required when message type is PFI, Confir or PFI-Confirm. Otherwise, Not Applicable		
196	Existing	Lifecycle	901 a.1.1	Remarking Party Profile		CROSS-PRODUCT	The Profile for the ID value submitted in Remarking Party Value	C	Text	60			Internal: LEI		Conditional: Required when transaction type is Novation-Trade or Novation. For all other transactions it is Not Applicable		
197	Existing	Lifecycle	901 a.1.1	Remarking Party Value		CROSS-PRODUCT	The ID of the Remarking Party. This field represents the remarking party of a trade or lifecycle event.	C	Text	200			INTERNAL: LEI		Conditional: Required when Remarking Party Profile is populated. Otherwise, Not Applicable. Remarking Party must also include Trade Party 1 or Trade Party 2		
198	Existing	OTR	901 a.1.1	Remarking Party Value		CROSS-PRODUCT	The ID of the Remarking Party. This field represents the remarking party of a trade or lifecycle event.	C	Text	200			INTERNAL: LEI		Conditional: Required when Remarking Party Profile is populated. Otherwise, Not Applicable. Remarking Party must also include Trade Party 1 or Trade Party 2		
199	Existing	OTR	901 a.1.1			CROSS-PRODUCT	Trade, Amendment, Novation, Increase, Termination, Novation-Trade, Exercise, CorporationAction, Cancel, Backlog, Modify, Novation-Trade	C	Text	200			INTERNAL: LEI		Conditional: Required when transaction type is Trade or Novation-Trade. Otherwise, Not Applicable		
200	Existing	Lifecycle	901 a.1.1	Transaction Type		CROSS-PRODUCT	The Trade for the ID value submitted in Transaction value	C	Text	200			INTERNAL: LEI		Conditional: Required when transaction type is Novation-Trade. For all other transactions it is Not Applicable		
201	Existing	Lifecycle	901 a.1.1	Transaction (ESE) Profile		CROSS-PRODUCT	The ID of the Transaction. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (ESE) Profile is populated. Otherwise, Not Applicable. Transactions must match either Trade Party 1 or Trade Party 2		
202	Existing	Lifecycle	901 a.1.1	Transaction (ESE) Value		CROSS-PRODUCT	The ID of the Transaction. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (ESE) Profile is populated. Otherwise, Not Applicable. Transactions must match either Trade Party 1 or Trade Party 2		
203	Existing	Lifecycle	901 a.1.1	Transaction (ESE) Profile		CROSS-PRODUCT	The ID of the Transaction. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (ESE) Profile is populated. Otherwise, Not Applicable. Transactions must match either Trade Party 1 or Trade Party 2		
204	Existing	Secondary	901 g, 901 f.1.10, 901 f.4.3	Transaction (DR) Value		CROSS-PRODUCT	The ID of the Transaction. This field represents the Trade Party that steps into an existing trade as a result of a novation or assignment	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
205	Existing	OTR	902 c.7	OTI		CROSS-PRODUCT	An indication that the swap is a post-allocation or a pre-allocation swap	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
206	Existing	OTR	15c-5801 (i)(6)	Allocation Indicator		CROSS-PRODUCT	Indicates if the PFI or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a counterpart (i.e. reverse trade)	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
207	Existing	OTR	15c-5801 (i)(6)	Confirmation Type		CROSS-PRODUCT	Indicates if the PFI or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a counterpart (i.e. reverse trade)	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
208	Existing	OTR	15c-5801 (i)(6)	Trade Submission Profile		CROSS-PRODUCT	Profile for the value provided in the "Trade Submission value"	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
209	Existing	OTR	15c-5801 (i)(6)	Trade Submission Value		CROSS-PRODUCT	The LEI for the Submission	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
210	Existing	OTR	DOE required	Action		CROSS-PRODUCT	This is a DTCC control field, which describes the action to be applied to the trade	C	Text	10			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
211	Existing	OTR	DOE required	Is of DataTime		CROSS-PRODUCT	This is the timestamp that the user is providing for the lifecycle event or raw message	C	Date/Time	20		YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-04-10T10:24:02Z	Required when message type is Snapshot. Otherwise, Not Applicable	This field is used by the SDCR for sequencing to build the current state of the transaction event	
212	Existing	OTR	DOE required	Message ID		CROSS-PRODUCT	This field allows a client to submit their own message ID for internal purposes	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
213	Existing	OTR	DOE required	Message ID		CROSS-PRODUCT	This field allows a client to submit their own message ID for internal purposes	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
214	Existing	OTR	DOE required	Message ID		CROSS-PRODUCT	This field allows a client to submit their own message ID for internal purposes	C	Text	200			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
215	Existing	OTR	DOE required	Party 1 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
216	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
217	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
218	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
219	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
220	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
221	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
222	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
223	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
224	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
225	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
226	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
227	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
228	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
229	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
230	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
231	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
232	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
233	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
234	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
235	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
236	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
237	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
238	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
239	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
240	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
241	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
242	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
243	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
244	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message be sent to	C	Text	100			INTERNAL: LEI		Conditional: Required when Transaction (DR) Profile is populated. Otherwise, Not Applicable. Transaction must match either Trade Party 1 or Trade Party 2		
245	Existing	OTR	DOE required	Party 2 Reporting Obligation		CROSS-PRODUCT	This field identifies the regulator the submitter has requested the message										

GTR Product ID Value	Base Product	Sub Product	Transaction type
Equity:Swap:PriceReturnBasicPerformance:SingleName	Swap	Price Return Basic Performance	Single Name
Equity:Swap:PriceReturnBasicPerformance:SingleIndex	Swap	Price Return Basic Performance	Single Index
Equity:Swap:PriceReturnBasicPerformance:Basket	Swap	Price Return Basic Performance	Basket
Equity:Swap:ParameterReturnDividend:SingleName	Swap	Parameter Return Dividend	Single Name
Equity:Swap:ParameterReturnDividend:SingleIndex	Swap	Parameter Return Dividend	Single Index
Equity:Swap:ParameterReturnDividend:Basket	Swap	Parameter Return Dividend	Basket
Equity:Swap:ParameterReturnVariance:SingleName	Swap	Parameter Return Variance	Single Name
Equity:Swap:ParameterReturnVariance:SingleIndex	Swap	Parameter Return Variance	Single Index
Equity:Swap:ParameterReturnVariance:Basket	Swap	Parameter Return Variance	Basket
Equity:Swap:ParameterReturnVolatility:SingleName	Swap	Parameter Return Volatility	Single Name
Equity:Swap:ParameterReturnVolatility:SingleIndex	Swap	Parameter Return Volatility	Single Index
Equity:Swap:ParameterReturnVolatility:Basket	Swap	Parameter Return Volatility	Basket
Equity:PortfolioSwap:PriceReturnBasicPerformance:SingleName	Portfolio Swap	Price Return Basic Performance	Single Name
Equity:PortfolioSwap:PriceReturnBasicPerformance:SingleIndex	Portfolio Swap	Price Return Basic Performance	Single Index
Equity:PortfolioSwap:PriceReturnBasicPerformance:Basket	Portfolio Swap	Price Return Basic Performance	Basket
Equity:ContractForDifference:PriceReturnBasicPerformance:SingleName	Contract For Difference	Price Return Basic Performance	Single Name
Equity:ContractForDifference:PriceReturnBasicPerformance:SingleIndex	Contract For Difference	Price Return Basic Performance	Single Index
Equity:ContractForDifference:PriceReturnBasicPerformance:Basket	Contract For Difference	Price Return Basic Performance	Basket
Equity:Option:PriceReturnBasicPerformance:SingleName	Option	Price Return Basic Performance	Single Name
Equity:Option:PriceReturnBasicPerformance:SingleIndex	Option	Price Return Basic Performance	Single Index
Equity:Option:PriceReturnBasicPerformance:Basket	Option	Price Return Basic Performance	Basket
Equity:Option:ParameterReturnDividend:SingleName	Option	Parameter Return Dividend	Single Name
Equity:Option:ParameterReturnDividend:SingleIndex	Option	Parameter Return Dividend	Single Index
Equity:Option:ParameterReturnDividend:Basket	Option	Parameter Return Dividend	Basket
Equity:Option:ParameterReturnVariance:SingleName	Option	Parameter Return Variance	Single Name
Equity:Option:ParameterReturnVariance:SingleIndex	Option	Parameter Return Variance	Single Index
Equity:Option:ParameterReturnVariance:Basket	Option	Parameter Return Variance	Basket
Equity:Option:ParameterReturnVolatility:SingleName	Option	Parameter Return Volatility	Single Name
Equity:Option:ParameterReturnVolatility:SingleIndex	Option	Parameter Return Volatility	Single Index
Equity:Option:ParameterReturnVolatility:Basket	Option	Parameter Return Volatility	Basket
Equity:Forward:PriceReturnBasicPerformance:SingleName	Forward	Price Return Basic Performance	Single Name
Equity:Forward:PriceReturnBasicPerformance:SingleIndex	Forward	Price Return Basic Performance	Single Index
Equity:Forward:PriceReturnBasicPerformance:Basket	Forward	Price Return Basic Performance	Basket
Equity:Other	Other		

Price Return Basic Performance Sub-product includes instruments such as vanilla options, 1-Delta, EFS, TRS etc.

The Other Sub-product includes structured and exotic

Suggested Master Confirmation Agreement (MCA) Values	
Product	Master Confirmation Type
Equity Option	2004EquityEuropeanInterdealer'
Equity Option	EquityAmericas'
Equity Option'	EquityAsia'
Equity Option	EquityEuropean'
Equity Option	EquityOptionAEJPrivate'
Equity Option	EquityOptionAmericasPrivate'
Equity Option	'EquityOptionEMEAPrivate'
Equity Option	'EquityOptionEuropePrivate'
Equity Option	'EquityOptionGlobalPrivate'
Equity Option	'EquityOptionPanAsiaPrivate'
Equity Option	GlobalMCA'
Equity Option	ISDA2004EquityAmericasInterdealer'
Equity Option	'ISDA2005EquityAsiaExcludingJapanInterdealer'
Equity Option	'ISDA2005EquityJapaneseInterdealer'
Equity Option	'ISDA2007EquityEuropean'
Equity Option	'ISDA2008EquityAmericas'
Equity Option	'ISDA2008EquityAsiaExcludingJapan'
Equity Option	ISDA2008EquityJapanese'
Equity Option	'ISDA2009EquityAmericas'
Equity Option	'ISDA2010EquityEMEAInterdealer'
Variance Swap	2005VarianceSwapEuropeanInterdealer'
Variance Swap	EquityAmericas'
Variance Swap	EquityAsia'
Variance Swap	EquityEuropean'
Variance Swap	GlobalMCA'
Variance Swap	ISDA2004EquityAmericasInterdealer'
Variance Swap	ISDA2006VarianceSwapJapaneseInterdealer'
Variance Swap	ISDA2007VarianceSwapAmericas'
Variance Swap	ISDA2007VarianceSwapAsiaExcludingJapan'
Variance Swap	ISDA2007VarianceSwapEuropean'
Dividend Swap	'2006DividendSwapEuropeanInterdealer'
Dividend Swap	'DividendSwapAmericasPrivate'
Dividend Swap	EquityAmericas'
Dividend Swap	EquityAsia'
Dividend Swap	EquityEuropean'
Dividend Swap	GlobalMCA'
Dividend Swap	'ISDA2008DividendSwapJapan'
Dividend Swap	'ISDA2008DividendSwapJapaneseRev1'
Equity Swap	EquityAmericas'
Equity Swap	EquityAsia'
Equity Swap	EquityEuropean'

Equity Swap	'EquitySwapAEJPrivate'
Equity Swap	'EquitySwapAmericasPrivate'
Equity Swap	'EquitySwapEuropePrivate'
Equity Swap	GlobalMCA'
Equity Swap	'ISDA2004EquityAmericasInterdealer'
Equity Swap	'ISDA2005EquitySwapAsiaExcludingJapanInterdealer'
Equity Swap	'ISDA2007EquityEuropean'
Equity Swap	'ISDA2007EquityFinanceSwapEuropean'
Equity Swap	'ISDA2008EquityFinanceSwapAsiaExcludingJapan'
Equity Swap	'ISDA2009EquityEuropeanInterdealer'
Equity Swap	'ISDA2009EquityEuropeanInterdealer'
Equity Swap	'ISDA2009EquitySwapAmericas'
Equity Swap	'ISDA2009EquitySwapPanAsia'

v16	Added valid values for clearing DCO
v16	Added validation rule for party 1 prefix and party 2 prefix
v16	Added enumerations for lifecycle event
v16	Added valid values for clearing exception type
v16	Updated party 1 name and party 2 name to "name of trade party 1 / 2"
v16	Added field clearing exception party prefix
v17	Added inter-affiliate and compressed trade fields
v18	Added Clearing DCO Prefix, Broker Id Party 1 / 2 Prefix, Execution agent party 1 / 2 prefix, trade Added fixed amount payer prefix, Fixed Amount Receiver Prefix, Lifecycle Amount Payer Prefix, Lifecycle Amount Receiver Prefix, Premium Payer Prefix, Underlying Asset Equity Amount Payer Prefix, Underlying Asset Equity Amount Receiver Prefix, Underlying Asset Floating Amount Payer Prefix, Underlying Asset Floating Amount Receiver Prefix, Lifecycle Underlying Asset Equity Amount Payer Prefix, Lifecycle Underlying Asset Equity Amount Receiver Prefix, execution venue
v19	Removed Off Market Flag
v19	Change Pricing Context from C to O; changed valid values.
V19	Remove Branch Prefix and Value fields and replace with Branch ID Location
v20	Branch ID Location column B changed to "New"

Exhibit GG5

The following discusses DDR's procedures related to rules 901(f), 901(g), 901(h), 901(i), 903, and 906.

Submission Time Stamp (901(f))

DDR assigns a submission message time stamp in Coordinated Universal Time (UTC) format, to the second, upon a message being received in its message queue upon ingestion. In particular, the format for submission time stamps is "YYYY-MM-DDTHH:MM:SSZ (UTC)."

Assigning Transaction ID (901(g))

The transaction ID is the UIC assigned to a specific security-based swap transaction. DDR accepts transaction IDs in the Unique Transaction Identifier ("UTI") field. Transaction IDs are validated to determine if they are unique within the DDR System.

Format of Reported Information (901(h))

Requirements related to the format of information reported to DDR consist of the following:

- Connectivity requirements are described in the DDR user guide. DDR will be offering CSV uploads and IBM message queue to support FpML submissions.
- The DDR Credit Matrix provided in Exhibit GG1, Equity Matrix provided in Exhibit GG4 and Rates Matrix provided in Exhibit GG6 define the required fields and data formats for the user to submit a trade record.
- DDR's functional specifications will describe the specific messages, *e.g.* public price dissemination messages, messages to support primary and secondary reporting, and messages to report unique identification code ("UIC") reporting.

Reporting pre-enactment and transitional security-based swaps (901(i))

For reporting pre-enactment security-based swaps that have expired or terminated before the compliance date for Regulation SBSR, users are required to specify "historical expired" as the transaction type when submitting the trade record.

For reporting transitional security-based swaps that have expired or terminated before the compliance date for Regulation SBSR, users are required to specify "historical" as the transaction type when submitting the trade record.

For reporting pre-enactment or transitional security-based swaps in existence on or after the compliance date for Regulation SBSR, users are required to specify "backload" as the transaction type when submitting the trade record. For all three transaction types, DDR will apply relaxed validation rules.

Unique Identification Codes (UICs) (903)

SEC regulations have prescribed 10 identifiers where a Unique Identification Code ("UIC") shall be used. In addition, the SEC has recognized the global Legal Entity Identifier ("LEI") as an internationally recognized standards-setting system. Accordingly, with respect to security-based swap transactions, DDR requires that all users of its SB SDR services provide the information specified according to the DDR Rulebook under Section 4.2.3.

Ultimate Parent and Affiliate Information (906)

Pursuant to rule 906(b), DDR users are required to provide DDR with ultimate parent and affiliate information. At the time of onboarding, DDR will collect from each user information regarding the user's ultimate parent. Users are required to notify DDR of any changes to the ultimate parent information that was provided through the onboarding process. In addition, each DDR user is required to maintain a current and accurate LEI and annually certify its LEI with the registration authority that issued such LEI. Based on such information, DDR will provide a report to the Commission setting forth, for each ultimate parent, all of the corresponding account level LEIs (*i.e.*, affiliates of the ultimate parent).

Number	Existing / New	Category	SEC Rule number	Public Dissemination	Data Field	Description	Conditionality	Data Type	Precision	Scale	Format	Valid Values	Sample	Validation Rules	Narrative
39	Existing	Primary	901.c.3	Y	Exotic - settlement currency - leg2	The currency or currencies in which the product can settle.	C	Text	3	0	3-digit ISO currency code (ISO 4217)	AFN; EUR; ALL; DZD; USD; EUR; ADA; XCD; XCD; ARS; AMD; ANG; AUD; EUR; AYN; BBD; BHD; BDT; BIF; BWP; EUR; BZD; XOF; BMD; BND; INR; BOP; BOV; USD; BAM; BWP; NOK; BRL; USD; BND; BGN; XOF; BIF; BOP; XAF; CAD; CVE; KYD; XAF; XAF; CLF; CLF; CNY; AUD; AUD; COP; CUP; XAF; XAF; CDF; NZD; CRC; XOF; HRK; CUC; CUP; ANG; EUR; CZK; DKK; DJF; XCD; DOP; USD; ESP; SVC; USD; XAF; ERN; EUR; ETB; EUR; FKP; DKK; FJD; EUR; EUR; XPF; EUR; XAF; GMD; GEL; EUR; GHS; GIP; EUR; DKK; XCD; EUR; USD; GTQ; GBP; GNF; XOF; GYD; HTG; USD; AUD; EUR; INR; HKD; HUF; ISK; INR; IDR; XDR; IRR; IQD; EUR; GBP; ILS; EUR; JMD; JPY; GBP; JOD; KZT; KES; AUD; XFW; XFW; XFW; XGS; LAK; LVL; LBP; LSL; ZAR; LRD; LYD; CHF; LTL; EUR; MOP; MMD; MGA; MMK; MYR; MVR; XOF; EUR; USD; EUR; MRO; MUR; EUR; XUA; MKN; MXY; USD; MDL; EUR; MNT; EUR; XCD; MAD; MZN; MMK; MAD; ZAR; AUD; NPR; EUR; XPF; NZD; NIO; XOP; NGN; NZD; AUD; USD; NOK; OMR; PKR; USD; PAB; USD; PAK; PFG; PEN; PHP; NZD; PLN; EUR; USD; QAR; EUR; RON; RUB; RWF; EUR; SHP; XCD; XCD; EUR; EUR; XCD; WST; EUR; STD; SAR; EUR; SHP; XCD; XCD; EUR; EUR; XCD; WST; EUR; STD; SAR; ZAR; SSP; EUR; LKR; SDD; SRD; NOK; SZL; SEK; CHF; CHW; SYP; TWD; TJS; TZS; THB; USD; XOP; NZD; TOP; TTD; TND; TRY; TMT; USD; AUD; UGX; UAH; AED; GBP; USD; USN; USS; USD; UYU; UYU; UZS; VUV; EUR; VEP; VND; USD; USD; XPF; MAD; YER; ZMK; ZWL; XBA; XBB; XBC; XBD; XFL; XTS; XXX; XAU; XPD; XPT; XAG	USD	Conditional: N/A for DO. Optional for BF	
40	Existing	Primary	901.c.3	Y	Generic Product Option Strike Price Currency	The currency in which the option strike price is expressed	C	Text	3	0	3-digit ISO currency code (ISO 4217)	USD	Conditional: N/A for DO. Optional for BF		
41	Existing	Primary	901.c.3	Y	Premium amount	Amount of the premium	C	Numeric	18	10		100000	Conditional: Debt Options: required when premium is non-zero. N/A for Bond Forwards		
42	Existing	Primary	901.c.3	Y	Premium currency	Currency that the premium is denominated in	C	Text	3	0	3-digit ISO currency code (ISO 4217)	USD	Conditional: Debt Options: required when premium is non-zero. N/A for Bond Forwards		
43	Existing	Primary	901.c.3	Y	Premium Type	type of premium to be paid	C	Text	8	0		Fixed, Variable, PrePaid, PostPaid	Conditional: Debt Options: required when premium is non-zero. N/A for Bond Forwards		
44	Existing	Primary	901.c.3	Y	Strike Price	price at which option is struck, forward price for BF	C	Numeric	28	10		125000	Conditional: Required for Debt Options, Optional for Bond Forwards		
45	Existing	Primary	901.c.4	Y	Exotic - Notional amount - leg1	The notional/nominal quantity on which the cashflows are calculated	C	Numeric	28	10		100000	Conditional: N/A for DO. Optional for BF		
46	Existing	Primary	901.c.4	Y	Exotic - Notional amount - leg2	The notional/nominal quantity on which the cashflows are calculated	C	Numeric	28	10		100000	Conditional: N/A for DO. Optional for BF		
47	Existing	Primary	901.c.4	Y	Notional currency - leg 1	The currency of the notional value upon which interest rate calculations are done	C	Text	3	0	3-digit ISO currency code (ISO 4217)	USD	Conditional: Required for Debt Options, Optional for Bond Forwards		
48	Existing	Primary	901.c.4	Y	Number of Options	Number of separate options (product of this and entitlement should be the notional)	C	Numeric	28	10		25000	Conditional: Required for Debt Options, N/A for Bond Forward		
49	Existing	Primary	901.c.4	Y	Option Entitlement	Notional per option	C	Numeric	28	10		200	Conditional: Required for Debt Options, N/A for Bond Forward		
50	Existing	Primary (inter-dealer), Secondary (role)	901.c.5	Y	Trade Party 1 Role	Indication of registration status for Party 1.	R	Text	20	0		SBSD MSBSP, non-SBSDMSBSP	SBSD	Conditional: Required for Debt Options, N/A for Bond Forward	This field will also be used to identify the inter-dealer status for Public Price Dissemination as per Rule 901 (c) 5
51	Existing	Primary (inter-dealer), Secondary (role)	901.c.5	Y	Trade Party 2 Role	Indication of registration status for Party 2.	R	Text	20	0		SBSD MSBSP, non-SBSDMSBSP	MSBSP	Conditional: Required for Debt Options, N/A for Bond Forward	This field will also be used to identify the inter-dealer status for Public Price Dissemination as per Rule 901 (c) 5
52	Existing	Primary (intent to clear), Secondary (clearing agency name)	901.c.6	Y	Clearer Prefix	Prefix of Clearer	C	Text	200	0		LEI	LEI	Conditional: Required when Clearer Value field is populated with an LEI. Otherwise, Not Applicable.	
53	Existing	Primary (intent to clear), Secondary (clearing agency name)	901.c.6	Y	Clearer Value	indication if the trade will be cleared, and where.	R	Text	200	0		False, LEI of clearer	FALSE		
54	New	Primary	901.c.7; 907.a.4.1	Y	Pricing context	Identifies characteristic or circumstance that makes the trade off-market.	O	Text	200	0		Cleaning/forcedTrade, DefaultTransaction, PackageOrBespoke	Cleaning/forcedTrade		
55	Existing	Primary	901.c.7; 907.a.4	Y	Compressed Trade	Indication that the trade is as a result of a compression event	R	Text	5	0		true, false	FALSE		
56	Existing	Primary	901.c.7; 907.a.4	Y	Inter-Affiliate	Indicate whether the transaction is between two affiliated entities.	R	Boolean		0		true, false	TRUE		
57	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 1 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 1 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party Value"	O	Text	40	0		Internal, LEI	LEI		
58	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 1 Value	The ID or name of the Indirect Counterparty of Trade Party 1 Value. If prefix is LEI, then LEI is required.	O	Text	200	0		Internal, LEI	B4TYDEBGMZ0031MB27		
59	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 2 Prefix	The Prefix for the ID in the "Indirect counterparty ID - Party 2 Value" field. This field will be used to validate the value provided in "Indirect counterparty ID - Party Value"	O	Text	40	0		Internal, LEI	LEI		
60	New	Secondary	901.d.1	N	Indirect counterparty ID - Party 2 Value	The ID or name of the Indirect Counterparty of Trade Party 2 Value. If prefix is LEI then LEI is required.	O	Text	200	0		Internal, LEI	FLTWZY2YCN5XBCD21K98		
61	Existing	Secondary	901.d.1	N	Name of Trade Party 1	Legal Name of Trade Party 1	C	Text	200	0		ABC123NAME	ABC123NAME	Conditional: Required if Trade Party 1 Prefix is "Internal"	

Number	Existing / New	Category	SEC Rule number	Public Determination	Data Field	Description	Conditionality	Data Type	Precision	Scale	Format	Valid Values	Sample	Validation Rules	Narrative	
62	Existing	Secondary	901.1	N	Trade Party 1 Prefix	Prefix for the ID in the Trade Party 1 Value field. This field will be used to validate the value provided in "Trade Party 1 Value"	R	Text	40	0		Internal_LEI	LEI		DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable	
63	Existing	Secondary	901.1	N	Trade Party 1 Value	The ID of Trade Party 1 associated to the Trade Party 1 Prefix.	R	Text	200	0			XY2123	If Trade Party 1 Prefix is populated with "LEI", then the Trade Party Value must be populated with a valid LEI (digit check 20 characters). If Trade Party 1 Prefix is populated with "Internal", then the Trade Party 1 Value (client assigned internal ID) and Trade Party 2 Name must be populated.		
64	Existing	Secondary	901.1	N	Name of Trade Party 2	Legal Name of Trade Party 2	C	Text	200	0			ABC123NAME			
65	Existing	Secondary	901.1	N	Trade Party 2 Prefix	Prefix for the ID in the Trade Party 2 Value field. This field will be used to validate the value provided in "Trade Party 2 Value"	R	Text	40	0		Internal_LEI	LEI		DDR will require in its user guide that reporting parties or any financial entity provides the LEI prefix except where SEC has provided an exemption. In which case, an "Internal" prefix indication is acceptable	
66	Existing	Secondary	901.1	N	Trade Party 2 Value	The ID of Trade Party 2 associated to the Trade Party 2 Prefix.	R	Text	200	0			XY2123	If Trade Party 2 Prefix is populated with "LEI", then the Trade Party 2 Value must be populated with a valid LEI (digit check 20 characters). If Trade Party 2 Prefix is populated with "Internal", then the Trade Party 2 Value (client assigned internal ID) and Trade Party 2 Name must be populated.		
67	Existing	Secondary	901.1.2	N	Broker ID Party 1 Prefix	Prefix of the Broker for Trade Party 1 if applicable.	C	Text	200	0			LEI	Conditional: Required when Broker ID Party 1 Value is populated. Otherwise, Not Applicable.		
68	Existing	Secondary	901.1.2	N	Broker ID Party 1 Value	Indicates the LEI of the Broker for Trade Party 1 if applicable.	O	Text	200	0			LEI only acceptable value	Conditional: Required when Broker ID Party 1 Value is populated. Otherwise, Not Applicable.		
69	Existing	Secondary	901.1.2	N	Broker ID Party 2 Prefix	Prefix of the Broker for Trade Party 2 if applicable.	C	Text	200	0			LEI	Conditional: Required when Broker ID Party 2 Value is populated. Otherwise, Not Applicable.		
70	Existing	Secondary	901.1.2	N	Broker ID Party 2 Value	Indicates the LEI of the Broker for Trade Party 2 if applicable.	O	Text	200	0			LEI only acceptable value	Conditional: Required when Broker ID Party 2 Value is populated. Otherwise, Not Applicable.		
71	Existing	Secondary	901.1.2	N	Desk ID Party 1	The client assigned identifier for the Desk ID of Trade Party 1.	O	Text	40	0			A1234			
72	Existing	Secondary	901.1.2	N	Desk ID Party 2	The client assigned identifier for the Desk ID of Trade Party 2.	O	Text	40	0			K0189JK			
73	Existing	Secondary	901.1.2	N	Execution Agent Party 1 Prefix	Prefix of the Execution Agent for Trade Party 1 if applicable.	C	Text	40	0			LEI	Conditional: Required when Execution Agent Party 1 Value is populated. Otherwise, Not Applicable.		
74	Existing	Secondary	901.1.2	N	Execution Agent Party 1 Value	LEI of execution agent.	O	Text	200	0			LEI only acceptable value	Conditional: Required when Execution Agent Party 1 Value is populated. Otherwise, Not Applicable.		
75	Existing	Secondary	901.1.2	N	Execution Agent Party 2 Prefix	Prefix of the Execution Agent for Trade Party 2 if applicable.	C	Text	40	0			LEI	Conditional: Required when Execution Agent Party 2 Value is populated. Otherwise, Not Applicable. "LEI" only acceptable value.		
76	Existing	Secondary	901.1.2	N	Execution Agent Party 2 Value	LEI of execution agent.	O	Text	200	0			LEI only acceptable value	Conditional: Required when Execution Agent Party 2 Value is populated. Otherwise, Not Applicable. "LEI" only acceptable value.		
77	New	Secondary	901.1.2	N	Branch ID Location Party 1	The location of the Branch for Trade Party 1	O	Text	40	0			2-digit ISO country code (ISO 3166-3) - 2-digit ISO Subdivision code (ISO 3166-2) - number	US-NY-1	The number at the end of the string will identify the particular branch where there are multiple branches in the country and subdivision location.	
78	New	Secondary	901.1.2	N	Branch ID Location Party 2	The location of the Branch for Trade Party 2	O	Text	40	0			2-digit ISO country code (ISO 3166-3) - 2-digit ISO Subdivision code (ISO 3166-2) - number	US-NY-2	The number at the end of the string will identify the particular branch where there are multiple branches in the country and subdivision location.	
79	Existing	Secondary	901.1.2	N	Trader ID Party 1	ID of the Trader for Party 1	C	Text	40	0			TRADERA	Either Trader ID Party 1 or Trader ID Party 2 must be populated		
80	Existing	Secondary	901.1.2	N	Trader ID Party 2	ID of the Trader for Party 2	C	Text	40	0			TRADERB	Either Trader ID Party 1 or Trader ID Party 2 must be populated		
81	Existing	Secondary	901.1.3	N	Automatic exercise threshold rate	If exercise is automatic, the minimum amount the trade needs to be in the money for the exercise to occur.	C	Numeric	18	12			250	Conditional: Debt Options. Required if applicable. N/A for Bond Forwards.		
82	Existing	Secondary	901.1.3	N	Buyer	Party receiving floating rate/Party with right to exercise the option	C	Text	40	0			B4TYDEB6GMZD031MB27	Conditional: Required for Debt Options. Optional for Bond Forwards. Must be either "party1" or "party2"		
83	Existing	Secondary	901.1.3	N	Seller	Party paying floating rate/Party with obligation to fulfill the option if exercised (the writer of the option).	C	Text	40	0			B4TYDEB6GMZD031MB27	Conditional: Required for Debt Options. Optional for Bond Forwards. Must be either "party1" or "party2"		
84	New	Secondary	901.1.4	N	Collateral agreement date	The date of the collateral agreement	O	Date	10	0		YYYYMMDD	2012-12-24			
85	New	Secondary	901.1.4	N	Collateral agreement title	The title of the collateral agreement	O	Text	200	0			Credit Support Annex Agreement			
86	Existing	Secondary	901.1.4	N	Master Agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement, Master Power Purchase and Sale Agreement, International FoFx Master Agreement, European Master Agreement or any local Master Agreements)	O	Text	100	0						
87	Existing	Secondary	901.1.4	N	Master Agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...)	O	Text	256	0			2013			
88	New	Secondary	901.1.4	N	Other agreement date	The date of other agreement	O	Date	10	0		YYYYMMDD	2012-12-24			
89	New	Secondary	901.1.4	N	Other agreement title	The title of other agreement	O	Text	200	0			ADME Support Agreement			
90	Existing	Secondary	901.1.5	N	Business centers for adjusting Bermudan exercise dates	Business centers for adjusting Bermudan exercise dates	C	Text	5	0			USNY_GBLD	Conditional: N/A for Bond Forward		
91	Existing	Secondary	901.1.5	N	Bermudan Exercise Date business day convention	Business day convention for adjusting Bermudan exercise dates	C	Text	15	0			MODFOLLOW	Conditional: N/A for Bond Forward		
92	Existing	Secondary	901.1.5	N	bond option relevant underlying dates (unadjusted)	Dates on the underlying set by the exercise of the option (i.e. the termination date on the swap)	O	Date	10	0		YYYYMMDD	2012-12-24	Conditional: N/A for Bond Forward		
93	Existing	Secondary	901.1.5	N	bond option relevant underlying dates business centers	TBC. No Description On Template	C	Text	5	0			USNY_GBLD	Conditional: N/A for Bond Forward		
94	Existing	Secondary	901.1.5	N	bond option relevant underlying dates business day convention	TBC. No Description On Template	C	Text	15	0			MODFOLLOW	Conditional: N/A for Bond Forward		
95	Existing	Secondary	901.1.5	N	Commencement date business centers	Business centers for adjusting commencement date	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
96	Existing	Secondary	901.1.5	N	Commencement date business day convention	Business day convention for adjusting commencement date	C	Text	15	0			MODFOLLOW	Conditional: Optional for Debt Options. N/A for Bond Forward		
97	Existing	Secondary	901.1.5	N	Earliest exercise time business center	Business center corresponding to earliest exercise time	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
98	Existing	Secondary	901.1.5	N	Expiration date business centers	Business center for adjusting expiration date	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
99	Existing	Secondary	901.1.5	N	Expiration date business day convention	Business day convention for adjusting expiration date	C	Text	15	0			MODFOLLOW	Conditional: Optional for Debt Options. N/A for Bond Forward		
100	Existing	Secondary	901.1.5	N	Expiration time business center	Business center corresponding to expiration time	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
101	Existing	Secondary	901.1.5	N	Latest exercise time business center	Business center corresponding to latest exercise time	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
102	Existing	Secondary	901.1.5	N	Manual exercise - fallback exercise	If the exercise is manual, will the option be exercised automatically if no notice is given and the trade is at least 0.1% in the money	C	Text	5	0			USNY_GBLD TRUE	Conditional: Debt Options. Required if applicable. N/A for Bond Forward		
103	Existing	Secondary	901.1.5	N	Manual exercise party	If the exercise is manual, to which party should the notice be given?	C	Text	40	0			B4TYDEB6GMZD031MB27	Conditional - Debt Options. Required if applicable. Must be either "party1" or "party2". N/A for Bond Forward		
104	Existing	Secondary	901.1.5	N	Premium payment date business centers	Business centers for adjusting premium	C	Text	5	0			USNY_GBLD	Conditional: Debt Options. Required when premium is non-zero. N/A for Bond Forwards		
105	Existing	Secondary	901.1.5	N	Premium payment date business day convention	Business day convention for adjusting premium payment date	C	Text	15	0			MODFOLLOW	Conditional: Debt Options. Required when premium is non-zero. O. N/A for Bond Forwards.		
106	Existing	Secondary	901.1.5	N	Settlement Date adjustment business centers	Business centers for settlement	C	Text	5	0			USNY_GBLD	Conditional: Optional for Debt Options. N/A for Bond Forward		
107	Existing	Secondary	901.1.5	N	Settlement Date adjustment business day convention	Business day convention for settlement	C	Text	15	0			MODFOLLOW	Conditional: Optional for Debt Options. N/A for Bond Forward		
108	Existing	Secondary	901.1.7	N	Clearing Exception Party Prefix	Prefix for the Clearing Exception Party Value	C	Text	20	0		Internal_LEI	S49300LRSNKYDMQ4635	Conditional: Required if Clearing Exception Type = "Enduser/emptor"		
109	Existing	Secondary	901.1.7	N	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions. Entered if clearing exception has been invoked.	C	Text	200	0			S49300LRSNKYDMQ4635	Conditional: Required if Clearing Exception Party Prefix is submitted. Otherwise, not allowed.		
110	New	Secondary	901.1.7	N	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction.	O	Text	40	0			Enduser/emptor			
111	Existing	Secondary	901.1.8	N	bond option relevant underlying dates (relative to period)	Specifies the period type of the offset before or after the reference date that the option will settle.	O	Text	1	0			Enduser/emptor	Conditional: N/A for Bond forwards		
112	Existing	Secondary	901.1.8	N	bond option relevant underlying dates (relative offset) - period multiplier	Specifies the number of periods before or after the reference date that the option will settle.	O	Numeric	3	0				Conditional: N/A for Bond forwards		
113	Existing	Secondary	901.1.8	N	Settlement Type	How the option is settled (cash or physical)	O	Text	8	0			Cash	CSV Submissions - Debt Option and Exotic - Cash, Physical, Election FxML Submissions - For Debt Option and Exotic: valid values are Cash, Physical, Election in SettlementType element		
114	Existing	Secondary	901.1.9	N	Execution Venue	The exchange or execution facility on which the trade was executed.	O	Text	20	0			LEI only acceptable value	S49300LRSNKYDMQ4635		
115	Existing	Secondary	901.1.9	N	Execution Venue Prefix	The prefix for the Execution Venue	O	Text	20	0			LEI			
116	Existing	Secondary	901.1.1	N	Event ID Party 1	A value provided by the user representing the lifecycle event for party 1.	C	Text	100	0				EVENT01	This field is required when "Transaction Type" contains PartialTermination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages. Required for Snapshot.	
117	Existing	Secondary	901.1.1	N	Event ID Party 2	A value provided by the user representing the lifecycle event for party 2.	C	Text	100	0				EVENT01	This field is required when "Transaction Type" contains PartialTermination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages. Required for Snapshot.	
118	Existing	Lifecycle	901.1.1	N	Event Processing ID	Indicates when the trade is part of a multi-transaction event (e.g. credit event, compression).	O	Text	100	0			CREDITEVENT1			
119	Existing	Lifecycle	901.1.1	N	Execution Timestamp	The date and time of execution of the post trade transaction.	C	DateTime	20	0		YYYYMMDDTHMMSSZ (UTC format)	2012-04-10T15:24:42Z	Required for all post trade events		
120	Existing	Lifecycle	901.1.1	N	Lifecycle Event	Describes the event type of the record being submitted.	C	Text	30	0				Required for all post trade events submitted on Snapshot messages.		
121	Existing	Lifecycle	901.1.1	N	Prior Transaction ID	Indicates the prior transaction ID of a swap resulting from an allocation, termination, novation, assignment, compression or clearing.	O	Text	200	0			ANC0303281458256847972480698046			

Number	Existing / New	Category	SEC Rule Number	Public Dissemination	Data Field	Description	Conditionality	Data Type	Precision	Scale	Format	Valid Values	Sample	Validation Rules	Narrative
122	Existing	Lifecycle	901.a.1.j	N	Remaining Party (RP) Prefix	Prefix for the value provided in the "Remaining Party (RP) Value" field	C	Text	40	0		Internal, LEI	LEI	Conditional: Required when Remaining Party (RP) Value is populated	
123	Existing	Lifecycle	901.a.1.j	N	Remaining Party (RP) Value	ID of Remaining Party on a Novation	O	Text	200	0			B41YDEB6GKMD0031MB27	Conditional: Required when Transaction Type is Novation-Trade or Novation. Remaining Party must match either Trade Party 1 or Trade Party 2	
124	Existing	GTR	901.a.1.j	N	Transaction Type	The Type of Transaction being submitted, whether for a new submission or post trade event.	R	Text	20	0		New Trade Modify Amendment Error Reason/Error (supported only on exit) Termination Backload Exercise Compression/Portfolio/Compression (supported only on exit) Novation/Trade Cancel Valuation/Update (not applicable for Snapshot Exit)	Trade		
125	Existing	Lifecycle	901.a.1.j	N	Transferee (EE) Prefix	Prefix for the value provided in the "Transferee (EE) Value" field	C	Text	40	0		Internal, LEI	LEI	Conditional: Required when Transferee (EE) Value is populated	
126	Existing	Lifecycle	901.a.1.j	N	Transferee (EE) Value	LEI of Step in Party on a Novation	C	Text	200	0			E5T00ZNV7FF32TWEFA76	Conditional: Required when Transaction Type is Novation-Trade. Transferee must match either Trade Party 1 or Trade Party 2	
127	Existing	Lifecycle	901.a.1.j	N	Transferor (OR) Prefix	Prefix for the value provided in the "Transferor (OR) Value" field	C	Text	40	0		Internal, LEI	LEI	Conditional: Required when Transferor (OR) Value is populated	
128	Existing	Lifecycle	901.a.1.j	N	Transferor (OR) Value	LEI of Step Out Party on a Novation	C	Text	200	0			E5T00ZNV7FF32TWEFA76	Conditional: Required when Transaction Type is Novation. Transferor must match either Trade Party 1 or Trade Party 2	
129	Existing	Secondary	901.g, 901.d.10, 901.e.2	N	UTI	Unique transaction Identifier assigned to a swap.	R	Text	200	0			AVC0002E1456556647972480 698046		
130	Existing	GTR	902.c.7	N	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap.	O	Text	20	0		Pre-Allocation, Post Allocation	Pre-Allocation		
131	Existing	GTR	13n-5B(1)(ii)	N	Confirmation Type	Indicates if the PET or Confirmation submission is a paper document or an electronic document. "Not Confirmed" indicates a transaction that will not have a confirmation (i.e. internal trade).	R	Text	20	0		Electronic, Non-Electronic, NotConfirmed	Electronic		
132	Existing	GTR	13n-5B(1)(iii)	N	Data Submitter Prefix	Prefix for the value provided in the "Data Submitter Value" field.	R	Text	40	0			LEI		
133	Existing	GTR	13n-5B(1)(iii)	N	Data Submitter Value	The LEI for the Submitter.	R	Text	200	0			B41YDEB6GKMD0031MB27		
134	Existing	GTR	DDR required	N	Action	This is a DTCC control field, which describes the action to be applied to the trade message.	R	Text	20	0		New, Modify, Cancel	New		
135	Existing	GTR	DDR required	N	As of Date Time	This is the timestamp that the user is providing for the lifecycle event or new transaction. Denotes the business date and time of the snapshot	C	Text	20	0	YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-03-28T12:25:00Z	This field is required only for SNAPSHOT messages	This field is used by the SBSDR for sequencing to build the current state of the transaction record.
136	Existing	GTR	DDR required	N	Data Submitter Message Id	This field allows a client to submit their own message ID for internal purposes.	O	Text	50	0			123456ABC65A		
137	Existing	GTR	DDR required	N	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.).	R	Text	20	0		RT, PET, Confirm, Snapshot, PET Confirm, Verification	Confirm		
138	Existing	GTR	DDR required	N	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	Text	50	0		SEC, SEC*	SEC	Either Reporting Obligation 1 or Reporting Obligation 2 must be populated	"SEC*" is to support where SEC provides an exemption to the user for masking counterparty information for historical trades. Federal Register page 145925. "The Commission will consider requests for exemptions from the requirement under Rule 901(i) to report the identity of a counterparty with respect to historical security-based swaps."
139	Existing	GTR	DDR required	N	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	Text	50	0		SEC, SEC*	SEC	Either Reporting Obligation 1 or Reporting Obligation 2 must be populated	"SEC*" is to support where SEC provides an exemption to the user for masking counterparty information for historical trades. Federal Register page 145925. "The Commission will consider requests for exemptions from the requirement under Rule 901(i) to report the identity of a counterparty with respect to historical security-based swaps."
140	Existing	GTR	DDR required	N	sendTo	Used for routing messages to DTCC's GTR data centers.	O	Text	40	0		DTCCGTR, DTCCUS, DTCCEU,DTCCSG	DTCCUS		
141	Existing	GTR	DDR required	N	Submitted For Prefix	The Prefix for the Submitted For Value	R	Text	40	0			LEI	Conditional: required if the Submitted for value is not "both"	
142	Existing	GTR	DDR required	N	Submitted For Value	The ID of the party the transaction is submitted for.	R	Text	200	0		Internal, LEI	TLTWZYCYKNSXBDG21K96		

Valid Product IDs

- InterestRate:CapFloor
- InterestRate:CrossCurrency:Basis
- InterestRate:CrossCurrency:FixedFixed
- InterestRate:CrossCurrency:FixedFloat
- InterestRate:Exotic
- InterestRate:FRA
- InterestRate:IRSwap:Basis
- InterestRate:IRSwap:FixedFixed
- InterestRate:IRSwap:FixedFloat
- InterestRate:IRSwap:Inflation
- InterestRate:IRSwap:OIS
- InterestRate:Option:DebtOption
- InterestRate:Option:Swaption

v1	Initial
v2	removed confirmation platform id
v3	removed 129 fields not currently supported in GTR for BF and DO added clearer prefix, broker id party 1/2 prefix, execution agent party 1 / 2 prefix,
v4	trade party 1/ branch prefix fields, execution venue prefix
v5	Removed Off Market Flag
v5	Change Pricing Context from C to O; changed valid values.
V5	Remove Branch Prefix and Value fields and replace with Branch ID Location
v6	Branch ID Location column B changed to "New"