

DTCC

DTCC GLOBAL TRADE REPOSITORY (GTR)

PUBLIC PRICE DISSEMINATION DASHBOARD USER GUIDE

VERSION (1.1)

DECEMBER 4, 2020



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PUBLIC PRICE DISSEMINATION DASHBOARD USER GUIDE

PUBLIC PRICE DISSEMINATION WEBSITE

URL:

Public Price Dissemination Platform: <https://pddata.dtcc.com/gtr/dashboard.do>

PUBLIC PRICE DISSEMINATION DASHBOARD

The Dashboard consists of four main tabs that users can toggle through.

Home	Ticker	Search	RSS Feeds	DDR PPD Dashboard Quick Reference Guide
CFTC PPD Dashboard		Canadian PPD Dashboard		
General Slice Reports			Cumulative Slice Reports	

The four main tabs are:

- Home
- Ticker
- Search
- RSS Feeds

The Home Screen is organized into four Modules:

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

The participant is able to toggle back and forth from one jurisdiction to the other by clicking on the jurisdictional link.

HOME TAB

[CFTC PPD Dashboard](#)
[Canadian PPD Dashboard](#)

1. GENERAL SLICE REPORTS

Commodities	Credits	Equities	Forex	Rates	
Name			Slice Start (UTC)	Slice End (UTC)	Record Count
CFTC SLICE CREDITS 2020 10 26 405.zip			15:36	15:38	2
CFTC SLICE CREDITS 2020 10 26 404.zip			15:34	15:36	2
CFTC SLICE CREDITS 2020 10 26 403.zip			15:34	15:34	1
CFTC SLICE CREDITS 2020 10 26 402.zip			15:33	15:34	1
CFTC SLICE CREDITS 2020 10 26 401.zip			15:32	15:33	1
CFTC SLICE CREDITS 2020 10 26 400.zip			15:15	15:32	1
CFTC SLICE CREDITS 2020 10 26 399.zip			15:14	15:15	1
CFTC SLICE CREDITS 2020 10 26 398.zip			15:13	15:14	1
CFTC SLICE CREDITS 2020 10 26 397.zip			15:12	15:13	1
CFTC SLICE CREDITS 2020 10 26 396.zip			15:08	15:12	1
CFTC SLICE CREDITS 2020 10 26 395.zip			15:06	15:08	1
CFTC SLICE CREDITS 2020 10 26 394.zip			15:05	15:06	1
CFTC SLICE CREDITS 2020 10 26 393.zip			15:05	15:05	1

Timestamps: The RT legacy platform uses Eastern Standard Time (EST). The PPD platform uses Coordinated Universal Time (UTC).

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

To download a report (in csv format):

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

2. CUMULATIVE SLICE REPORTS

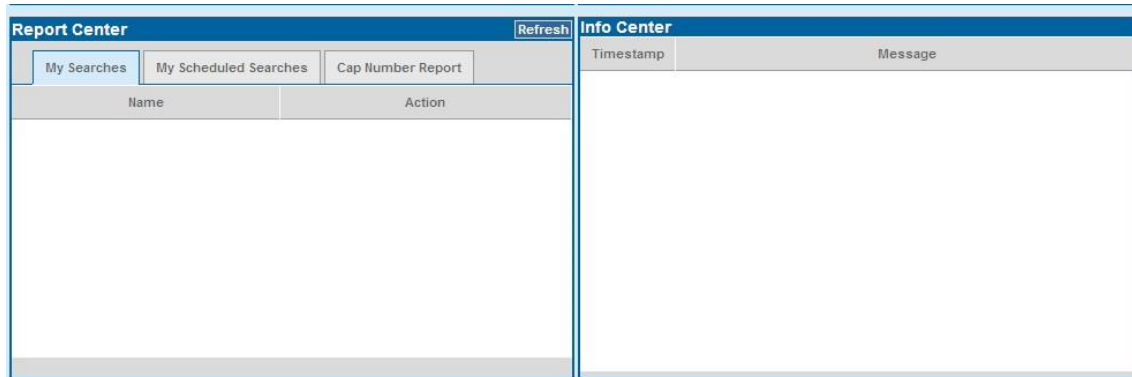
Cumulative Slice Reports				
Commodities	Credits	Equities	Forex	Rates
Name	As Of (UTC)			
CFTC_CUMULATIVE_CREDITS_2020_10_25.zip	2020-10-26 00:05:22			
CFTC_CUMULATIVE_CREDITS_2020_10_24.zip	2020-10-25 08:55:13			
CFTC_CUMULATIVE_CREDITS_2020_10_23.zip	2020-10-24 00:03:47			
CFTC_CUMULATIVE_CREDITS_2020_10_22.zip	2020-10-23 00:01:17			
CFTC_CUMULATIVE_CREDITS_2020_10_21.zip	2020-10-22 00:03:56			
CFTC_CUMULATIVE_CREDITS_2020_10_20.zip	2020-10-21 00:02:25			
CFTC_CUMULATIVE_CREDITS_2020_10_19.zip	2020-10-20 00:05:35			
CFTC_CUMULATIVE_CREDITS_2020_10_18.zip	2020-10-19 00:04:39			
CFTC_CUMULATIVE_CREDITS_2020_10_17.zip	2020-10-18 11:20:53			
CFTC_CUMULATIVE_CREDITS_2020_10_16.zip	2020-10-17 00:04:11			
CFTC_CUMULATIVE_CREDITS_2020_10_15.zip	2020-10-16 00:05:07			
CFTC_CUMULATIVE_CREDITS_2020_10_14.zip	2020-10-15 00:04:40			
CFTC_CUMULATIVE_CREDITS_2020_10_13.zip	2020-10-14 00:01:53			

The Cumulative Slice Reporting module contains all transaction and pricing data reported for a given date. Any given report will contain all items reported on the selected date for a particular Asset Class. The reports will be available for 30 days in the portal.

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

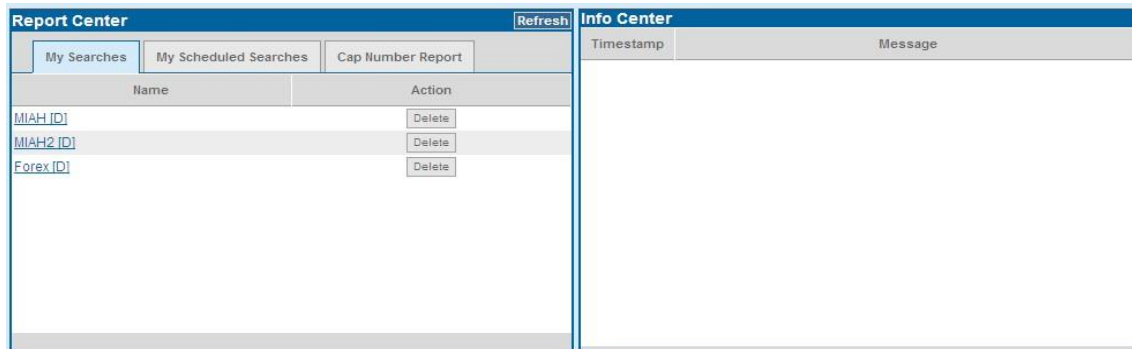
1. Select the desired asset class tab
2. Select the desired date
3. Open or save the zip file

3. THE REPORT CENTER



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

My Searches



Displays the searches already completed. It will display a total of 5 searches. The user will have to delete any additional searches prior to conducting a new search.

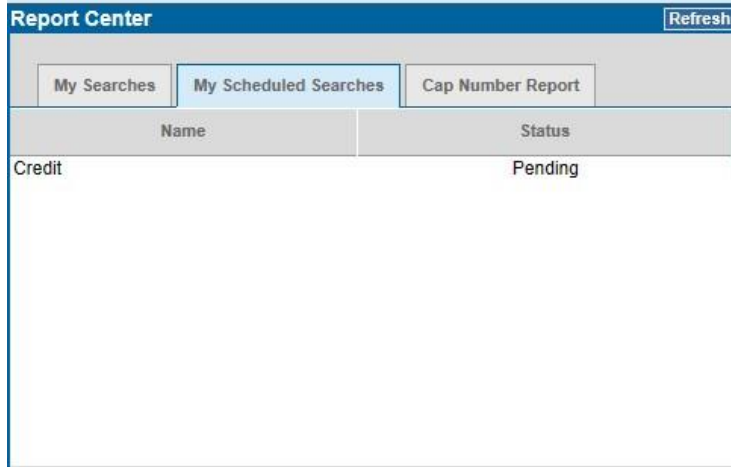
To run a saved search

1. Select My Searches tab
2. Click hyperlink

The User can remove a saved search by clicking on the “Delete” action.

My Scheduled Searches

Schedule Search Tab displays the searches that are pending to be completed.



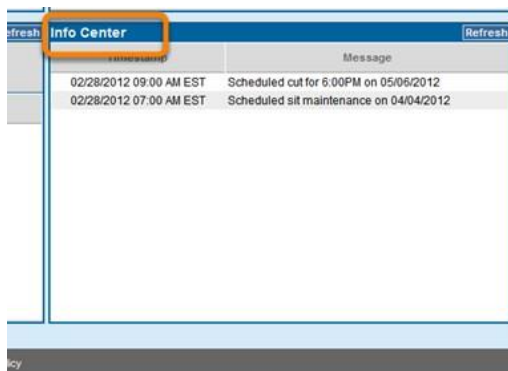
Report Center		Refresh
My Searches	My Scheduled Searches	Cap Number Report
Name	Status	
Credit	Pending	

Cap Number Report

The Cap Number Report is produced at the start of every day, 12AM UTC. The purpose of the report is to provide the notional amount caps for every ISO currency in accordance with the prescribed USD (CFTC) and CAD(Canada provinces) capping for each asset class.

As an example, for Credits the USD cap amount is 100 Million. The Cap amount for GBP when the USD exchange rate is 0 .67 would be 67,000,000 GBP.

4. INFO CENTER



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

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

TICKER TAB

TICKER TAB

The Ticker Screen organizes transactions according to Asset Type & sub product type.

Credits - Swaps											Refresh	Maximize
Action	Product ID	Publication Timestamp	Event Timestamp	Underlying Asset ID	Expiration Date	Notional Amount 1	Notional Currency 1	Cleared	Price 1	Price Unit of Measure 1		
NEW	CreditIndex:ITraxx:ITraxxLevX	2020-09-28 18:52:29.000211	2020-09-28 18:51:56	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT	▲	
NEW	CreditIndex:CMBX:CMBX	2020-09-28 18:47:37.000399	2020-09-28 18:47:19	CMBX.NA.BBB-.11	11/18/2054	45	USD	U	77.86695	BASISPOINTS		
NEW	CreditIndex:ABX:ABXHE	2020-09-28 11:09:07.000075	2018-10-05 16:36:23	ABX.HE.AAA.06-2	05/25/2048	100+	USD	U	80.13	PRICE		
NEW	CreditIndex:Tranche:CDX:CDX TrancheIG	2020-09-28 05:52:58.000373	2020-09-28 05:52:33	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:IOS:IOS	2020-09-28 05:52:18.000180	2020-09-28 05:51:49	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:PO:PO	2020-09-28 05:51:07.000924	2020-09-28 05:50:34	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:MBX:MBX	2020-09-28 05:49:47.000655	2020-09-28 05:49:35	ITRAXX EUROPE SERIES 9A VERSION 3	07/18/2029	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:ITraxx:ITraxxSovX	2020-09-28 05:49:37.000482	2020-09-28 05:49:01	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:MCDX:MCDX	2020-09-28 05:49:37.000482	2020-09-28 05:49:01	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
NEW	CreditIndex:Tranche:ITraxx:ITraxxAsiaExJapanTranche	2020-09-28 05:48:17.000123	2020-09-28 05:47:42	ITRAXX EUROPE SERIES 9A VERSION 3	09/28/2030	100+	USD	U	0.0012	PERCENT		
				ITRAXX EUROPE SERIES						PERCENT	▼	

The most recently received RT messages are displayed on the Ticker Screen with a blue background.

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

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

The screenshot shows a web browser window titled "SDR Services - Product Trade Detail - COMMODITIES -- Webpage Dialog". The address bar shows the URL: "https://igc0418-bdw-data-0.s3.amazonaws.com/prices/COMMODITIES_PRICE_DETAIL.HTML". The main content area is titled "Trade Detail" and contains a table with the following data:

Dissemination Id	Original Dissemination Id	Action	Execution Timestamp	Cleared or Uncleared	Collateralization	End User Exception	Bespoke Swaps	Block Trades	Execution Ver
1585550		NEW	2013-03-21 11:02:28	U	FC	N	N	Y	OFF

At the bottom of the window, there is a copyright notice: "© 2012 The Depository Trust & Clearing Corporation | Legal Information | Privacy Policy".

SEARCH

SEARCH

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

SEARCH RESULT: DAILY

The screenshot shows the Search Criteria form with the following details:

- Tabs: Daily (selected), Historical
- Search Criteria: * = Required Field
- Jurisdiction: CANADA, CFTC
- Asset Class: Credits
- Notional Range: 100 - 5000000
- Dissemination Time: 00 : 00 - 23 : 59 (Hour : Minute)
- Currency: USD
- Buttons: Search, Reset
- Display Type: Web Page CSV

To run a Daily Search:

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

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

Retrieving the Output

The user can retrieve the output at any point under the relevant search name in the “My Searches” tab on the Report Center. On the “My Search” tab, the User can retrieve the output by choosing the report Name hyperlink, or remove the selection as a line item by clicking on the “Delete” action.

Report Center		Refresh	Info Center	
			Timestamp	Message
My Searches My Scheduled Searches Cap Number Report				
Name	Action			
Test3 DI	Delete			

SEARCH: PUBLIC PRICE DISSEMINATION INQUIRY (HISTORICAL VIEW)

Public Price Dissemination Inquiry

Daily
Historical

Search Criteria * = Required Field

Jurisdiction *

Asset Class *

Notional Units/Amount Range *
 -

Dissemination Date *
 -

Dissemination Time *
 : : :
Hour Minute Hour Minute

Currency

Product ID

Underlying Asset ID

Name *

Reset
Submit

Display Type: CSV

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

1. Select transaction tab: Historical
2. Select Jurisdiction
3. Select Asset Class
4. Populate the Dissemination Date Field
5. Populate Name Field
6. Select Submit

The user can now retrieve the output, after a small window of processing time, under the relevant search name in the “My Scheduled Searches” tab on the Report Center.

RSS FEED TAB

RSS FEED TAB

DTCC		DDR	SDR Services
Home	Ticker	Search	RSS Feeds
CFTC RSS Feeds		Canadian RSS Feeds	
RSS Feed for Credits	RSS Feed for Equities	DDR RT/PPD Dashboard Quick Reference Guide	
RSS Feed for Rates			

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

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

Subscribing to an RSS Feed

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

DDR Real Time Credits Data

You are viewing a feed that contains frequently updated content. When you subscribe to a feed, it is added to the Common Feed List. Updated information from the feed is automatically downloaded to your computer and can be viewed in Internet Explorer and other programs. [Learn more about feeds.](#)

Subscribe to this feed

Credit:Index:ABX:ABXHE

Tuesday, October 09, 2012, 4:37:40 PM →

```
"4667872",,,"NEW",2012-10-04T22:43:36,"U","PC",,"N","Y","OFF",2012-10-04,2045-07-25,"ACT/360",,"CR",,""
Credit:Index:ABX:ABXHE,"Trade",ABX.HE.A.06-
1:0A08AFAA7",,"Price",50",,"USD",,"10,000,000",,"1M",,,,,,,,,,,,,,,,,,,,,
```

Credit:Index:ABX:ABXHE

Tuesday, October 09, 2012, 4:37:40 PM →

```
"4667873",,,"NEW",2012-10-04T22:45:39,"U","PC",,"N","Y","OFF",2012-10-04,2045-07-25,"ACT/360",,"CR",,""
Credit:Index:ABX:ABXHE,"PartialTermination",ABX.HE.A.06-
1:0A08AFAA7",,"Price",199.8865661",,"USD",,"4,000,000",,"1M",,,,,,,,,,,,,,,,,,,,,
```

Credit:Index:ABX:ABXHE

Tuesday, October 09, 2012, 4:37:40 PM →

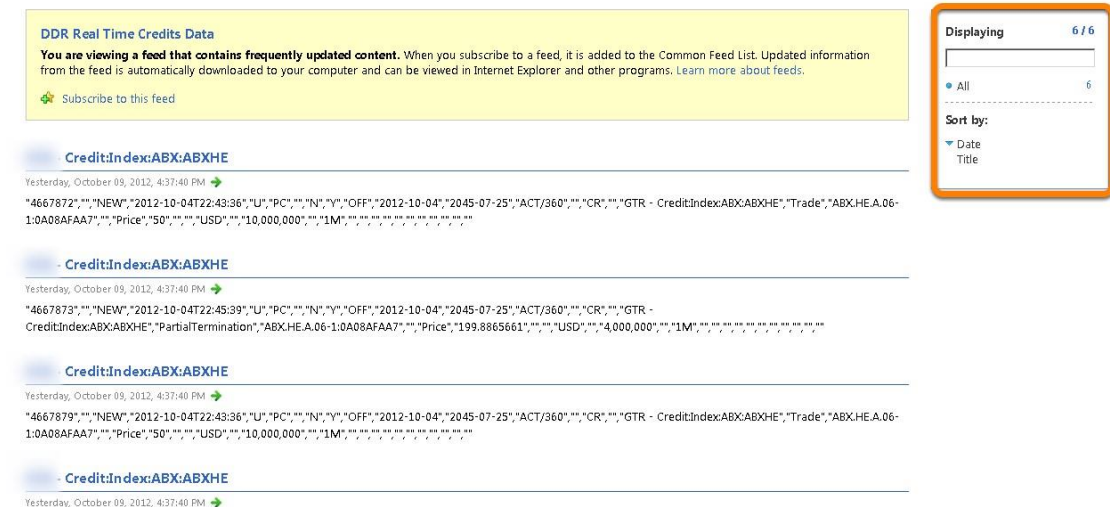
```
"4667879",,,"NEW",2012-10-04T22:43:36,"U","PC",,"N","Y","OFF",2012-10-04,2045-07-25,"ACT/360",,"CR",,""
Credit:Index:ABX:ABXHE,"Trade",ABX.HE.A.06-
1:0A08AFAA7",,"Price",50",,"USD",,"10,000,000",,"1M",,,,,,,,,,,,,,,,,,,,,
```

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



RSS FEED: "DISPLAYING" SEARCH BOX

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



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

RESOURCES



Global Trade Repository Learning Center

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

UAT Support Team



Support available in multiple European languages

Email support

Testing: GTRUATSupport@dtcc.com

Production: GTRSupport@dtcc.com

Hotline support:

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

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

Please have the following available when you contact us:

Account number	Batch ID
CSV Submission File	O-code

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APPENDIX FIELD DESCRIPTIONS

Please see field descriptions below. For additional information please reference the CFTC/Canada Message Specification found on the CFTC/Canada DTCC learning center. URL:<https://dtcclearning.com/products-and-services/global-trade-repository/submission-processing-rules/cftc-canada.html>

Field Name	Description of Field
Dissemination ID	Dissemination ID of the PPD message disseminated.
Original Dissemination ID	Original Dissemination ID of the original PPD message disseminated.
Primary Asset Class	Needed for GTR processing to derive validation based on ISDA taxonomy.
Product ID	Needed for GTR processing to derive validation based on ISDA taxonomy.
Action	GTR Control field. Action New= indicates first submission for that transaction type/Submitted For/USI/UTI. Action Modify= Modification for that specific transaction type/Submitted For/USI/UTI Action Cancel= Cancellation for that specific transaction type/Submitted For/USI/UTI.
Transaction Type	Transaction Type listed on the PPD message.
Block Trade Election Indicator	Indicator of whether an election has been made to report the swap as a block swap either by the reporting counterparty or as calculated by the swap data repository acting as a third party for the reporting counterparty.
Cleared	Indicator of whether the transaction has been cleared.
Clearing Exception or Exemption Indicator	Indicator of whether one or more counterparty(ies) is electing an exception to or an exemption from the CFTC's clearing requirement. Not electing an exception or an exemption would indicate that the swap is not subject to CFTC's clearing mandate.
Day Count Convention	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
Effective Date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.
Embedded Option Type	Type of option or optional provision embedded in a contract.
Event Timestamp	Date and time of occurrence of the event as determined by the reporting party or a service provider. In the case of a clearing event, date and time when the original swap is accepted by the derivative clearing organization (DCO) for clearing and recorded by the DCO's system should be reported in this data element. The time element is as specific as technologically practicable.

Exchange Rate	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426.
Exchange Rate Basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426.
Execution Timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.
Expiration Date	Unadjusted date at which obligations under the swap transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.
First Exercise Date	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available. This data element is not applicable if the instrument is not an option or does not embed any optionality.
Fixed Rate 1	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).
Fixed Rate 2	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).
Fixed Recovery CDS Final Price	As per ISDA Credit Derivatives definitions, if "Cash Settlement" is specified as the Settlement Method of the CDS then the "Cash Settlement Amount" upon a Credit Event will be the notional amount multiplied by the Reference Price minus the Final Price. Furthermore, based upon the "Additional Provisions for Fixed Recovery CDS Transactions" in the case of Fixed Recovery CDS, the "Final Price" shall mean the percentage specified in the Confirmation. Therefore we are capturing this fixed percentage in this data element.
Floating Rate Reset Frequency Period 1	For each floating leg of the transaction, where applicable: time unit associated with the frequency of resets, e.g. day, week, month, year or term of the stream.

Floating Rate Reset Frequency Period 2	For each floating leg of the transaction, where applicable: time unit associated with the frequency of resets, e.g. day, week, month, year or term of the stream.
Floating Rate Reset Frequency Period Multiplier 1	For each floating leg of the transaction, where applicable: number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur.
Floating Rate Reset Frequency Period Multiplier 2	For each floating leg of the transaction, where applicable: number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur.
Leg 1 - Commodity Underlyer ID	Commodity Base Codes of the PPD message
Leg 2 - Commodity Underlyer ID	Commodity Base Codes of the PPD message
Leg 1 - Floating Rate Index	Floating rate Index of the PPD message.
Leg 2 - Floating Rate Index	Floating rate Index of the PPD message.
Non-Standardized Pricing Indicator	Indicator of whether the swap has one or more additional term(s) or provision(s), other than those reported, that materially affect(s) the price of the swap.
Notional Amount 1	For each leg of the transaction, where applicable: - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract.
Notional Amount 2	For each leg of the transaction, where applicable: - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract.
Notional Currency 1	For each leg of the transaction, where applicable, currency in which the notional amount is denominated.
Notional Currency 2	For each leg of the transaction, where applicable, currency in which the notional amount is denominated.
Notional Quantity 1	For each leg of the transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month).The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.This data element is not applicable to swap transactions with notional quantities that are changing for each schedule period.

Notional Quantity 2	For each leg of the transaction, where applicable, for swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month).The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.This data element is not applicable to swap transactions with notional quantities that are changing for each schedule period.
Total Notional Quantity 1	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction.
Total Notional Quantity 2	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction.
Option Entitlement	For each leg of the transaction, where applicable: - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract.
Option Premium Amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality.
Option Premium Currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.
Other Payment Amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.
Payment Frequency Period 1	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream.
Payment Frequency Period 2	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream.
Payment Frequency Period Multiplier 1	For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur.

Payment Frequency Period Multiplier 2	For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur.
Price 1	<p>Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.</p> <p>For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s).</p> <p>For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset.</p> <p>For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset.</p> <p>For contracts for difference and similar products, this data element refers to the initial price of the underlier.</p>
Price 2	<p>Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s). For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier.</p>
Price Unit Of Measure 1	Unit of measure in which the price is expressed.
Price Unit Of Measure 2	Unit of measure in which the price is expressed.
Quantity Frequency	The rate at which the quantity is quoted on the swap. E.g., hourly, daily, weekly, monthly.
Quantity Unit Of Measure	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed.
Settlement Currency 1	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multi-currency products that do not net, the settlement currency of each leg.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>
Settlement Currency 2	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multi-currency products that do not net, the settlement currency of each leg.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>

Spread 1	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (eg interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),
Spread 2	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (eg interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),
Spread Currency 1	For each leg of the transaction, where applicable: currency in which the spread is denominated.
Spread Currency 2	For each leg of the transaction, where applicable: currency in which the spread is denominated.
Strike Price	<ul style="list-style-type: none"> • For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option. • For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. • For volatility and variance swaps and similar products, the volatility strike price is reported in this data element. • Any value (eg USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 • Any value expressed as decimal (eg 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3
Strike Price Currency	<p>For equity options, commodity options, and similar products, currency in which the strike price is denominated.</p> <p>For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426</p> <p>Strike price currency/currency pair is only applicable if Strike price notation = 1.</p> <p>DTCC NOTE: Currency pairs will not be accepted in the November 2020 re-architecture due to GTR global field restrictions.</p>
Underlying Asset ID	ID Text 200 field to indicate the Underlying asset ID
Underlying Asset ID Type	Underlying Asset ID type codes
Underlying Asset Name	Free-Format Text -100 to indicate the underlying asset name
Leg 1 - Commodity Instrument ID	Required for CFTC PPD time delay calculation. Instrument name of the Commodity
Leg 2 - Commodity Instrument ID	Required for CFTC PPD time delay calculation. Instrument name of the Commodity

Option Type	An indication of the type of option (e.g. Call, Put)
Option Style	Family style of the option (e.g. American, European, Asian)
Execution Venue Type	An indication of the venue of execution of a publicly reportable swap transaction. Indication of whether the publicly reportable swap transaction is executed on or pursuant to the rules of a registered swap execution facility or designated contract market or is executed as an off-facility swap.

FOR MORE INFORMATION

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