Number/column	Data Field	Description of Change
Column I	Historical & Historical	Added validation fields for Historical & Historical expired trades.
Column J	Backload	Added validation fields for Backloaded trades.
Number 029	SEC Trade Party Role 1	Amended Column B to indicate New Field. Amended Column F to rename field to SEC Trade Party Role 1
Number 030	SEC Trade Party Role 2	Amended Column B to indicate New Field. Amended Column F to rename field to SEC Trade Party Role 2
Number 032	Clearer Value	Amended valid values under column O - changed LEI of "Clearing DCO" to "LEI of Clearer"
Number 035	Pricing Context	Amended description on column G. Amended column O valid values to include "Prime Brokerage", "Allocation", "Cross Boarder", "Historic Trade", "Pricing Report Exempt Other"
Number 057	Branch ID Location Party 1	Amended Format under column N. Amended sample Column P
Number 058	Branch ID Location Party 1 (subdivision +branch)	Added new row to indicate addition field for Branch ID location to support subdivision + branch.
Number 059	Branch ID Location Party 2	Amended Format under column N. Amended sample Column P
Number 060	Branch ID Location Party 2 (subdivision +branch)	Added new row to indicate additional field for Branch ID location to support subdivision + branch.
Number 100	Lifecycle Event	Amended flag on column E to indicate "Y" for Public Dissemination rather than "N"
Number 130	Confirmation Date and Time	Added new row for "Confirmation Date Time" Field

1	Existing	Primary	901.c.1	Y	Product ID Prefix	The prefix value for the type of Product ID provided.	R	O	R	Text	40			ISDA	ISDA		
2	Existing	Primary	901.c.1	Y	Product ID Value	The ISDA Taxonomy representing the product structure.	R	O	R	Text	256			*Please refer to the Valid Values Product ID tab*	Credit:SingleName:Corporate:NorthAmericanCorporate		
3	Existing	Primary	901.c.1.i	Y	Option Style	An indication of the style of the option transaction	C	O	O	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	O	O	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	O	O	O	Text	20			Credit	Credit		
6	Existing	Primary	901.c.1.i	Y	Reference Entity	The name of the underlying security	O	O	O	Text	250				ABC Corporation		
7	Existing	Primary	901.c.1.i	Y	Reference Entity ID	The unique Markit RED ID of the reference entity.	O	O	O	Text	9		6 or 9 alphanumeric characters		2Y973E		
8	Existing	Primary	901.c.1.i	Y	Reference Obligation	The ISIN or CUSIP of the obligations associated to the security.	O	O	O	Text	12				XS123456789A		
9	Existing	Primary	901.c.1.i	Y	Reference Price	Price of the security of a CDS on MBS/EMBS.	C	O	O	Numeric	18	7			100.23	Conditional; Required for MBS and EMBS; Optional for Reduced Swap Validations	
10	Existing	Primary	901.c.1.ii	Y	Effective Date	The date that the reportable transaction becomes effective.	R	O	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	O	O	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	O	O	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	O	O	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	O	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	O	O	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	O	O	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	O	O	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	O	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	O	O	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	O	O	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	O	O	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	O	O	Numeric	18	7			1233.33	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	O	O	Numeric	18	5			100000	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	O	O	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	O	O	Text	200			Percentage, Price, Basis points	Price	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	O	O	Numeric	30	18			123.1234568		
27	Existing	Primary	901.c.4	Y	Notional Amount 1	Identifies the notional amount	R	O	O	Numeric	18	5			1234567.123		
28	Existing	Primary	901.c.4	Y	Notional Currency/Units 1	Identifies the currency of the Notional Amount.	R	O	R	Text	3		3-digit ISO currency code (ISO 4217)		USD		
29	New	Primary (Inter-dealer), Secondary (n/a)	901.c.5	Y	SEC Trade Party 1 Role	Indication of registration status for Party 1.	R	O	O	Text	20			SBSD ,MSBSP, non-SBSD/MSBSP	SBSD		
30	New	Primary (Inter-dealer), Secondary (n/a)	901.c.5	Y	SEC Trade Party 2 Role	Indication of registration status for Party 2.	R	O	O	Text	20			SBSD ,MSBSP, non-SBSD/MSBSP	MSBSP		
31	Existing	Primary (Intent to clear); Secondary (Clearing agency name)	901.c.6; 901.d.6	Y	Clearer Prefix	Prefix of Clearing DCO	C	O	O	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	O	O	Text	200			"true", "false" or LEI of clearer	F226TOH6YD6XJB17KS62		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	O	O	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	O	O	Text	5			True, False	False		
35	New	Primary	901.c.7;907.a.4	Y	Pricing Context	Usage# 1- Real-Time Reporting:To explain whether and why the primary trade information does not provide all the material information necessary to identify a customized SBS or does not contain the data elements necessary to calculate the price and or whether the reported price may be affected by a factor which is not otherwise discernible to market observers. Usage# 2- Recordkeeping: to explain why a trade has not been publically reported	O	O	O	Text	200			ClearingForcedTrade, DefaultTransaction, PackageOrBespoke, Prime Brokerage, Allocation, Cross Border, HistoricTrade and Price Reporting Exempt Other	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	O	O	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	O	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	O	R	Text	200				B4TYDEB6GKMZO031MB27	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	O	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	O	R	Text	200				7LTWFZYICNSX8D621K86	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	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	O	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	O	O	Text	200				B4TYDEB6GKMZO031MB27		
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	O	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	O	O	Text	200				7LTWFZYICNSX8D621K86		
45	Existing	Secondary	901.d.1	N	Name of Trade Party 1	Legal Name of Trade Party 1	C	O	O	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	O	O	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	O	O	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	O	O	Text	200		LEI only acceptable value		B4TYDEB6GKMZO031MB27		
49	Existing	Secondary	901.d.2	N	Broker Id Party 2 Prefix	Prefix of the Broker for Trade Party 1 if applicable.	C	O	O	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	O	O	Text	200		LEI only acceptable value		7LTWFZYICNSX8D621K86		
51	Existing	Secondary	901.d.2	N	Desk ID Party 1	The client assigned identifier for the Desk ID of Trade Party 1.	O	O	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	O	O	Text	10				KIU89IKS		
53	Existing	Secondary	901.d.2	N	Execution Agent Party 1 Prefix	Prefix of the Execution Agent for Trade Party 1 if applicable.	C	O	O	Text	40			LEI	LEI	Conditional: Required when Execution Agent ID Party 1 Value is populatedl. Otherwise, Not Applicable	
54	Existing	Secondary	901.d.2	N	Execution Agent Party 1 Value	LEI of execution agent	O	O	O	Text	200		LEI only acceptable value		549300LB5NKYDM4O4635		
55	Existing	Secondary	901.d.2	N	Execution Agent Party 2 Prefix	Prefix of the Execution Agent for Trade Party 2 if applicable.	C	O	O	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	O	O	Text	200		LEI only acceptable value		549300LB5NKYDM4O4635		
57	New	Secondary	901.d.2	N	Branch ID Location Party 1	The location of the Branch for Trade Party 1	O	O	O	Text	40		2-digit ISO country code (ISO 3166-1)		US		
58	New	Secondary	901.d.2	N	Branch ID Location Party 1 (Subdivision+branch)	The location of the Branch for Trade Party 1	O	O	O	Text	40		2-digit ISO Subdivision code (ISO 3166-2) - number		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.
59	New	Secondary	901.d.2	N	Branch ID Location Party 2	The location of the Branch for Trade Party 2	O	O	O	Text	40		2-digit ISO country code (ISO 3166-1)		US		
60	New	Secondary	901.d.2	N	Branch ID Location Party 2 (Subdivision+branch)	The location of the Branch for Trade Party 2	O	O	O	Text	40		2-digit ISO Subdivision code (ISO 3166-2) - number		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.
61	Existing	Secondary	901.d.2	N	Trader ID Party 1	ID of the Trader for Party 1	C	O	O	Text	10				ABC123	Either Trader ID Party 1 or Trader ID Party 2 must be populated	
62	Existing	Secondary	901.d.2	N	Trader ID Party 2	ID of the Trader for Party 2	C	O	O	Text	10				XYZ456	Either Trader ID Party 1 or Trader ID Party 2 must be populated	
63	Existing	Secondary	901.d.3	N	Buyer prefix	Prefix for the LEI in the Buyer value field	R	O	O	Text	40			Internal, LEI	LEI		
64	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	O	R	Text	200				B4TYDEB6GKMZO031MB27	Buyer value must match either Trade Party 1 Value or Trade Party 2 Value.	
65	Existing	Secondary	901.d.3	Y	Day Count Fraction	Determination of the number of days in the accrual period for the transaction to calculate the interest payment.	R	O	O	Text	200			*Please refer to the Valid Values Day Count tab*	ACT/360		
66	Existing	Secondary	901.d.3	N	Fixed Rate (per annum)	The fixed rate of the contract.	R	O	R	Numeric	11	10	Enter .119 for fixed rate value of 11.9%. Do not enter % sign in cell		0.119		
67	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	O	O	Numeric	12	9			1.23456789	Conditional; Optional for MBS, EMBS and Reduced Swap Validations. **Otherwise, not allowed.**	
68	Existing	Secondary	901.d.3	N	Interest Shortfall Cap Applicable	Indicates if interest shortfall is applicable to the transaction	C	O	O	Text	1			Y, N	Y	Conditional; Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed	
69	Existing	Secondary	901.d.3	N	Interest Shortfall Cap Basis	Indicates the Cap Basis of the Interest Shortfall	C	O	O	Text	10			Fixed, Variable	Fixed	Conditional; Required if Interest Shortfall Cap Applicable is "Y". Otherwise Not Allowed	
70	Existing	Secondary	901.d.3	N	Interest Shortfall Compounding Applicable	Indicates if Interest Shortfall compounding is applicable	C	O	O	Text	1			Y, N	Y	Conditional; Required if Interest Shortfall Cap Applicable is "Y". Otherwise Not Allowed	
71	Existing	Secondary	901.d.3	N	Optional Early Termination Applicable	Indicates if Early Termination is applicable on the transaction	C	O	O	Boolean	5			Y, N	N	Conditional; Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed	
72	Existing	Secondary	901.d.3	N	Single / Initial Payment Amount Payer	The payer of the Single or Initial Amount.	C	O	O	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	
73	Existing	Secondary	901.d.3	N	Single / Initial Payment Amount Receiver	The receiver of the Single or Initial Amount.	C	O	O	Text	200				7LTWFZYICNSX8D621K86	Conditional, Required when single/ initial payment amount is present. Otherwise, not allowed. This field must match either Trade Party 1 or Trade Party 2.	
74	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	O	O	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	
75	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	O	O	Text	200				7LTWFZYICNSX8D621K86	Conditional; Required for Swaptions as observed in the Product ID Value. This field must match either Trade Party 1 or Trade Party 2	
76	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	O	O	Date	10		YYYY-MM-DD		2014-01-01	Conditional; Required when the Documentation Type field has a value of CreditDerivativesPhysicalSettlementMatrix. Otherwise, Not Allowed.	
77	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	O	O	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.	
78	Existing	Secondary	901.d.4	N	Documentation Type	Indicates if documentation type is Matrix or Standards Terms Supplement	C	O	O	Text	100			CreditDerivativesPhysicalSettlementMatrix StandardTermsSupplement	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	
79	New	Secondary	901.d.4	N	Collateral agreement title	The title of the collateral agreement	O	O	O	Text	200				Credit Support Annex Agreement		
80	New	Secondary	901.d.4	N	Collateral agreement date	The date of the collateral agreement	O	O	O	Date	10		YYYY-MM-DD		2014-01-01		
81	New	Secondary	901.d.4	N	Other agreement title	The title of other agreement	O	O	O	Text	200				ACME Support Agreement		
82	New	Secondary	901.d.4	N	Other agreement date	The date of other agreement	O	O	O	Date	10		YYYY-MM-DD		2014-01-01		
83	Existing	Secondary	901.d.5	N	Legal Final Maturity Date	The date upon which all principal and interest must be repaid.	C	O	O	Date	10		YYYY-MM-DD		2019-01-01	Conditional; Required for MBS and EMBS; Optional for Reduced Swap Validations. Otherwise, not allowed	
84	Existing	Secondary	901.d.5	N	Recovery Price	The price specifies the recovery level to be applied on a default	C	O	O	Numeric	16	10			1.23	Required for Fixed Recovery and Recovery Lock	
85	Existing	Secondary	901.d.5	N	Restructuring Events	This field indicates if restructuring applies to the transaction.	O	O	O	Text	200	0		Y, N	Y		
86	New	Secondary	901.d.7	N	Clearing Exception Type	Indicates the type of clearing exception invoked on the transaction	O	O	O	Text	40			Enduserexemption, Affiliateexemption	Affiliateexemption		
87	Existing	Secondary	901.d.7	N	Clearing Exception Party Prefix	Prefix for the Clearing Exception Party Value	C	O	O	Text	20	0		Internal, LEI		Conditional; Required if Clearing Exception Type = "Enduserexemption"	
88	Existing	Secondary	901.d.7	N	Clearing Exception Party Value	LEI of the Clearing Exception Party for end-user clearing exceptions	O	O	O	Text	200				B4TYDEB6GKMZO031MB27	Conditional, Required if Clearing Exception Party Prefix is submitted. Otherwise, not allowed	
89	Existing	Secondary	901.d.8	N	Exercise Event Type	The settlement terms if the option is exercised.	C	O	O	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	
90	Existing	Secondary	901.d.8	N	Settlement Currency	The currency of settlement.	O	O	O	Text	3		3-digit ISO currency code (ISO 4217)		USD		
91	Existing	Secondary	901.d.8	N	Swaption Settlement Style	The settlement terms which apply to the transaction	C	O	O	Text	20			Physical, Cash	Cash	Conditional; Required for Swaptions as observed in the Product ID Value	
92	Existing	Secondary	901.d.9	N	Execution Venue	The exchange or execution facility on which the trade was executed	O	O	O	Text	20		LEI only acceptable value		5493003IUYOH354SNS58	Must be valid LEI	
93	Existing	Secondary	901.d.9	N	Execution Venue Prefix	The prefix for the Execution Venue	O	O	O	Text	20			LEI			
94	Existing	LifeCycle	901.e.1.i	N	Affected Notional Amount	Identifies the change in notional from the notional previously reported	C	O	O	Numeric	18	5			100000	Required for increase, novation, exercise, partial termination for all messages except Snapshot messages	'Novated Amount' for an Assignment. 'Increase in Notional Amount' for an Increase. 'Decrease in Notional Amount' for a Partial Termination. 'Exercised Amount' for an Exercise
95	Existing	LifeCycle	901.e.1.i	N	Affected Notional Currency	The currency related to the Affected Notional Amount when submitted	C	O	O	Text	3		3-digit ISO currency code (ISO 4217)		USD	Required when Affected Notional is provided.	
96	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	O	O	Text	16				EVENTID1	This field is required when "Transaction Type" contains PartialTermination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages	
97	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	O	O	Text	16				EVENTID2	This field is required when "Transaction Type" contains PartialTermination, Increase, Amendment, Novation, Exercise, Compression for PET, PET-CONFIRM, CONFIRM messages	
98	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	O	O	Text	40				CREDITEVENT_01		
99	Existing	LifeCycle	901.e.1.i	N	Execution Timestamp	The date and time of execution of the post trade transaction.	C	O	O	DateTime	20		YYYY-MM-DDTHH:MM:SSZ (UTC format)		2012-04-10T15:24:42Z	Required for any post trade event	
100	Existing	GTR	901.e.1.i	Y	Lifecycle Event	Describes the event type of the record being submitted.	C	O	O	Text	40			Trade, PartialTermination, Increase, Amendment, Novation, NovationTrade, Exercise, Backload, Modify, Cancel,	Termination	Required for any post trade events submitted on Snapshot messages.	
101	Existing	LifeCycle	901.e.1.i	N	Post Trade Effective Date	The date the modification of a transaction becomes effective.	O	O	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
102	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	O	O	Numeric	18	5			24455.55		'Increase Payment Amount' for an Increase. 'Termination Payment Amount' for a Partial Termination. 'Amendment Payment Amount' for an Amendment. 'Exercise Payment Amount'
103	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Currency	The currency for the 'Post Trade Payment Amount'.	C	O	O	Text	3		3-digit ISO currency code (ISO 4217)		USD	Conditional, Required when Post Trade Payment Amount is provided	
104	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Date	The date on which the post trade payment is made.	C	O	O	Date	10		YYYY-MM-DD		2015-01-01	Conditional, Required when Post Trade Payment Amount is provided	'Increase Payment Date' for an Increase. 'Termination Payment Date' for a Partial Termination. 'Amendment Payment Date' for an Amendment. 'Exercise Payment Date' for an Exercise
105	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Payer	The party paying the post trade payment amount.	C	O	O	Text	200				B4TYDEB6GKMZO031MB27	Conditional, Required when Post Trade Payment Amount is provided. This field must match either Trade Party 1 or Trade Party 2	'Increase Payment Payer' for an Increase. 'Termination Payment Payer' for a Partial Termination. 'Amendment Payment Payer' for an Amendment. 'Exercise Payment Payer' for an Exercise
106	Existing	LifeCycle	901.e.1.i	N	Post Trade Payment Receiver	The party receiving the post trade payment amount.	C	O	O	Text	200				7LTWFZYICNSX8D621K86	Conditional: Required when Post Trade Payment Amount is provided. This field should match either Trade Party 1 or Trade Party 2	'Increase Payment Receiver' for an Increase. 'Termination Payment Receiver' for a Partial Termination. 'Amendment Payment Receiver' for an Amendment. 'Exercise Payment Receiver' for an Exercise.
107	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	O	O	O	Text	200				ANC03032814582568647972480698046		
108	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	R	R	Text	30			Trade, Historical Expired, Historical, Backload, Novation-trade, Exit, Novation, Termination, Partial Termination Amendment, Increase, Exercise	Trade		
109	Existing	LifeCycle	901.e.1.i	N	Remaining Party prefix	The Prefix for the ID value submitted in Remaining Party Value	C	O	O	Text	40			Internal, LEI	LEI	Conditional; Required when transaction type is Novation-Trade or Novation. For all other transactions it is Not Applicable	
110	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	O	O	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	
111	Existing	LifeCycle	901.e.1.i	N	Transferee Prefix	The Prefix for the ID value submitted in 'Transferee value'.	C	O	O	Text	40			Internal, LEI	LEI	Conditional; Required when transaction type is Novation-Trade. For all other transactions it is Not Applicable	
112	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	O	O	Text	200				E57ODZWZ7FF32TWEFA76	Conditional; Required when Transferee (EE) Prefix is populated; Otherwise, Not Applicable. Transferee must match either Trade Party 1 or Trade Party 2	
113	Existing	LifeCycle	901.e.1.i	N	Transferor Prefix	The Prefix for the ID value submitted in 'Transferor value'.	C	O	O	Text	40			Internal, LEI	LEI	Conditona; Required when transaction type is Novation. For all other transactions it is Not Applicable	
114	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	O	O	Text	200				7LTWFZYICNSX8D621K86	Conditional; Required when Transferor (OR) Prefix is populated; Otherwise, Not Applicable. Transferor must match either Trade Party 1 or Trade Party 2	
115	Existing	Secondary	901.g; 901.d.10; 901.e.2	N	UTI	Unique transaction Identifier assigned to a swap.	R	O	O	Text	200				ANC03032814582568647972480698046		
116	Existing	GTR	902.c.7	N	Allocation Indicator	An indication that the swap is a post-allocation or a pre-allocation swap	O	O	O	Text	20			Pre-Allocation, Post Allocation, PreAllocation, PostAllocation	Pre-Allocation		
117	Existing	GTR	13n–5(b)(1)(iii)	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	O	R	Text	30			Electronic, Non-Electronic, NonElectronic, NotConfirmed	Electronic		
118	Existing	GTR	13n–5(b)(1)(iii)	N	Data Submitter Message ID	This field allows a client to submit their own message ID for internal purposes	O	O	O	Text	256				123456ABC65A		
119	Existing	GTR	13n–5(b)(1)(iii)	N	Data Submitter prefix	Prefix for the value provided in the "Data Submitter value".	R	R	R	Text	40				LEI		
120	Existing	GTR	13n–5(b)(1)(iii)	N	Data Submitter value	The LEI for the Submitter.	R	R	R	Text	200				B4TYDEB6GKMZO031MB27		
121	Existing	GTR	DDR required	Y	Action	This is a DTCC control field, which describes the action to be applied to the trade message	R	R	R	Text	20			New, Modify, Cancel	New		
122	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	O	R	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.
123	Existing	GTR	DDR required	N	Message Type	This field will describe the type of TR message being submitted (Confirmation, PET, Realtime, Snapshot etc.)	R	R	R	Text	20			RT, PET, Confirm, Snapshot, PET-Confirm, Verification,	Confirm		
124	Existing	GTR	DDR required	N	Party 1 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	O	O	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."
125	Existing	GTR	DDR required	N	Party 2 Reporting Obligation	This field identifies the regulator the submitter has requested the message be sent to.	C	O	O	Text	250			SEC, SEC* S	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."
126	Existing	GTR	DDR required	N	Submitted For Prefix	The Prefix for the Submitted for Value	R	O	O	Text	40				LEI	Conditional, required if the Submitted for value is not "both"	
127	Existing	GTR	DDR required	N	Submitted For value	The ID of the party the transaction is submitted for.	R	O	O	Text	200				7LTWFZYICNSX8D621K86		
128	Existing	GTR	DDR required	N	Trade Date	The date on which the trade was executed.	R	O	R	Date	10		YYYY-MM-DD		2015-01-01		
129	Existing	GTR	DDR required	N	sendTo	Used for routing messages to DTCC's GTR data centers.	O	O	O	Text	40			DTCCGTR, DTCCUS, DTCCEU, DTCCSG Multiple values can be provided if the message needs to be routed to more than one data center. The value will be semicolon (;) separated	DTCCUS		

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
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:CDXXO	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

Valid Values for Master Doc Transaction Type	**Swap Instrument/ Product - For Mapping**
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
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	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. 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. 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.
ACT/365L	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). 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).
ACT/ACT.ISDA	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". 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)". When used in conjunction with a Definitions Type of DRV, ACT/ACT.ISDA refers to 365/365 act/act ISDA.
ACT/ACT.ICMA	ACT/ACT.ICMA should not be used in conjunction with a Definitions Type of ISDA2000. 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)". When used in conjunction with a Definitions Type of DRV, ACT/ACT.ICMA refers to 365/365 act/act ICMA.
ACT/ACT.AFB	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. 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. 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.
ACT/365.FIXED	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". 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". When used in conjunction with a Definitions Type of DRV, "Actual/365.Fixed" refers to 366/365.
ACT/360	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". 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". When used in conjunction with a Definitions Type of DRV, "Actual/360" refers to "365/360".
30/360	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". 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". When used in conjunction with a Definitions Type of DRV, "30/360" refers to "360/360".
30E/360	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". 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". 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