

#	Data Element Name	Definition for Data Element	Asset Class				
			CR	IR	FX	EQ	CO
		<p>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.</p> <p>The time element is as specific as technologically practicable.</p>					
<b>Category: Notional amounts and quantities</b>							
31	Notional amount	<p>For each leg of the transaction, where applicable:</p> <ul style="list-style-type: none"> <li>- for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract.</li> <li>- for OTC derivative transactions negotiated in non-monetary amounts, refer to appendix to the swap data technical specification for converting notional amounts for non-monetary amounts.</li> </ul> <p>In addition:</p> <ul style="list-style-type: none"> <li>• For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element.</li> <li>• For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount.</li> <li>• For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events);</li> <li>• Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.</li> </ul>	✓	✓	✓	✓	✓
32	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	✓	✓	✓	✓	✓
33	Notional amount schedule - notional amount in effect on associated effective date	<p>For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule:</p> <ul style="list-style-type: none"> <li>• Notional amount which becomes effective on the associated unadjusted effective date.</li> </ul> <p>The initial notional amount and associated unadjusted effective and end date are reported as</p>	✓	✓	✓	✓	✓