

	Data Element Name	Definition for Data Element	Asset Class				
			CR	IR	FX	EQ	CO
33	Notional amount schedule - notional amount in effect on associated effective date	<p>For each leg of the transaction, where applicable: for swap 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 the first values of the schedule.</p> <p>This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.</p>	✓	✓	✓	✓	✓
34	Notional amount schedule - unadjusted effective date of the notional amount	<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>• Unadjusted date on which the associated notional amount becomes effective</li> </ul> <p>This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.</p>	✓	✓	✓	✓	✓
35	Notional amount schedule - unadjusted end date of the notional amount	<p>For each leg of the transaction, where applicable: for swap transactions negotiated in monetary amounts with a notional amount schedule:</p> <ul style="list-style-type: none"> <li>• Unadjusted end date of the notional amount (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).</li> </ul> <p>This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The</p>	✓	✓	✓	✓	✓