

	Data Element Name	Definition for Data Element	Asset Class				
			CR	IR	FX	EQ	CO
50	Package transaction spread	Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if <ul style="list-style-type: none"> <li>• no package is involved, or</li> <li>• Package transaction price is used</li> </ul> Spread and related data elements of the transactions (spread currency, Spread notation) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.	✓	✓	✓	✓	✓
51	Package transaction spread currency	Currency in which the Package transaction spread is denominated. This data element is not applicable if <ul style="list-style-type: none"> <li>• no package is involved, or</li> <li>• Package transaction price is used, or</li> <li>• Package transaction spread notation = 3, or = 4</li> </ul>	✓	✓	✓	✓	✓
52	Package transaction spread notation	Manner in which the Package transaction spread is expressed. This data element is not applicable if <ul style="list-style-type: none"> <li>• no package is involved, or</li> <li>• Package transaction price is used.</li> </ul>	✓	✓	✓	✓	✓
<b>Category: Payments</b>							
53	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.	✓	✓	✓	✓	✓
54	Fixing date	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will “fix” against a particular			✓		