

	Data Element Name	Definition for Data Element	Asset Class				
			CR	IR	FX	EQ	CO
		<p>the transaction.</p> <ul style="list-style-type: none"> Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. <p>Where the price is not known when a new transaction is reported, the price is updated as it becomes available.</p> <p>For transactions that are part of a package, this data element contains the price of the component transaction where applicable.</p>					
70	Price currency	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1.				✓	✓
71	Price notation	Manner in which the price is expressed.				✓	✓
72	Price unit of measure	Unit of measure in which the price is expressed.				✓	✓
73	Spread	<p>For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),</p> <ul style="list-style-type: none"> spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD “Spread” for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD. 	✓	✓		✓	✓