**No. S 410**

SECURITIES AND FUTURES ACT 2001

SECURITIES AND FUTURES
(REPORTING OF DERIVATIVES CONTRACTS)
(AMENDMENT) REGULATIONS 2024

In exercise of the powers conferred by sections 129, 129A, 337(1) and 341 of the Securities and Futures Act 2001, the Monetary Authority of Singapore makes the following Regulations:

**Citation and commencement**

**1.**—(1) These Regulations are the Securities and Futures (Reporting of Derivatives Contracts) (Amendment) Regulations 2024 and, except for regulation 13(*a*) to (*e*), come into operation on 21 October 2024.

(2) Regulation 13(*a*) to (*e*) is deemed to have come into operation on 31 December 2021.

**Amendment of regulation 2**

**2.** In the Securities and Futures (Reporting of Derivatives Contracts) Regulations 2013 (G.N. No. S 668/2013) (called in these Regulations the principal Regulations), in regulation 2(1) —

(*a*) delete the definition of "managed assets";

(*b*) after the definition of "maturity", insert —

" "old Regulations" means the Securities and Futures (Reporting of Derivatives Contracts) Regulations 2013 as in force immediately before 21 October 2024;"; and

(*c*) delete the definition of "reporting commencement date".

**Amendment of regulation 3**

**3.** In the principal Regulations, in regulation 3(1), delete "(under "Regulations and Financial Stability", "Regulations, Guidance and Licensing", "Securities, Futures and Fund Management")".

**Replacement of regulation 7**

**4.** In the principal Regulations, replace regulation 7 with —

"**Information to be reported and form of report**

**7.**—(1) For the purpose of section 125(1) of the Act, a specified person who is a party to a specified derivatives contract must report to a licensed trade repository or licensed foreign trade repository —

(a) an item of information in the second column of the table in Part 1 of the First Schedule (called in this regulation the Table) (as further described in the third column of that Table), in the form of a field value described in the third column of that Table (if applicable), if that item of information is applicable (in accordance with the fourth column of that Table) to the class of specified derivatives contracts to which that derivatives contract belongs; and

(b) any amendment, modification, variation or change to that item of information.

(2) For the purpose of section 125(2) of the Act, a specified person who executes or causes to be executed a specified derivatives contract as an agent of a party to the specified derivatives contract must report to a licensed trade repository or licensed foreign trade repository —

(a) an item of information in the second column of the Table) (as further described in the third column of that Table), in the form of a field value described in the third column of that Table (if applicable), if that item of information is applicable (in accordance with the

fourth column of that Table) to the class of specified derivatives contracts to which that derivatives contract belongs; and

(*b*) any amendment, modification, variation or change to that item of information.".

## Amendment of regulation 9

**5.** In the principal Regulations, in regulation 9 —

(*a*) replace the regulation heading with —

"**Time and manner of reporting**"; and

(*b*) replace paragraphs (1) to (4) with —

"(1) Unless deferred reporting under regulation 11, 11A, 11B or 11C is allowed, a person that is a specified person on 21 October 2024 must report each item of information in the first column of the table in Part 1 of the Third Schedule (called in this regulation the Table) to a licensed trade repository or licensed foreign trade repository at the time set out opposite that item of information in the second column of that Table.

(2) Unless deferred reporting under regulation 11, 11A, 11B or 11C is allowed, a person that becomes a specified person after 21 October 2024 must report each item of information in the first column of the Table to a licensed trade repository or licensed foreign trade repository at the time set out opposite that item of information in the third column of that Table.".

## Amendment of regulation 10A

**6.** In the principal Regulations, in regulation 10A —

(*a*) replace paragraphs (1), (2) and (3) with —

"(1) A holder of a capital markets services licence is exempt from reporting under section 125(1) and (2) of the Act, any item of information in the first column of

the table in Part 1 of the Third Schedule (called in this regulation the Table) on a relevant specified derivatives contract in any of the following circumstances:

(*a*) where the holder was, immediately before 21 October 2024, exempt from reporting any matter on that derivatives contract under regulation 10A of the old Regulations;

(*b*) where all of the following conditions are satisfied:

(i) the holder becomes a specified person on or after 18 October 2024;

(ii) the derivatives contract was executed before the date on which the holder becomes a specified person;

(iii) the condition in paragraph (4) is satisfied as of the first business day after the date on which the holder becomes a specified person;

(*c*) where both of the following conditions are satisfied:

(i) the derivatives contract was executed on or after 18 October 2024;

(ii) the condition in paragraph (4) is satisfied as of the first business day after the execution of the derivatives contract.

(2) Subject to paragraph (3), a holder of a capital markets services licence —

(*a*) is exempt from reporting under section 125(1) and (2) of the Act, the information in item 2, 3 or 6 of the first column of the Table (whichever is

applicable) on the termination of a relevant specified derivatives contract, if the condition in paragraph (4) is satisfied as of the first business day after the termination of the derivatives contract; and

(*b*) is exempt from reporting under section 125(1) and (2) of the Act, any amendment, modification, variation or change to any information mentioned in item 4 or 7 of the first column of the Table (whichever is applicable), if the condition in paragraph (4) is satisfied as of the first business day after the amendment, modification, variation or change occurs.

(3) A holder of a capital markets services licence is exempt from reporting an item of information under paragraph (2) only if it is not exempt under paragraph (1) from reporting that item of information.";

(*b*) in paragraph (4), replace "paragraphs (1), (2) and (3)" with "paragraphs (1) and (2)"; and

(*c*) replace paragraph (6) with —

"(6) In this regulation, "relevant specified derivatives contract", in relation to a holder of a capital markets services licence, means —

(*a*) a specified derivatives contract to which the holder is a party; or

(*b*) a specified derivatives contract which the holder has executed or caused to be executed as an agent of a party to the contract.".

**Amendment of regulation 10C**

**7.** In the principal Regulations, in regulation 10C —

(*a*) replace paragraphs (1), (2) and (3) with —

"(1) A subsidiary of a bank incorporated in Singapore, or an insurer licensed under the Insurance Act 1966, is exempt from reporting under section 125(1) and (2) of the Act, any item of information in the first column of the table in Part 1 of the Third Schedule (called in this regulation the Table) on a relevant specified derivatives contract in any of the following circumstances:

(*a*) where the subsidiary or the insurer was, immediately before 21 October 2024, exempt from reporting any matter on that derivatives contract under regulation 10C of the old Regulations;

(*b*) where all of the following conditions are satisfied:

(i) the subsidiary or the insurer becomes a specified person on or after 18 October 2024;

(ii) the derivatives contract was executed before the date on which the subsidiary or the insurer becomes a specified person;

(iii) the condition in paragraph (4) is satisfied as of the first business day after the date on which the subsidiary or the insurer becomes a specified person;

(*c*) where both of the following conditions are satisfied:

(i) the derivatives contract was executed on or after 18 October 2024;

(ii) the condition in paragraph (4) is satisfied as of the first business day after the execution of the derivatives contract.

(2) Subject to paragraph (3), a subsidiary of a bank incorporated in Singapore, or an insurer licensed under the Insurance Act 1966 —

(a) is exempt from reporting under section 125(1) and (2) of the Act, the information in item 2, 3 or 6 of the first column of the Table (whichever is applicable) on the termination of a relevant specified derivatives contract, if the condition in paragraph (4) is satisfied as of the first business day after the termination of the derivatives contract; and

(b) is exempt from reporting under section 125(1) and (2) of the Act, any amendment, modification, variation or change to any information mentioned in item 4 or 7 of the first column of the Table (whichever is applicable), if the condition in paragraph (4) is satisfied as of the first business day after the amendment, modification, variation or change occurs.

(3) A subsidiary or insurer is exempt from reporting an item of information under paragraph (2) only if it is not exempt under paragraph (1) from reporting that item of information.";

(b) in paragraph (4), replace "paragraphs (1), (2) and (3)" with "paragraphs (1) and (2)"; and

(c) replace paragraphs (5) and (6) with —

"(5) For the purpose of paragraph (4) —

(a) the reference to the aggregate gross notional amount of the specified derivatives contracts (derivatives contracts X) to which the subsidiary or the insurer is a party, or which it executes or causes to be executed as an agent of a party

to the contract, and which are booked in Singapore or traded in Singapore, for the year ending on the last day of a quarter, has the same meaning as in regulation 6(4)(*a*), except that —

    (i) any reference to person in that provision is a reference to the subsidiary or the insurer; and

    (ii) the reference to specified derivatives contracts to which a person is a party and which are booked in Singapore or traded in Singapore in that provision is a reference to derivatives contracts X; and

(*b*) the gross notional amount of the specified derivatives contracts (derivatives contracts Y) to which the subsidiary or the insurer is a party or which the subsidiary or the insurer executes or causes to be executed as an agent of a party to the contract, and which are booked in Singapore or traded in Singapore, for any quarter, has the same meaning as in regulation 6(4)(*b*), except that —

    (i) any reference to person in that provision is a reference to the subsidiary or the insurer; and

    (ii) the reference to specified derivatives contracts to which a person is a party and which are booked in Singapore or traded in Singapore in that provision is a reference to derivatives contracts Y.

(6) In this regulation, "relevant specified derivatives contract", in relation to a subsidiary of a

bank incorporated in Singapore, or an insurer licensed under the Insurance Act 1966, means —

> (*a*) a specified derivatives contract to which the subsidiary or the insurer is a party; or
>
> (*b*) a specified derivatives contract which the subsidiary or the insurer has executed or caused to be executed as an agent of a party to the contract.".

**New regulations 10D and 10E**

**8.** In the principal Regulations, after regulation 10C, insert —

"**Exemption for specified persons acting as agents**

**10D.**—(1)  Paragraph (2) applies if —

> (*a*) a specified person executes or causes to be executed a specified derivatives contract as an agent of a party to the derivatives contract; and
>
> (*b*) a person acting in the course of the kind of business the specified person was carrying on would not reasonably be expected to have, for the purpose of that business, access to an item of information concerning that derivatives contract, being any information in items 57 to 75 in Part 1 of the First Schedule, when that person executed or caused that derivatives contract to be executed.

(2) The specified person is exempt from reporting under section 125(2) of the Act —

> (*a*) the   item   of   information   mentioned   in paragraph (1)(*b*); or
>
> (*b*) an amendment, modification, variation or change to that item of information.

**Exemptions in relation to specified derivatives contracts entered into, etc., before 21 October 2024 where specified person had no reporting obligations under old Regulations**

**10E.**—(1) Paragraph (2) applies to a person who satisfies all of the following conditions:

(*a*)  the person is, on 21 October 2024, a specified person;

(*b*)  the person is either —

(i)  a party to a specified derivatives contract that is entered into before that date; or

(ii)  a person who executed or caused to be executed, before that date, a specified derivatives contract as an agent of a party to that derivatives contract.

(2)  The person is exempt from reporting under section 125(1) and (2) of the Act —

(*a*)  an item of information in Part 1 of the First Schedule concerning that derivatives contract; or

(*b*)  an amendment, modification, variation or change to that item of information,

if the conditions in paragraph (3) are satisfied.

(3)  The conditions are —

(*a*)  the person was not required, under the old Regulations, to report that item of information (whether under the same or different data fields as those set out in Part 1 of the First Schedule); and

(*b*)  the person had not, at or about the time the derivatives contract was executed, recorded that item of information in any manner.".

**Amendment of regulation 11**

**9.** In the principal Regulations, in regulation 11 —

(*a*)  replace paragraphs (1) and (2) with —

"(1)  A specified person who —

(*a*)  is a party to a specified derivatives contract that is entered into before 1 January 2019;

(*b*)  is bound by a requirement of the law of any jurisdiction, or a requirement of any authority of any jurisdiction, to report the counterparty information set out in Part 1 of the First Schedule in respect of the derivatives contract only with the consent of the counterparty to the derivatives contract;

(*c*)  has made reasonable efforts but is unable to obtain such consent; and

(*d*)  continues to make reasonable efforts to obtain the requisite consent of the counterparty,

need not report the counterparty information at such time or times and in the form and manner specified in regulations 7 and 9, but must report the counterparty information in accordance with paragraph (2).

(2)  Subject to paragraph (3), a specified person to whom paragraph (1) applies must report, in the form and manner specified in regulations 7 and 9, the counterparty information set out in Part 1 of the First Schedule in respect of the specified derivatives contract not later than the last day of the one-month period after the occurrence of either of the following events, whichever occurs first:

(*a*)  the requisite consent is obtained;

(*b*)  the requirement of the law or of the authority for consent is revoked.";

(*b*)  in paragraph (3), replace "paragraph (2)(*a*) or (*b*)(i) or (ii), as the case may be" with "that paragraph";

(*c*)  replace paragraphs (4) and (5) with —

"(4) A specified person who —

(*a*) executes or causes to be executed a specified derivatives contract as an agent of a party to the specified derivatives contract before 1 January 2019;

(*b*) is bound by a requirement of the law of any jurisdiction, or a requirement of any authority of any jurisdiction, to report the counterparty information set out in Part 1 of the First Schedule in respect of the derivatives contract only with the consent of —

(i) the counterparty to the derivatives contract;

(ii) the party for whom the specified person has entered into the specified derivatives contract; or

(iii) both the persons mentioned in sub-paragraphs (i) and (ii);

(*c*) has made reasonable efforts but is unable to obtain such consent; and

(*d*) continues to make reasonable efforts to obtain the requisite consent of the person or persons mentioned in sub-paragraph (*b*)(i), (ii) or (iii), as the case may be,

need not report the counterparty information at such time or times and in the form and manner specified in regulations 7 and 9, but must report the counterparty information in accordance with paragraph (5).

(5) Subject to paragraph (6), a specified person to whom paragraph (4) applies must report, in the form and manner specified in regulations 7 and 9, the counterparty information set out in Part 1 of the First Schedule in respect of the specified derivatives

contract not later than the last day of the one-month period after the occurrence of either of the following events, whichever occurs first:

> (*a*)  the requisite consent is obtained;

> (*b*)  the requirement of the law or of the authority for consent is revoked."; and

(*d*)  in paragraph (6), replace "paragraph (5)(*a*) or (*b*)(i) or (ii), as the case may be" with "that paragraph".

## Replacement of First Schedule

**10.**  In the principal Regulations, replace the First Schedule with —

"FIRST SCHEDULE

Regulations 7(1)(*a*), 10D(1)(*b*), 10E(2)(*a*) and 3(*a*), 11(1)(*b*), (2), (4)(*b*) and (5), 11A(1)(*b*) and (2), 11B(2) and (4) and 11C(1)(*b*), (2), (4)(*b*) and (5) and Third Schedule

DERIVATIVES INFORMATION TO BE REPORTED

PART  1

DERIVATIVES INFORMATION TO BE REPORTED FOR EACH CLASS OF SPECIFIED DERIVATIVES CONTRACT

| *First column* | *Second column* | *Third column* | *Fourth column* | | | | |
|---|---|---|---|---|---|---|---|
| *Type of information* | *Data field* | *Description of data field* | *Class of specified derivatives contract in relation to which item of information is applicable* | | | | |
| | | | CR | IR | FX | EQ | CO |
| 1. Counterparty information | Counterparty 1 | Identifier of counterparty 1 to the contract.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 2. Counterparty information | Counterparty 2 | Identifier of counterparty 2 to the contract.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 3. Counterparty information | Counterparty 2 identifier type | Indicator of whether LEI (including pre-LEI) was used to identify "Counterparty 2".<br><br>Field value:<br><br>True<br><br>False | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 4. Counterparty information | Trading capacity of specified person | To denote trading capacity of specified person.<br><br>Field value:<br><br>Principal<br><br>Agent | Y | Y | Y | Y | Y |
| 5. Counterparty information | Direction<br><br>(where applicable) | Indicator of whether "Counterparty 1" is the buyer or the seller in the contract, where applicable.<br><br>Field value:<br><br>"BYER" = Buyer<br><br>"SLLR" = Seller | Y | Y | Y | Y | Y |
| 6. Counterparty information | Direction of leg 1<br><br>(where applicable) | Indicator of whether "Counterparty 1" is the payer or the receiver of leg 1 in the contract, where applicable.<br><br>Field value:<br><br>"MAKE" = Payer<br><br>"TAKE" = Receiver | Y | Y | Y | Y | Y |
| 7. Counterparty information | Direction of leg 2<br><br>(where applicable) | Indicator of whether "Counterparty 1" is the payer or the receiver of leg 2 in the contract, where applicable.<br><br>Field value:<br><br>"MAKE" = Payer<br><br>"TAKE" = Receiver | Y | Y | Y | Y | Y |
| 8. Counterparty information | Reporting specified person | Identifier of the specified person with the reporting obligation in respect of the contract.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 9. Counterparty information | Data submitter | Identifier of the entity submitting information on the contract, which is reported to a licensed trade repository or licensed foreign trade repository.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 10. Contract information | Unique transaction identifier (UTI) | A unique identifier to denote the contract.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 11. Contract information | Unique product identifier (UPI) | An identifier to denote the product type.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |

| 12. Contract information | Prior UTI (where applicable) | To denote the previous UTI that immediately precedes the UTI that relates to this contract, where applicable. Field value: Alphanumeric string | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 13. Contract information | Contract type | To denote the contract type of the derivatives contract. Field value: "CFDS" = Contract for difference "FRAS" = Forward rate agreement "FORW" = Forward "OPTN" = Option "SWAP" = Swap "SWPT" = Swaption "OTHR" = if none of the above are applicable | Y | Y | Y | Y | Y |
| 14. Contract information | Asset class | To denote the asset class of the derivatives contract. Field value: "COMM" = Commodity "CRDT" = Credit "CURR" = Foreign exchange "EQUI" = Equity "INTR" = Interest rate | Y | Y | Y | Y | Y |
| 15. Contract information | Underlying (where applicable) | An identifier for the underlying thing to the contract, where applicable. Field value: Alphanumeric string | Y | Y | N | Y | Y |
| 16. Contract information | Fixed rate of leg 1 (where applicable) | Per annum rate of the fixed rate of leg 1, where applicable. Field value: Positive and negative values expressed as decimal | Y | Y | N | Y | Y |
| 17. Contract information | Identifier of the floating rate of leg 1 (where applicable) | Identifier of the rate used for leg 1 which is reset at predetermined intervals by reference to a market reference rate, where applicable. Field value: ISIN (12 alphanumeric digits) | Y | Y | N | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 18. Contract information | Name of the floating rate of leg 1 (where applicable) | Name of the rate used for leg 1 which is reset at predetermined intervals by reference to a market reference rate, where "Identifier of the floating rate of leg 1" is not available. Field value: Alphanumeric string | Y | Y | N | Y | Y |
| 19. Contract information | Spread of leg 1 (where applicable) | For leg 1 of the contract, where applicable, the spread on the floating rate index reference price of leg 1, or the difference between the reference prices of 2 floating rate indexes. Field value: Any value if "Spread notation of leg 1" = 1 Any value expressed as decimal, if "Spread notation of leg 1" = 3 Any integer value expressed in basis points, if "Spread notation of leg 1" = 4 | Y | Y | N | Y | Y |
| 20. Contract information | Spread notation of leg 1 (where applicable) | Manner in which "Spread of leg 1" is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal 4 = Basis points | Y | Y | N | Y | Y |
| 21. Contract information | Spread currency of leg 1 (where applicable) | Currency in which "Spread of leg 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | N | Y | Y |
| 22. Contract information | Fixed rate of leg 2 (where applicable) | Per annum rate of the fixed rate of leg 2, where applicable. Field value: Positive and negative values expressed as decimal | Y | Y | N | Y | Y |
| 23. Contract information | Identifier of the floating rate of leg 2 (where applicable) | Identifier of the rate used for leg 2 which is reset at predetermined intervals by reference to a market reference rate, where applicable. Field value: ISIN (12 alphanumeric digits) | Y | Y | N | Y | Y |

| 24. Contract information | Name of the floating rate of leg 2 (where applicable) | Name of the rate used for leg 2 which is reset at predetermined intervals by reference to a market reference rate, where "Identifier of the floating rate of leg 2" is not available. Field value: Alphanumeric string | Y | Y | N | Y | Y |
|---|---|---|---|---|---|---|---|
| 25. Contract information | Spread of leg 2 (where applicable) | For leg 2 of the contract, where applicable, the spread on the floating rate index reference price of leg 2, or the difference between the reference prices of the 2 floating rate indexes. Field value: Any value if "Spread notation of leg 2" = 1 Any value expressed as decimal, if "Spread notation of leg 2" = 3 Any integer value expressed in basis points, if "Spread notation of leg 2" = 4 | Y | Y | N | Y | Y |
| 26. Contract information | Spread notation of leg 2 (where applicable) | Manner in which "Spread of leg 2" is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal 4 = Basis points | Y | Y | N | Y | Y |
| 27. Contract information | Spread currency of leg 2 (where applicable) | Currency in which "Spread of leg 2" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | N | Y | Y |
| 28. Contract information | Option type (where applicable) | To denote the type of option, where applicable. Field value: "CALL" = Call "PUTO" = Put "OTHR" = where it cannot be determined whether it is a "CALL" or "PUTO" | Y | Y | Y | Y | Y |

| 29. Contract information | Option style (where applicable) | To indicate whether the option can be exercised on a fixed date or any time during the life of the contract, where applicable.<br><br>Field value:<br><br>"AMER" = American<br><br>"EURO" = European<br><br>"BERM" = Bermudan<br><br>"ASIA" = Asian | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 30. Contract information | First exercise date (where applicable) | First unadjusted date during the exercise period in which an option can be exercised, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 31. Contract information | Effective date | Unadjusted date at which obligations under the contract come into effect.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 32. Contract information | Expiration date | Unadjusted date at which obligations under the contract stop being effective.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 33. Contract information | Swap link ID (where applicable) | The identifier that links both legs of a foreign exchange swap, where applicable.<br><br>Field value:<br><br>Alphanumeric string | N | N | Y | N | N |
| 34. Contract information | Package Identifier (where applicable) | The identifier (determined by the reporting counterparty) in order to connect 2 or more derivatives contracts in the same package, where applicable.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 35. Settlement | Delivery type | To indicate whether the contract is settled physically or in cash.<br><br>Field value:<br><br>"CASH" = Cash<br><br>"PHYS" = Physical<br><br>"OPTL" = Optional | Y | Y | Y | Y | Y |

| 36. Settlement | Settlement currency of the contract or leg 1 (where applicable) | For multicurrency contracts that do not net, the settlement currency of leg 1. For all other contracts, the currency for the cash settlement of the contract, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 37. Settlement | Settlement currency of leg 2 (where applicable) | For multicurrency contracts that do not net, the cash settlement currency of leg 2, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 38. Settlement | Final contractual settlement date | Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. Field value: ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 39. Clearing | Cleared | Indicator of whether the contract has been cleared, or is intended to be cleared, by a central counterparty. Field values: "Y" = Yes, centrally cleared "N" = No, not centrally cleared "I" = Intent to clear | Y | Y | Y | Y | Y |
| 40. Clearing | Central counterparty (where applicable) | Identifier of the central counterparty that cleared the contract, where applicable. Field value: Alphanumeric string | Y | Y | Y | Y | Y |
| 41. Clearing | Clearing member (where applicable) | Identifier of the clearing member through which a contract was cleared at a central counterparty, where applicable. Field value: Alphanumeric string | Y | Y | Y | Y | Y |

| 42. Clearing | Clearing timestamp (where applicable) | The date when the clearing of the contract took place, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 43. Execution and related information | Platform identifier | Identifier of the trading facility on which the contract was executed.<br><br>Field value:<br><br>ISO 10383 Segment Market Identifier Code (MIC), or<br><br>if no trading facility was involved in the transaction:<br><br>"XOFF", for contracts in listed instruments<br><br>"XXXX", for contracts in instruments that are not listed in any venue<br><br>"BILT", if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements | Y | Y | Y | Y | Y |
| 44. Execution and related information | Reporting obligation of specified person (where applicable) | To indicate the jurisdiction(s), other than Singapore, to which the specified person has a reporting obligation, where applicable.<br><br>Field value:<br><br>ISO 3166 1 alpha 2 country code | Y | Y | Y | Y | Y |
| 45. Execution and related information | Booking location | Where the contract is booked in Singapore, to use country code for Singapore "SG".<br><br>Where the contract is not booked in Singapore, to denote the country where the contract was booked.<br><br>Field value:<br><br>ISO 3166 1 alpha 2 country code | Y | Y | Y | Y | Y |
| 46. Execution and related information | Trader location | Where the contract is traded in Singapore, to use country code for Singapore "SG".<br><br>Where the contract is not traded in Singapore, to denote the country where the trader which executed the contract is located.<br><br>Field value:<br><br>ISO 3166 1 alpha 2 country code | Y | Y | Y | Y | Y |

| 47. Execution and related information | Confirmed | To indicate whether the legally binding terms of a contract were documented and agreed upon (confirmed) or not (unconfirmed).<br><br>Field value:<br><br>"NCNF" = Unconfirmed<br><br>"ECNF" = Electronic<br><br>"YCNF" = Non-electronic | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 48. Execution and related information | Confirmation timestamp<br><br>(where applicable) | The date when the contract is confirmed, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 49. Execution and related information | Execution timestamp | Date and time a contract was originally executed, resulting in the generation of a new UTI.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 50. Execution and related information | Reporting timestamp | Date and time when the contract was reported to the trade repository.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 51. Custom basket | Identifier of the basket's constituents<br><br>(where applicable) | Underliers that represent the constituents of a custom basket, where applicable. | Y | Y | Y | Y | Y |
| 52. Custom basket | Source of the identifier of the basket constituents<br><br>(where applicable) | Source of the underliers' identifiers that represent the constituents of a custom basket, where applicable. | Y | Y | Y | Y | Y |
| 53. Valuation | Valuation amount | Current monetary value of the outstanding contract.<br><br>Field value:<br><br>Any value | Y | Y | Y | Y | Y |
| 54. Valuation | Valuation currency | Currency in which "Valuation amount" is denominated.<br><br>Field value:<br><br>Currencies included in ISO 4217 | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 55. Valuation | Valuation method | Source and method used for the valuation of the contract by the "Reporting specified person". Field value: "MTMA" = Mark-to-market "MTMO" = Mark-to-model "CCPV" = Central counterparty's valuation | Y | Y | Y | Y | Y |
| 56. Valuation | Valuation timestamp | Date and time of the last valuation, whether by "mark-to-market", "mark-to-model" or provided by the central counterparty, as the case may be. Field value: ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 57. Collateral and margin | Collateral portfolio indicator | Indicator of whether the collateralisation was performed on a portfolio basis. Field value: True, if collateralised on a portfolio basis False, if not on a portfolio basis | Y | Y | Y | Y | Y |
| 58. Collateral and margin | Collateral portfolio code (where applicable) | Unique code assigned by "Counterparty 1" to the portfolio when collateral is reported on a portfolio basis, where applicable. Field value: Alphanumeric string | Y | Y | Y | Y | Y |
| 59. Collateral and margin | Initial margin posted by Counterparty 1 (pre-haircut) (where applicable) | Monetary value of initial margin that has been posted by "Counterparty 1", where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 60. Collateral and margin | Initial margin posted by Counterparty 1 (post-haircut) (where applicable) | Monetary value of initial margin that has been posted by "Counterparty 1" after application of the haircut, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |

| 61. Collateral and margin | Currency of initial margin posted (where applicable) | Currency in which the initial margin (both pre-haircut and post-haircut) posted by "Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 62. Collateral and margin | Initial margin collected by Counterparty 1 (pre-haircut) (where applicable) | Monetary value of initial margin that has been collected by "Counterparty 1", where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 63. Collateral and margin | Initial margin collected by Counterparty 1 (post-haircut) (where applicable) | Monetary value of initial margin that has been collected by "Counterparty 1" after application of the haircut, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 64. Collateral and margin | Currency of initial margin collected (where applicable) | Currency in which the initial margin (both pre-haircut and post-haircut) collected by "Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 65. Collateral and margin | Variation margin posted by Counterparty 1 (pre-haircut) (where applicable) | Monetary value of the variation margin posted by "Counterparty 1", where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 66. Collateral and margin | Variation margin posted by Counterparty 1 (post-haircut) (where applicable) | Monetary value of the variation margin posted by "Counterparty 1" after application of the haircut, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 67. Collateral and margin | Currency of variation margin posted (where applicable) | Currency in which the variation margin (both pre-haircut and post-haircut) posted is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 68. Collateral and margin | Variation margin collected by Counterparty 1 (pre-haircut) (where applicable) | Monetary value of the variation margin collected by "Counterparty 1", where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 69. Collateral and margin | Variation margin collected by Counterparty 1 (post-haircut) (where applicable) | Monetary value of the variation margin collected by "Counterparty 1" after application of the haircut, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 70. Collateral and margin | Currency of variation margin collected (where applicable) | Currency in which the variation margin (both pre-haircut and post-haircut) collected by "Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 71. Collateral and margin | Excess collateral posted by Counterparty 1 (where applicable) | Monetary value of any additional collateral posted by "Counterparty 1" which is separate and independent from initial and variation margin, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 72. Collateral and margin | Currency of excess collateral posted (where applicable) | Currency in which "Excess collateral posted by Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |

| 73. Collateral and margin | Excess collateral collected by Counterparty 1 (where applicable) | Monetary value of any additional collateral collected by "Counterparty 1" which is separate and independent from initial margin and variation margin, where applicable. Field value: Any value greater than or equal to zero | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 74. Collateral and margin | Currency of excess collateral collected (where applicable) | Currency in which "Excess collateral collected by Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 75. Collateral and margin | Collateralisation category (where applicable) | Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised), where applicable. Field value: "UNCL" = Uncollateralised "PRC1" = Partially collateralised: Counterparty 1 only "PRC2" = Partially collateralised: Counterparty 2 only "PRCL" = Partially collateralised "OWC1" = One-way collateralised: Counterparty 1 only "OWC2" = One-way collateralised: Counterparty 2 only "OWP1" = One-way/partially collateralised: Counterparty 1 "OWP2" = One-way/partially collateralised: Counterparty 2 "FLCL" = Fully collateralised | Y | Y | Y | Y | Y |
| 76. Notional | Notional amount of the contract or leg 1 | The notional amount of the contract or leg 1 of the contract. Field value: Any value | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 77. Notional | Notional currency of the contract or leg 1 | Currency in which "Notional amount of the contract or leg 1" is denominated.<br><br>Field value:<br><br>Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 78. Notional | Notional amount of leg 2<br><br>(where applicable) | The notional amount of leg 2 of the contract, where applicable.<br><br>Field value:<br><br>Any value | Y | Y | Y | Y | Y |
| 79. Notional | Notional currency of leg 2<br><br>(where applicable) | Currency in which "Notional amount of leg 2" is denominated, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 80. Notional | Total notional quantity of the contract or leg 1<br><br>(where applicable) | Aggregate notional quantity of the underlying thing to the contract, for the term of the contract or for leg 1 of the contract, where applicable.<br><br>Field value:<br><br>Any value greater than or equal to zero | N | N | N | Y | Y |
| 81. Notional | Quantity unit of measure for the contract or leg 1<br><br>(where applicable) | Unit of measure in which "Total notional quantity of the contract or leg 1" and "Notional quantity of the contract or leg 1" are expressed, where applicable.<br><br>Field value:<br><br>Alphanumeric string | N | N | N | Y | Y |
| 82. Notional | Notional quantity of the contract or leg 1<br><br>(where applicable) | The amount of the commodity (in quantity units) quoted on the contract or for leg 1 of the contract, where applicable.<br><br>Field value:<br><br>Any valid number | N | N | N | N | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 83. Notional | Quantity frequency of the contract or leg 1<br><br>(where applicable) | The rate at which the quantity is quoted on the contract or for leg 1 of the contract (e.g. hourly, daily, weekly or monthly), where applicable.<br><br>Field value:<br><br>"HOUL" = Hourly<br><br>"DAIL" = Daily<br><br>"WEEK" = Weekly<br><br>"MNTH" = Monthly<br><br>"QURT" = Quarterly<br><br>"MIAN" = Semi-annually<br><br>"YEAR" = Yearly<br><br>"ODMD" = OnDemand<br><br>"EXPI" = End of term<br><br>"ADHO" = Ad-hoc | N | N | N | N | Y |
| 84. Notional | Quantity frequency multiplier of the contract or leg 1<br><br>(where applicable) | The number of time units for the "Quantity frequency of the contract or leg 1", where applicable.<br><br>Field value:<br><br>Any number greater than or equal to 0 | N | N | N | N | Y |
| 85. Notional | Total notional quantity of leg 2<br><br>(where applicable) | Aggregate notional quantity of the underlying thing for the term of leg 2 of the contract, where applicable.<br><br>Field value:<br><br>Any value greater than or equal to zero | N | N | N | Y | Y |
| 86. Notional | Quantity unit of measure of leg 2<br><br>(where applicable) | Unit of measure in which "Total notional quantity of leg 2" and "Notional quantity of leg 2" are expressed, where applicable.<br><br>Field value:<br><br>Alphanumeric string | N | N | N | Y | Y |
| 87. Notional | Notional quantity of leg 2<br><br>(where applicable) | The amount of the commodity (in quantity units) quoted for leg 2 of the contract, where applicable.<br><br>Field value:<br><br>Any valid number | N | N | N | N | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 88. Notional | Quantity frequency of leg 2<br><br>(where applicable) | The rate at which the quantity is quoted for leg 2 of the contract (e.g. hourly, daily, weekly or monthly), where applicable.<br><br>Field value:<br><br>"HOUL" = Hourly<br><br>"DAIL" = Daily<br><br>"WEEK" = Weekly<br><br>"MNTH" = Monthly<br><br>"QURT" = Quarterly<br><br>"MIAN" = Semi-annually<br><br>"YEAR" = Yearly<br><br>"ODMD" = OnDemand<br><br>"EXPI" = End of term<br><br>"ADHO" = Ad-hoc | N | N | N | N | Y |
| 89. Notional | Quantity frequency multiplier of leg 2<br><br>(where applicable) | The number of time units for the "Quantity frequency of leg 2", where applicable.<br><br>Field value:<br><br>Any number greater than or equal to 0 | N | N | N | N | Y |
| 90. Notional | Call amount<br><br>(where applicable) | Monetary amount that the option gives "Counterparty 1" the right to buy, where applicable.<br><br>Field value:<br><br>Any value greater than zero | N | N | Y | N | N |
| 91. Notional | Call currency<br><br>(where applicable) | Currency in which "Call amount" is denominated, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217 | N | N | Y | N | N |
| 92. Notional | Put amount<br><br>(where applicable) | Monetary amount that the option gives "Counterparty 1" the right to sell, where applicable.<br><br>Field value:<br><br>Any value greater than zero | N | N | Y | N | N |
| 93. Notional | Put currency<br><br>(where applicable) | Currency in which "Put amount" is denominated, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217 | N | N | Y | N | N |

| 94. Prices | Price<br><br>(where applicable) | Price specified in the contract, where applicable.<br><br>Field value:<br><br>Any monetary value, if Price notation = 1<br><br>Any value expressed as a decimal, if Price notation = 3 | N | Y | N | Y | Y |
|---|---|---|---|---|---|---|---|
| 95. Prices | Price currency<br><br>(where applicable) | Currency in which "Price" is denominated, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217 | N | Y | N | Y | Y |
| 96. Prices | Price notation<br><br>(where applicable) | Manner in which "Price" is expressed, where applicable.<br><br>Field value:<br><br>1 = Monetary amount<br><br>3 = Decimal | N | Y | N | Y | Y |
| 97. Prices | Price unit of measure<br><br>(where applicable) | Unit of measure in which "Price" is expressed, where applicable. | N | Y | N | Y | Y |
| 98. Prices | Unadjusted effective date of the price<br><br>(Price schedule)<br><br>(where applicable) | Unadjusted effective date of the price, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | N | Y | N | Y | Y |
| 99. Prices | Unadjusted end date of the price<br><br>(Price schedule)<br><br>(where applicable) | Unadjusted end date of the price, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | N | Y | N | Y | Y |
| 100. Prices | Price in effect between the unadjusted effective date and end date<br><br>(Price schedule)<br><br>(where applicable) | Price in effect between the unadjusted effective date and unadjusted end date inclusive, where applicable.<br><br>Field value:<br><br>Any monetary value, if the Price notation = 1<br><br>Any value expressed as a decimal, if the Price notation = 3 | N | Y | N | Y | Y |
| 101. Prices | Strike price<br><br>(where applicable) | The strike price of the option, where applicable.<br><br>Field value:<br><br>Any monetary value, if "Strike price notation" = 1<br><br>Any value expressed as a decimal, if "Strike price notation" = 3 | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 102. Contract information | Strike price currency/ currency pair<br><br>(where applicable) | The currency or currency pair in which "Strike price" of the option is denominated or expressed, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217<br><br>For foreign exchange options, Unit currency/ Quoted currency | Y | Y | Y | Y | Y |
| 103. Contract information | Strike price notation<br><br>(where applicable) | Manner in which "Strike price" is expressed, where applicable.<br><br>Field value:<br><br>1 = Monetary amount<br><br>3 = Decimal | Y | Y | Y | Y | Y |
| 104. Prices | Effective date of strike price<br><br>(Strike price schedule)<br><br>(where applicable) | Unadjusted effective date of the strike price, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 105. Prices | End date of strike price<br><br>(Strike price schedule)<br><br>(where applicable) | Unadjusted end date of the strike price, where applicable.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 106. Prices | Strike price in effect on associated effective date<br><br>(Strike price schedule)<br><br>(where applicable) | Strike price in effect between the unadjusted effective date and unadjusted end date inclusive, where applicable.<br><br>Field value:<br><br>Any monetary value, if Strike price notation = 1<br><br>Any value expressed as a decimal, if the Strike price notation = 3 | Y | Y | Y | Y | Y |
| 107. Prices | Option premium amount<br><br>(where applicable) | Monetary amount paid by the option buyer, where applicable.<br><br>Field value:<br><br>Any value greater than or equal to zero | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 108. Prices | Option premium currency (where applicable) | Currency in which "Option premium amount" is denominated, where applicable Field value: Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 109. Prices | Exchange rate | Exchange rate between the 2 different currencies specified in the contract. Field value: Any value greater than 0 | N | N | Y | N | N |
| 110. Prices | Exchange rate basis | Currency pair and order in which "Exchange rate" and "Forward exchange rate", where applicable, is denominated. Field value: Any pair of currencies included in ISO 4217 | N | N | Y | N | N |
| 111. Payment | Fixed rate day count convention of leg 1 (where applicable) | The actual number of days in the calculation period for the fixed rate of leg 1, where applicable. Field value: A001-A020 and "NARR" | Y | Y | Y | Y | Y |
| 112. Payment | Fixed rate day count convention of leg 2 (where applicable) | The actual number of days in the calculation period for the fixed rate of leg 2, where applicable. Field value: A001-A020 and "NARR" | Y | Y | Y | Y | Y |
| 113. Payment | Floating rate day count convention of leg 1 (where applicable) | The actual number of days in the calculation period for the floating rate of leg 1, where applicable. Field value: A001-A020 and "NARR" | Y | Y | Y | Y | Y |
| 114. Payment | Floating rate day count convention of leg 2 (where applicable) | The actual number of days in the calculation period for the floating rate of leg 2, where applicable. Field value: A001-A020 and "NARR" | Y | Y | Y | Y | Y |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 115. Payment | Floating rate reset frequency period of leg 1<br><br>(where applicable) | Time unit associated with the frequency of resets of leg 1, where applicable.<br><br>Field value:<br><br>"DAIL" = daily<br><br>"WEEK" = weekly<br><br>"MNTH" = monthly<br><br>"QURT" = quarterly<br><br>"YEAR" = yearly<br><br>"ADHO" = ad hoc which applies when payments are irregular<br><br>"EXPI" = payment at term | Y | Y | Y | Y | Y |
| 116. Payment | Floating rate reset frequency period multiplier of leg 1<br><br>(where applicable) | Number of time units (as expressed by "Floating rate reset frequency period of leg 1") that determines the frequency at which periodic payment dates for reset occur for the floating rate of leg 1, where applicable.<br><br>Field value:<br><br>Any number greater than or equal to 0 | Y | Y | Y | Y | Y |
| 117. Payment | Floating rate reset frequency period of leg 2<br><br>(where applicable) | Time unit associated with the frequency of resets of leg 2, where applicable.<br><br>Field value:<br><br>"DAIL" = daily<br><br>"WEEK" = weekly<br><br>"MNTH" = monthly<br><br>"QURT" = quarterly<br><br>"YEAR" = yearly<br><br>"ADHO" = ad hoc which applies when payments are irregular<br><br>"EXPI" = payment at term | Y | Y | Y | Y | Y |
| 118. Payment | Floating rate reset frequency period multiplier of leg 2<br><br>(where applicable) | Number of time units (as expressed by "Floating rate reset frequency period of leg 2") that determines the frequency at which periodic payment dates for reset occur for the floating rate of leg 2, where applicable.<br><br>Field value:<br><br>Any number greater than or equal to 0 | Y | Y | Y | Y | Y |

| 119. Payment | Fixed rate payment frequency period of leg 1<br><br>(where applicable) | Time unit associated with the frequency of payments for "Fixed rate of leg 1", where applicable.<br><br>Field value:<br><br>"DAIL" = daily<br><br>"WEEK" = weekly<br><br>"MNTH" = monthly<br><br>"QURT" = quarterly<br><br>"YEAR" = yearly<br><br>"ADHO" = ad hoc which applies when payments are irregular<br><br>"EXPI" = payment at term | Y | Y | N | Y | Y |
|---|---|---|---|---|---|---|---|
| 120. Payment | Fixed rate payment frequency period multiplier of leg 1<br><br>(where applicable) | Number of time units (as expressed by "Fixed rate payment frequency period of leg 1") that determines the frequency at which periodic payment dates occur for "Fixed rate of leg 1", where applicable.<br><br>Field value:<br><br>Any value greater than or equal to 0 | Y | Y | N | Y | Y |
| 121. Payment | Fixed rate payment frequency period of leg 2<br><br>(where applicable) | Time unit associated with the frequency of payments for "Fixed rate of leg 2", where applicable.<br><br>Field value:<br><br>"DAIL" = daily<br><br>"WEEK" = weekly<br><br>"MNTH" = monthly<br><br>"QURT" = quarterly<br><br>"YEAR = yearly<br><br>"ADHO" = ad hoc which applies when payments are irregular<br><br>"EXPI" = payment at term | Y | Y | N | Y | Y |
| 122. Payment | Fixed rate payment frequency period multiplier of leg 2<br><br>(where applicable) | Number of time units (as expressed by "Fixed rate payment frequency period of leg 2") that determines the frequency at which periodic payment dates occur for the "Fixed rate of leg 2", where applicable.<br><br>Field value:<br><br>Any value greater than or equal to 0 | Y | Y | N | Y | Y |

| 123. Payment | Floating rate payment frequency period of leg 1 (where applicable) | Time unit associated with the frequency of payments for the floating rate of leg 1, where applicable. Field value: "DAIL" = daily "WEEK" = weekly "MNTH" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when payments are irregular "EXPI" = payment at term | Y | Y | N | Y | Y |
|---|---|---|---|---|---|---|---|
| 124. Payment | Floating rate payment frequency period multiplier of leg 1 (where applicable) | Number of time units (as expressed by "Floating rate payment frequency period of leg 1") that determines the frequency at which periodic payment dates occur for the floating rate of leg 1, where applicable. Field value: Any value greater than or equal to 0 | Y | Y | N | Y | Y |
| 125. Payment | Floating rate payment frequency period of leg 2 (where applicable) | Time unit associated with the frequency of payments for the floating rate of leg 2, where applicable. Field value: "DAIL" = daily "WEEK" = weekly "MNTH" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when payments are irregular "EXPI" = payment at term | Y | Y | N | Y | Y |
| 126. Payment | Floating rate payment frequency period multiplier of leg 2 (where applicable) | Number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2, where applicable. Field value: Any value greater than or equal to 0 | Y | Y | N | Y | Y |

| 127. Payment | Other payment type (where applicable) | Type of "Other payment amount", where applicable.<br><br>Field value:<br><br>"UFRO" = Upfront Payment<br><br>"UWIN" = Unwind or Full termination<br><br>"PEXH" = Principal Exchange | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 128. Payment | Other payment amount (where applicable) | Other payment amount based on "Other payment type", where applicable.<br><br>Field value:<br><br>Any value greater than or equal to zero | Y | Y | Y | Y | Y |
| 129. Payment | Other payment currency (where applicable) | Currency in which "Other payment amount" is denominated, where applicable.<br><br>Field value:<br><br>Currencies included in ISO 4217 | Y | Y | Y | Y | Y |
| 130. Payment | Other payment date (where applicable) | Unadjusted date on which the "Other payment amount" is paid.<br><br>Field value:<br><br>ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |
| 131. Payment | Other payment payer (where applicable) | Identifier of the payer of "Other payment amount", where applicable.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |
| 132. Payment | Other payment receiver (where applicable) | Identifier of the receiver of "Other payment amount", where applicable.<br><br>Field value:<br><br>Alphanumeric string | Y | Y | Y | Y | Y |

| 133. Event | Action type | Type of action taken on the contract. Field value: 4 alphabetic characters: "NEWT" = New "MODI" = Modify "CORR" = Correct "EROR" = Error "TERM" = Terminate "REVI" = Revive "PRTO" = Transfer out "VALU" = Valuation "MARU" = Collateral/Margin update | Y | Y | Y | Y | Y |
|---|---|---|---|---|---|---|---|
| 134. Event | Event type (where applicable) | Explanation or reason for the action being taken on the contract, where applicable. Field value: 4 alphabetic characters: "TRAD" = Trade "NOVA" = Novation "COMP" = Compression or other risk reduction exercise "ETRM" = Early termination "CLRG" = Clearing "EXER" = Exercise "ALOC" = Allocation "CLAL" = Clearing & Allocation "CREV" = Credit event "PTNG" = Transfer "CORP" = Corporate Event "INCP" = Inclusion in position "UPDT" = Update | Y | Y | Y | Y | Y |
| 135. Event | Event date (where applicable) | Date of occurrence of the event Field value: ISO 8601 date format, UTC time | Y | Y | Y | Y | Y |

PART 2

INTERPRETATION

In this Schedule, the acronyms set out in the first column have the meanings set out opposite in the second column.

| *First column* | *Second column* |
|---|---|
| *Acronym* | *Meaning* |
| CO | commodity derivatives contract |
| CR | credit derivatives contract |
| EQ | equity derivatives contract |
| FX | foreign exchange derivatives contract |
| IR | interest rate derivatives contract |
| N | not applicable |
| Y | applicable |

".

## Deletion of Second Schedule

**11.** In the principal Regulations, delete the Second Schedule.

## Replacement of Third Schedule

**12.** In the principal Regulations, replace the Third Schedule with —

# "THIRD SCHEDULE

Regulations 9(1), 10A(1) and 10C(1)

## PART 1

## TIME AT WHICH SPECIFIED PERSON MUST REPORT INFORMATION

| *First column* | *Second column* | *Third column* |
|---|---|---|
| *Information* | *Time at which a person who is, on 21 October 2024, a specified person must report information* | *Time at which a person who becomes, after 21 October 2024, a specified person must report information* |
| 1. Information mentioned in the First Schedule in respect of the execution of a relevant derivatives contract | Within 6 months after 21 October 2024 | Within 6 months after the date on which the person becomes a specified person |
| 2. Information mentioned in the First Schedule in respect of the termination of a relevant derivatives contract in the period during which the information mentioned in item 1 on the derivatives contract is to be reported | Where — <br><br>(*a*) the derivatives contract terminates before the penultimate day of the 6-month period mentioned in this column against item 1, by the last day of that 6-month period; or <br><br>(*b*) the derivatives contract terminates on the penultimate day or the last day of the 6-month period mentioned in this column against item 1, within 2 business days after the termination | Where — <br><br>(*a*) the derivatives contract terminates before the penultimate day of the 6-month period mentioned in this column against item 1, by the last day of that 6-month period; or <br><br>(*b*) the derivatives contract terminates on the penultimate day or the last day of the 6-month period mentioned in this column against item 1, within 2 business days after the termination |
| 3. Information mentioned in the First Schedule in respect of the termination of a relevant derivatives contract after the period during which the information mentioned in item 1 on the derivatives contract is to be reported | Within 2 business days after the termination of the derivatives contract | Within 2 business days after the termination of the derivatives contract |
| 4. Any amendment, modification, variation or change, to any information mentioned in item 1 | Within 2 business days after the amendment, modification, variation or change | Within 2 business days after the amendment, modification, variation or change |

| | | |
|---|---|---|
| 5. Information mentioned in the First Schedule in respect of the execution of a specified derivatives contract on or after —<br><br>   (*a*) in the case where the second column applies, 21 October 2024; and<br><br>   (*b*) in the case where the third column applies, the date on which the person becomes a specified person,<br><br>and which was booked in Singapore or traded in Singapore | Within 2 business days after the execution of the derivatives contract | Within 2 business days after the execution of the derivatives contract |
| 6. Information mentioned in the First Schedule in respect of the termination of a specified derivatives contract which was executed on or after —<br><br>   (*a*) in the case where the second column applies, 21 October 2024; and<br><br>   (*b*) in the case where the third column applies, the date on which the person becomes a specified person,<br><br>which was booked in Singapore or traded in Singapore | Within 2 business days after the termination of the derivatives contract | Within 2 business days after the termination of the derivatives contract |
| 7. Any amendment, modification, variation or change, to any information mentioned in item 5 | Within 2 business days after the amendment, modification, variation or change | Within 2 business days after the amendment, modification, variation or change |

## PART 2

### INTERPRETATION

1. In this Schedule —

"amendment Regulations" means the Securities and Futures (Reporting of Derivatives Contracts) (Amendment) Regulations 2024 (G.N. No. S 410/2024);

"relevant derivatives contract", in relation to a person who is a specified person on 21 October 2024, means a specified derivatives contract —

   (*a*) that was executed before that date;

   (*b*) that is in force as of that date;

   (*c*) that has a maturity of at least 6 months as at that date; and

(*d*) in respect of which execution, any of the following applies:

    (i) the person was required under the old Regulations to report the information in item 1 or 2 of the Table in Part I, or item 1 or 2 of the Table in Part II, of the Third Schedule to the old Regulations, by a date before that date (whether or not the information was in fact reported);

    (ii) the person would (but for the amendment Regulations) have been required to report the information in item 1 of the Table in Part I, or item 1 of the Table in Part II, of the Third Schedule to the old Regulations, by a date on or after that date (whether or not the information was in fact reported before that date);

"relevant derivatives contract", in relation to a person who becomes a specified person after 21 October 2024, means a specified derivatives contract that —

(*a*) was executed before the date on which the person becomes a specified person;

(*b*) was booked in Singapore;

(*c*) is in force as of the date mentioned in paragraph (*a*); and

(*d*) has a maturity of at least one year as at the date mentioned in paragraph (*a*).

2. For the purposes of this Schedule, a specified derivatives contract is in force on a date if it is in force at any time on that date, whether or not the contract is terminated at a later time on that date.".

## Miscellaneous amendments

**13.** In the principal Regulations —

(*a*) in regulation 2(1), in the definition of "resident in Singapore", replace "(Cap. 134)" with "1947";

(*b*) in regulation 3(1), (2) and (3), replace "Part VIA" with "Part 6A";

(*c*) in regulation 10(2B)(*a*)(ii), replace "(Cap. 142)" with "1966";

(*d*) in regulation 10(2B)(*c*), replace "(Cap. 336)" with "2005";

(*e*) in regulation 10C, replace the regulation heading with —

> **"Exemption for subsidiary of bank incorporated in Singapore, or insurer licensed under Insurance Act 1966"**;

(*f*) in the following provisions, replace "in such form and manner specified in regulation 9" with "in the form and manner specified in regulations 7 and 9":

Regulation 11A(1)

Regulation 11B(1)

Regulation 11C(1) and (4); and

(*g*) in the following provisions, replace "the First Schedule" with "Part 1 of the First Schedule":

Regulation 11A(1)(*b*) and (2)

Regulation 11B(2) and (4) (definition of "date of change")

Regulation 11C(1)(*b*), (2), (4)(*b*) and (5).

*[G.N. Nos. S 224/2014; S 727/2014; S 617/2015; S 41/2016; S 30/2017; S 331/2017; S 529/2017; S 153/2018; S 874/2018; S 643/2019; S 120/2020; S 332/2020]*

Made on 7 May 2024.

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