The FpML Regulatory reporting working group has been reviewing requirements for data fields reportable for different reporting jurisdictions. To date it has reviewed requirements for Dodd-Frank, EMIR, and indirectly JFSA and HKTR. Coverage of these fields can be found in FpML version 5.5 Transparency view for real time reporting requirements and Recordkeeping view for reporting requirements to the Trade Repositories.

The FpML reporting working group has created a detailed field-by-field analysis of the reporting requirements for the ASIC, as described in the March 28, consultation.

Below is summary of the outcome of that analysis.

### Observations in the common data:

The data fields required for reporting of common data were largely similar to other regimes; however ASIC rules requested certain additional fields in terms of payout and barriers information.

The group noted that although the barriers and payout were represented in FpML, this was only for fully defined products. For the complex products, the FpML generic product may require additional data fields to be added. (Common data fields #55, 56)

*Whether the Contract has been confirmed*- ASIC requires a notation to indicate whether the details contained in the report to the Derivative Trade Repository have been confirmed by both counterparties. Although a confirmed timestamp exists in FpML the group considered adding a confirmation Status field (Common data field #21)

*Valuation type (mark-to-market/mark-to-model) -*ASIC requires a notation to indicate whether the valuation performed was a mark-to-market or mark-to-model valuation. The group was not clear on how to differentiate whether the valuation was mark-to-market vs. mark-to-model. Consequently a change in the FpML coding scheme will be required to accommodate this. (Common data field #33)

*Collateral portfolio* - ASIC requires the reporting entities report on whether the transaction is collateralized and the value of the collateral that has been exchanged over an individual transaction or portfolio of transactions. In short - If the Transaction is collateralized, a notation to indicate whether the collateralization was performed on a Portfolio Basis.

This has been identified as a gap in FpML and a data field in the partyTradeInformation for a collateralPortfolio indicator has been proposed. (Common data field #44)

### Observations in the Commodity derivative data:

*Amount and currency of upfront payment, if any* -ASIC requires the amount of any upfront payment the Reporting Counterparty made or received for a commodity. FpML WG identifies this as a potential gap in FpML commodities. (Commodity derivative data field #4)