Explanation of Reported OTC Derivative Canada Public Data

Canadian Public Data provides aggregated market data on Over the Counter (OTC) trades that have been submitted to DTCC Data Repository (U.S.) LLC ("DDR") for reporting to the Canadian Regulators (Canadian reportable trades). The denomination currency is Canadian dollars. If the denomination currency of a transaction is non-Canadian dollar, the Canadian dollar equivalent notional amount is calculated using the most current conversion rate from ICE Data Pricing & Reference Data.

The position reports summarize the number of outstanding positions and aggregated gross notional amounts of open positions by asset class, by tenor and by instrument class.

The transaction reports summarize the total number of new transactions and the gross notional amounts of new transactions entered into for the reporting week broken down by asset class, by tenor, and by instrument class.

These publicly available reports provide aggregated information for the full range of both cleared and uncleared OTC derivative positions in the credit, interest rate, commodity, foreign exchange and equity asset classes.

In preparing the reports, DDR, utilizing the Depository Trust & Clearing Corporation's (DTCC's) Global Trade Repository system ("GTR"), uses the following logic in calculating the gross notional amounts and contract count for the position reports:

The GTR calculates the current trade state for every position present in the system by summing the trade events the GTR receives for the particular position. A position is represented by a Unique Swap Identifier (USI), Unique Trade Identifier (UTI) or a Trade Party Identifier. If both parties to a trade independently submit their side of a given contract to DDR, the GTR will pair the two sides based on the common ID between the two submissions. This position will be counted once for the purposes of volume and notional amount aggregation. The aggregate gross notional amount is calculated by summing each trade's absolute notional value. The trade population for all public reports will include only trades submitted to the DDR for Canada Reporting.

For the transaction reports, the logic used is as follows:

The GTR creates an historical trade table consisting of all previously reported trades and compares the new trades received each week against the historical bank. If the ID of a trade in the given reporting week matches an ID in the historical table, the trade is not considered "new." If the ID is not in the historical table, it is considered "new" and will be reported.

Layout

There are thirty reports presented for public disclosure, which consists of fifteen for position and a corresponding fifteen for transaction reporting. These reports are compiled and published weekly with a report date as of each Saturday of the previous week.

Position Reports

Table 1.1 Notional of outstanding positions by asset class
This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by asset class.

Table 1.2 Number of outstanding positions by asset class
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by asset class.

Table 1.3 Notional of outstanding positions by tenor (residual maturity)

This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by tenor and asset class.

Table 1.4 Number of outstanding positions by tenor (residual maturity)
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by tenor and asset class.

Table 1.5 Notional of outstanding positions by clearing status
This report provides the total notional value of all live Canadian reportable cleared and non-cleared trades submitted to DDR as of reporting date, broken down by asset class.

Table 1.6 Number of outstanding positions by clearing status
This report provides the total number of all live Canadian reportable cleared and non-cleared trades submitted to DDR as of reporting date, broken down by asset class

Table 1.7 Credit: Notional of outstanding positions by instrument
This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Credit asset class.

Table 1.8 Interest Rates: Notional of outstanding positions by instrument
This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Interest Rates asset class.

Table 1.9 Equity: Notional of outstanding positions by instrument
This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Equity asset class.

Table 1.10 FX: Notional of outstanding positions by instrument
This report provides the total notional value of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the FX asset class.

Table 1.11 Credit: Number of outstanding positions by instrument
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Credit asset class.

Table 1.12 Interest Rates: Number of outstanding positions by instrument
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Interest Rates asset class.

Table 1.13 Equity: Number of outstanding positions by instrument
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Equity asset class.

Table 1.14 FX: Number of outstanding positions by instrument
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the FX asset class.

Table 1.15 Commodity: Number of outstanding positions by instrument
This report provides the total number of all live Canadian reportable trades submitted to DDR as of reporting date, broken down by instrument in the Commodity asset class.

Transaction Reports

Table 2.1 Notional of new transactions by asset class
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by asset class.

Table 2.2 Number of new transactions by asset class
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by asset class.

Table 2.3 Notional of new transactions by tenor (residual maturity)
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by tenor and asset class.

Table 2.4 Number of new transactions by tenor (residual maturity)
This report provides the total number of new Canadian reportable trades submitted to DDR in the reporting week, broken down by tenor and asset class.

Table 2.5 Notional of new transactions by clearing status
This report provides the total notional value of all new Canadian reportable cleared and non-cleared trades submitted to DDR as of reporting date, broken down by asset class.

Table 2.6 Number of new transactions by clearing status
This report provides the total number of all new Canadian reportable cleared and non-cleared trades submitted to DDR as of reporting date, broken down by asset class.

Table 2.7 Credit: Notional of new transactions by instrument
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Credit asset class.

Table 2 .8 Interest Rates: Notional of new transactions by instrument
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Interest Rates asset class.

Table 2.9 Equity: Notional of new transactions by instrument
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Equity asset class.

Table 2.10 FX: Notional of new transactions by instrument
This report provides the total notional value of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the FX asset class.

Table 2.11 Credit: Number of new transactions by instrument
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Credit asset class.

Table 2.12 Interest Rates: Number of new transactions by instrument
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Interest Rates asset class.

Table 2.13 Equity: Number of new transactions by instrument
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Equity asset class.

Table 2.14 FX: Number of new transactions by instrument
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the FX asset class.

Table 2.15 Commodity: Number of new transactions by instrument
This report provides the total number of all new Canadian reportable trades submitted to DDR in the reporting week, broken down by instrument in the Commodity asset class.