

### **UNOFFICIAL TRANSLATION**

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### **Bank of Israel (Information from certain financial institutions regarding transactions in foreign currency derivatives, index derivatives, and interest rate derivatives) Order, 5776–2016**

By virtue of the power vested in me under Section 39(b) of the Bank of Israel Law, 5770–2010 (hereinafter, “the Law”)<sup>1</sup>, and with the approval of the Committee, I hereby order as follows:

#### **Definitions**

1. In this Order:

“foreign bank”—as per the Banking (Licensing) Law;

“the long leg”—the last date in the course of the transaction in which an exchange is made between the currencies specified in the transaction;

“the short leg”—the first date in the course of the transaction in which an exchange is made between the currencies specified in the transaction;

“stock exchange member”—according to the Tel Aviv Stock Exchange (TASE) Rules, as per Section 46 of the Securities Law;

“trading day”—a foreign exchange trading day on which the Bank of Israel publishes a representative rate;

“portfolio manager”—as defined in the Regulation of the Profession of Investment Consulting, Investment Marketing, and Investment Portfolio Management Law, 5755-1995<sup>2</sup>;

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<sup>1</sup> *Sefer Hahukim 5770*, p. 452.

<sup>2</sup> *Sefer Hahukim 5755*, p. 416.

“average daily amount”—the gross total of all transaction amounts in the determining period, divided by 250;

“Options transaction”—a transaction known as a FX Option, according to which the buyer of the option acquires the right to buy or sell a particular amount of currency in exchange for another currency at a price that is agreed upon ahead of time, or to receive the difference between the predetermined price and the price that will be set in the future, including options on transactions as noted in Section 1(b) of the “Conversion transaction” definition, and according to Section 2 in the “Swap transaction” definition, all on the dates and conditions specified in the option;

“derivatives transactions”—conversions, swaps, and options transactions—all of which are over the counter;

“swap transaction”—all of the following:

- (1) A transaction termed “FX Swap” for exchanging one currency for another currency (the short leg), in parallel with a commitment to execute in the future on a predetermined date an exchange back of said currencies, respectively, (the long leg), under the conditions specified in advance in the contract, as well as any transaction or transactions that are of a similar nature to said transaction; whatever name is given to the transaction or transactions
- (2) “IRS” interest rate derivatives, all of the following:
  - a. Coupon swaps – a transaction in which one party to a transaction commits to transfer to another party in the transaction the difference between an amount composed of principal and fixed interest determined on the transaction date and an amount composed of the same principal amount plus a variable shekel yield based on its rate on dates determined in the contract;
  - b. Basis swaps – a transaction in which one party to the transaction undertakes to transfer to another party in the transaction the difference between an amount composed of principal plus a variable shekel yield determined on the transaction date and an amount composed of another principal plus another variable yield based on its rate on dates determined in the contract, including transactions termed Cross Currency Swap (CCS);

“conversion transaction”—all of the following:

- (1) A transaction termed “future” or “forward” transaction, in which one party in the transaction commits to transfer to the other party in the transaction, one of the following:

- a. Currency in exchange for another currency, or the differential between the exchange rate between two currencies on the transaction date and the exchange rate between the two currencies on the date specified in the contract;
  - b. The differential between an amount on the transaction date and that amount indexed to the Consumer Price Index (CPI) published by the Central Bureau of Statistics on the date specified in the contract;
  - c. The differential between an amount composed of principal and interest set in the transaction date and an amount composed of the same principal plus a shekel yield based on its rate on the date specified in the contract (interest rate derivative known as Forward Rate Agreement (FRA));
- (2) A transaction termed “Spot” transaction, in which one party in the transaction commits to transfer to the other party currency in exchange for another currency.

“Shekel yield”—a yield on a shekel asset or shekel index, including the Telbor interest rate or the Bank of Israel interest rate.

#### **Limitation of application**

2. The reporting requirement shall not apply to a transaction that does not involve Israeli currency or a shekel yield.

#### **Reporting requirement**

3. The reporting requirement shall apply to a financial entity that executed a derivatives transaction, and to which one of the following applies:
  - (1) It is a banking corporation, excluding a foreign bank regarding its branches outside of Israel;
  - (2) It is a portfolio manager, Tel Aviv Stock Exchange member, or a foreign bank regarding its branches outside of Israel, that executed, whether on their own behalf or whether for others, in the preceding 12 months, transactions as defined in Sections (1)(a) and (2) of the definition of “Conversion transaction”, in Section (1) of the definition of “Swap transaction”, and options transactions, at an average daily amount of at least \$15 million; the reporting requirement shall apply until 12 months have passed from the last day on which this condition applies

#### **Report format**

4. An entity to whom the reporting requirement applies, as noted in Section 3, shall report to the Bank of Israel the particulars of transactions in derivatives, which

were undertaken, including the details of said transactions that have not yet been exercised or that have not yet reached their termination date.

**Manner and date of reporting**

5. A report is to be filled out and submitted to the Bank of Israel per the following manner and dates:
  - (1) Report on particulars of derivative transactions executed—no later than one trading day from the date the transaction is executed, as noted in Part A of the Addendum;
  - (2) Report on particulars of transactions executed as noted in Section (1) during the month preceding the report, as well as particulars of such transactions in the month preceding the report that have not yet been exercised or reached their termination date, and all this not later than 1 trading day after the end of the month for which the report is being submitted as noted in Parts A and B of the Addendum;
  - (3) A banking corporation that is a foreign bank, shall report for all its branches in Israel, and separately for all its branches outside of Israel.

**Start date**

6. (a) This order shall go into effect on January 1, 2017 - 3 Tevet 5777 (hereinafter, “the start date”).
  - (b) Notwithstanding the provisions of subsection (a), the Governor, or one whom the Governor has empowered in this regard, is permitted to postpone the start date of the Order for a financial entity to whom the reporting requirement applies, provided the financial entity submitted a detailed request at least two months in advance of the start date.

## Addendum

(Section 6)

### Section 1

- (1) Transactions as defined in Subsections (1)(a) and (2) of the definition of “Conversion transaction”, in Subsection (1) of the definition of “Swap transaction”, and options transactions.

#	Field Name	Remarks	General	Required field
<b>Reporting fields - not part of the transactions list</b>				
1	Reporting Value Date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	<b>X</b>
2	Name of Reporting counterparty	Up to 100 alphanumerical digits		<b>X</b>
3	Identifier type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)	Reporter's choice	<b>X</b>
4	Identifier of reporting counterparty	LEI , Israeli corporation number ,Swift BIC code		<b>X</b>
5	Contact Person's Email			<b>X</b>
6	Domicile of Reporting Counterparty	Up to 500 alphanumerical digits		<b>X</b>
<b>Reporting fields – for each trade</b>				
7	Confirmation Method	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed		<b>X</b>
8	Confirmation timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	
9	Execution timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	<b>X</b>
10	Event type	N=New, M=Modify ,C=cancel		<b>X</b>
11	Event type details	Free text, up to 50 characters 'NOVATION ', 'Option Exercise', 'Liquidity Commitment'	*Mandatory In case of NOVATION, option exercise or marking of transactions under liquidity obligation	<b>X*</b>
12	UTI (Unique Transaction Identifier)	Up to 50 alphanumerical digits	The universal transaction identifier for the Transaction or, if no universal transaction identifier as used by counterparty 1 or by the electronic trading venue on which the Transaction was executed (where relevant).	<b>X</b>
13	Record number	Unique number for each record with the same Transaction Identifier	*Mandatory for Currency Swap and FX	<b>X*</b>

			Swap transactions	
14	Trading Capacity	P=Principal, A=Agent		<b>X</b>
15	Beneficiary ID type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other	*Mandatory if Beneficiary exists on transaction	<b>X*</b>
16	Beneficiary ID	LEI , Israeli corporation number ,Swift BIC code or other	*Mandatory if Beneficiary exists on transaction	<b>X*</b>
17	Beneficiary Name	Up to 100 alphanumerical digits	*Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
18	Identifier of counterparty 1 type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=Other		<b>X</b>
19	Identifier of counterparty 1	LEI , Israeli corporation number ,Swift BIC code or Other	If the reporting entity is a party to the transaction, report the identifier of the reporting entity	<b>X</b>
20	Name of counterparty 1	Up to 100 alphanumerical digits	*Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
21	Identifier of counterparty 2 type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other		<b>X</b>
22	Identifier of counterparty 2 (non-reporting counterparty)	LEI , Israeli corporation number ,Swift BIC code or other		<b>X</b>
23	Non reporting Counterparty Name	Up to 100 alphanumerical digits	*Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
24	Settlement currency	ISO 4217 currency code (3 alphabetical digits)	*Mandatory in Non-Delivery transactions	<b>X*</b>
25	Settlement Date	ISO 8601 format - date (YYYY-MM-DD)	*Mandatory in Non-Delivery transactions E.g. 2015-01-20	<b>X*</b>
26	UPI (Unique Product identifier)	Foreign Exchange:Spot Foreign Exchange:NDF Foreign Exchange:NDO Foreign Exchange:Forward Foreign Exchange:Vanilla Option Foreign Exchange:Simple Exotic:Barrier Foreign Exchange:Simple Exotic:Digital Foreign Exchange:Complex Exotic		<b>X</b>
27	Product type	"FXSWAP"	*Mandatory in case of FX Swap transaction	<b>X*</b>

28	Buy/Sell	B=Buyer, S=Seller	Identifies whether the contract was a buy or a sell, in the case of FX contract, the buy will represent the buy of currency 1(ILS)	<b>X</b>
29	Maturity/End date/Termination date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	<b>X</b>
30	Effective/Start date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	
31	Directly linked to commercial activity or treasury financing	Y=Yes, N=No		<b>X</b>
32	Underlying Asset	I=Index, B=Basket		
33	Clearing status	Y=Yes, N=No		<b>X</b>
34	Identifier type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)	*Mandatory if there is Clearing	<b>X*</b>
35	Identifier of clearing member firm	LEI , Israeli corporation number ,Swift BIC code	*Mandatory if there is Clearing	<b>X*</b>
36	Clearing timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	*Mandatory if there is Clearing E.g. 2014-12-05T23:59:00Z	<b>X*</b>
37	Option Type	P=Put, C=Call	*Mandatory in Option transaction	<b>X*</b>
38	Strike price (cap/floor rate)	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory in Option transaction	<b>X*</b>
39	Option Style	A=American, B=Bermudan, E=European, S=Asian	*Mandatory in Option transaction	<b>X*</b>
40	Option premium	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory in Option transaction	<b>X*</b>
41	Option premium currency	ISO 4217 currency code (3 alphabetical digits)	*Mandatory in Option transaction	<b>X*</b>
42	Spot exchange rate	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory in Forward transactions. trade exchange rate without forward points	<b>X*</b>
43	Exchange rate	Up to 20 numerical digits in the format (xxxx.yyyyy)	The contractual rate of exchange of the currencies	<b>X</b>
44	Currency 1	ISO 4217 currency code (3 alphabetical digits)	This field should be reported as 'ILS'	<b>X</b>
45	Currency 2	ISO 4217 currency code (3 alphabetical digits)		<b>X</b>
46	Notional amount 1	Up to 20 numerical digits in the format (xxxx.yyyyy)		<b>X</b>
47	Notional amount 2	Up to 20 numerical digits in the format (xxxx.yyyyy)		<b>X</b>
48	Exchange rate basis	E.g. ILS/USD or USD/ILS		<b>X</b>

(2) Transactions as defined in Subsections (1)(b),(1)(c) of the definition of “Conversion transaction”, in Subsection (2) of the definition of “Swap transaction”, and options transactions.

#	Field Name	Remarks	General	required fields
<b>Reporting fields - not part of the transactions list</b>				
1	Reporting Value Date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	<b>X</b>
2	Name of Reporting counterparty	Up to 100 alphanumeric digits		<b>X</b>
3	Identifier type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)		<b>X</b>
4	Identifier of reporting counterparty	LEI , Israeli corporation number ,Swift BIC code		<b>X</b>
5	Contact Person's Email			<b>X</b>
6	Domicile of Reporting Counterparty	Up to 500 alphanumeric digits		<b>X</b>
<b>Reporting fields – for each trade</b>				
7	Confirmation Method	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed		<b>X</b>
8	Confirmation timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	
9	Execution timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	<b>X</b>
10	Event type	N=New ,M=Modify ,C=Cancel		<b>X</b>
11	Event type details	Free text, up to 50 characters 'NOVATION ','Option Exercise' ,Liquidity Commitment'	*Mandatory In case of NOVATION, option exercise or marking of transactions under liquidity obligation	<b>X*</b>
12	UTI (Unique Transaction Identifier)	up to 50 alphanumeric digits	The universal transaction identifier for the Transaction or, if no universal transaction identifier as used by counterparty 1 or by the electronic trading venue on which the Transaction was executed (where	<b>X</b>

			relevant).	
13	Record number	Unique number for each record with the same Transaction	*Mandatory for Currency Swap and FX Swap transactions	<b>X*</b>
14	Trading Capacity	P=Principal, A=Agent		<b>X</b>
15	Beneficiary ID type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other	*Mandatory if Beneficiary exists on transaction	<b>X*</b>
16	Beneficiary ID	LEI , Israeli corporation number ,Swift BIC code or other	*Mandatory if Beneficiary exists on transaction	<b>X*</b>
17	Beneficiary Name	Up to 100 alphanumerical digits	Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
18	Identifier of counterparty 1 type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other		<b>X</b>
19	Identifier of counterparty 1	LEI , Israeli corporation number ,Swift BIC code or other	If the reporting entity is a party to the transaction, report the identifier of the reporting entity	<b>X</b>
20	Name of counterparty 1	Up to 100 alphanumerical digits	*Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
21	Identifier of counterparty 2 type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other		<b>X</b>
22	Identifier of counterparty 2 (Non-reporting counterparty)	LEI , Israeli corporation number ,Swift BIC code or other		<b>X</b>
23	Non reporting Counterparty Name	Up to 100 alphanumerical digits	*Mandatory if 'O' was reported in the 'identifier type' field	<b>X*</b>
24	Settlement currency	ISO 4217 currency code (3 alphabetical digits)		
25	Settlement Date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	

26	UPI (Unique Product identifier)	Interest Rate:IR Swap:Fixed Float Interest Rate:IR Swap:Fixed Fixed Interest Rate:IR Swap:Basis Interest Rate:IR Swap:Inflation Interest Rate:IR Swap:OIS Interest Rate:FRA Interest Rate:CapFloor Interest Rate:Cross Currency:Basis Interest Rate:Cross Currency:Fixed Float Interest Rate:Cross Currency:Fixed Fixed Interest Rate:Option:Swaption Interest Rate:Exotic		<b>X</b>
27	Product type	"FXSWAP"		
28	Buy/Sell	B=Buyer, S=Seller	identifies whether the contract was a buy or a sell, in the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2	<b>X</b>
29	Maturity/End date/Termination date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	<b>X</b>
30	Effective/Start date	ISO 8601 format - date (YYYY-MM-DD)	*Mandatory – excluding reporting of CCS Principal change E.g. 2015-01-20	<b>X*</b>
31	Directly linked to commercial activity or treasury financing	Y=Yes, N=No		<b>X</b>
32	Underlying Asset	I=Index, B=Basket	*Mandatory in Consumer price index Transactions	<b>X*</b>
33	Clearing status	Y=Yes, N=No		<b>X</b>
34	Identifier type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)	*Mandatory if there is Clearing	<b>X*</b>
35	Identifier of clearing member firm	LEI , Israeli corporation number ,Swift BIC code	*Mandatory if there is Clearing	<b>X*</b>
36	Clearing timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	*Mandatory if there is Clearing E.g. 2014-12-05T23:59:00Z	<b>X*</b>
37	Option Type	P=Put, C=Call	*Mandatory in an option transaction	<b>X*</b>
38	Strike price (cap/floor rate)	Up to 20 numerical digits in the format (xxxx.yyyy)	*Mandatory in an option transaction	<b>X*</b>
39	Option Style	A=American, B=Bermudan, E=European,	*Mandatory in an	<b>X*</b>

		S=Asian	option transaction	
40	Option premium	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory in an option transaction	<b>X*</b>
41	Option premium currency	ISO 4217 currency code (3 alphabetical digits)	*Mandatory in an option transaction	<b>X*</b>
42	Fixed rate (leg 1)	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory according to transaction type, if the interest is fixed.	<b>X*</b>
43	Fixed rate (leg 2)	Up to 20 numerical digits in the format (xxxx.yyyyy)		
44	Floating rate index name and rate period (leg 1)	e.g 3M EURIBOR	*Mandatory according to transaction type, if the interest changes.	<b>X*</b>
45	Floating rate index name and rate period (leg 2)	e.g 3M EURIBOR		
46	Floating Rate Spread (initial) - leg 1	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory according to transaction type, if the interest changes.	<b>X*</b>
47	Floating Rate Spread (initial) - leg 2	Up to 20 numerical digits in the format (xxxx.yyyyy)		
48	Fixed rate day count fraction	Actual/365, 30B/360 or Other	*Mandatory according to transaction type, if the interest is fixed.	<b>X*</b>
49	Fixed leg payment frequency in months	numerical digits		
50	Floating rate reset frequency in months	numerical digits	*Mandatory according to transaction type, if the interest changes.	<b>X*</b>
51	Floating rate payment frequency in months	numerical digits		
52	Notional amount leg 1	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory according to product type (in FRA, for example, one leg is mandatory)	<b>X*</b>
53	Notional amount leg 2	Up to 20 numerical digits in the format (xxxx.yyyyy)		
54	Notional currency leg 1	ISO 4217 currency code (3 alphabetical digits)		
55	Notional currency leg 2	ISO 4217 currency code (3 alphabetical digits)		
56	Principal Exchange amount leg 1	Up to 20 numerical digits in the format (xxxx.yyyyy)	*Mandatory in case of capital changes (CCS)	<b>X*</b>
57	Principal Exchange amount leg 2	Up to 20 numerical digits in the format (xxxx.yyyyy)		

## Section 2

Monthly report on Valuation for transactions that have not yet been exercised or reached their termination date:

#	Field Name	Remarks	General	required fields
<b>Reporting fields - not part of the transactions list</b>				
1	Reporting Value Date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	<b>X</b>
2	Name of Reporting counterparty	100 alphanumerical digits		<b>X</b>
3	Identifier type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)		<b>X</b>
4	Identifier of reporting counterparty	LEI , Israeli corporation number ,Swift BIC code		<b>X</b>
5	Contact Person's Email			<b>X</b>
6	Domicile of Reporting Counterparty	500 alphanumerical digits		<b>X</b>
<b>Reporting fields – for each trade</b>				
7	Confirmation Method	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed		
8	Confirmation timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	
9	Execution timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	
10	Event type	V=valuation update		<b>X</b>
11	Event type details	Free text, up to 50 characters	*Mandatory In case of NOVATION, option exercise or marking of transactions under liquidity obligation	
12	UTI (Unique Transaction Identifier)	Up to 50 alphanumerical digits	The universal transaction identifier for the Transaction or, if no universal transaction identifier as used by counterparty 1 or by the electronic trading venue on which the Transaction was executed (where relevant).	<b>X</b>
13	Record number	Unique number for each record with the same Transaction	*Mandatory for Currency Swap and FXSwap transactions	<b>X*</b>
14	Trading Capacity	P=Principal, A=Agent		
15	Beneficiary ID type	L= LEI (20 alphanumerical digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other	If there is a beneficiary in the trade, fill in the beneficiary's identifier type	

16	Beneficiary ID	LEI , Israeli corporation number ,Swift BIC code or other	If there is a beneficiary in the trade, fill in the beneficiary's ID number	
17	Beneficiary Name	100 alphanumeric digits	If there is a beneficiary in the trade, fill in the beneficiary's Name	
18	Identifier of counterparty 1 type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other		<b>X</b>
19	Identifier of counterparty 1	LEI , Israeli corporation number ,Swift BIC code or other	If the reporting entity is a party to the transaction, report the identifier of the reporting entity	<b>X</b>
20	Name of counterparty 1	Up to 100 alphanumeric digits		
21	Identifier of counterparty 2 type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits), O=other		<b>X</b>
22	Identifier of counterparty 2 (Non reporting counterparty)	LEI , Israeli corporation number ,Swift BIC code or other		<b>X</b>
23	Non reporting Counterparty Name	Up to 100 alphanumeric digits		
24	Settlement currency	ISO 4217 currency code (3 alphabetical digits)		
25	Settlement Date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	
26	UPI (Unique Product identifier)	Foreign Exchange:Spot Foreign Exchange:NDF Foreign Exchange:NDO Foreign Exchange:Forward Foreign Exchange:Vanilla Option Foreign Exchange:Simple Exotic:Barrier Foreign Exchange:Simple Exotic:Digital Foreign Exchange:Complex Exotic Interest Rate:IR Swap:Fixed Float Interest Rate:IR Swap:Fixed Fixed Interest Rate:IR Swap:Basis Interest Rate:IR Swap:Inflation Interest Rate:IR Swap:OIS Interest Rate:FRA Interest Rate:CapFloor Interest Rate:Cross Currency:Basis Interest Rate:Cross Currency:Fixed Float Interest Rate:Cross Currency:Fixed Fixed Interest Rate:Option:Swaption Interest Rate:Exotic		<b>X</b>

27	Product type	"FXSWAP"	In a case of a FX Swap transaction	
28	Buy/Sell	B=Buyer, S=Seller	identifies whether the contract was a buy or a sell, in the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2, in the case of FX contract, the buy will represent the buy of currency 1	
29	Maturity/End date/Termination date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	
30	Effective/Start date	ISO 8601 format - date (YYYY-MM-DD)	E.g. 2015-01-20	
31	Directly linked to commercial activity or treasury financing	Y=Yes, N=No		
32	Underlying Asset	I=Index, B=Basket		
33	Clearing status	Y=Yes, N=No		
34	Identifier type	L= LEI (20 alphanumeric digits) , I= Israeli corporation number (9 digits) , S= Swift BIC code (11 digits)		
35	Identifier of clearing member firm	LEI , Israeli corporation number ,Swift BIC code		
36	Clearing timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	
<b>Valuation</b>				
37	Valuation timestamp	ISO 8601 format - combined date and time in UTC (YYYY-MM-DDTHH:MM:SSZ)	E.g. 2014-12-05T23:59:00Z	<b>X</b>
38	Valuation type	M=Mark to market, O=Mark to model	Whether it is mark to market (fair value) or mark to model (based on reporter's internal model)	<b>X</b>
39	Currency of valuation	ISO 4217 currency code (3 alphabetical digits)		<b>X</b>
40	Value of contract	Up to 20 numerical digits in the format (xxxx.yyyyy)		<b>X</b>
41	Options Delta Value in ILS – in line with Black-Sholes equation times the nominal amount of the option, in New Shekels	Up to 20 numerical digits in the format (xxxx.yyyyy)	Only related to options	
42	Volatility – (standard deviation of the change in underlying asset – the variable by which the option is priced)	Up to 20 numerical digits in the format (xxxx.yyyyy)	Only related to options	

5776—2016

(HM 3-5201)

Karnit Flug

Governor of the Bank of Israel