

# Margin Service API - Transaction - Add

The add transaction request creates a new transaction in the CME CORE database.

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<b>Entity</b>	Transaction
<b>Action</b>	Add
<b>URL</b>	/transactions
<b>HTTP Method</b>	POST
<b>Parameter Input</b>	No

<b>XML Input</b>	Yes
<b>Multiple Output</b>	No
<b>Synchronous</b>	Yes

## Description

This request allows the Client to add or create a new transaction in CME CORE. The Client must submit the required attributes (specified below) for a new transaction, then the server validates the request. If the request is invalid, the server returns a status and an error message/code and if the request is valid, an internal identifier for the request along with the status are returned.

Multiple transactions can be added within one message. If `processingMode="COMPLETE"` then all transactions must pass validation, or none will be added. If `processingMode="PARTIAL"` then transactions that are invalid will not be added, but any valid transactions will be unaffected. Should this happen, the response will have `/transactionRpt@status="SUCCESS_WITH_ERRORS"` and `/transactionRpt/transaction/error@code` and `/transactionRpt/transaction/error@msg` present for each transaction that failed.

## Request

XPath	Name	Type	Required	Notes
<code>/transactionReq@reqUserId</code>	Requesting User ID	String	No	
<code>/transactionReq@processingMode</code>	Processing Mode	Processing Mode	No	
<code>/transactionReq/transaction@portfolioId</code>	Portfolio ID	String	Yes	
<code>/transactionReq/transaction@type</code>	Transaction Type	Transaction Type	Yes	
<code>/transactionReq/transaction/payload@encoding</code>	Payload Encoding	Transaction Encoding	Yes	
<code>/transactionReq/transaction/payload@format</code>	Payload Format	Transaction Format	Yes	
<code>/transactionReq/transaction/payload/string</code>	String Payload	String	Yes	

## Response

XPath	Name	Type	Required	Notes
<code>/transactionRpt@status</code>	Status	Sync Report Status	Yes	
<code>/transactionRpt/error@code</code>	Error Code	String	No	
<code>/transactionRpt/error@msg</code>	Error Message	String	No	
<code>/transactionRpt/transaction@createTime</code>	Create Time	Date/Time	Yes	
<code>/transactionRpt/transaction@id</code>	ID	String	Yes	
<code>/transactionRpt/transaction@portfolioId</code>	Portfolio ID	String	Yes	
<code>/transactionRpt/transaction@status</code>	Entity Status	Entity Status	Yes	
<code>/transactionRpt/transaction@type</code>	Transaction Type	Transaction Type	Yes	
<code>/transactionRpt/transaction@updateTime</code>	Update Time	Date/Time	Yes	
<code>/transactionRpt/transaction/error@code</code>	Error Code	String	No	
<code>/transactionRpt/transaction/error@msg</code>	Error Message	String	No	
<code>/transactionRpt/transaction/payload@encoding</code>	Payload Encoding	Transaction Encoding	Yes	
<code>/transactionRpt/transaction/payload@format</code>	Payload Format	Transaction Format	Yes	
<code>/transactionRpt/transaction/payload/string</code>	String Payload	String	Yes	

## Errors

### HTTP Status Codes

Code	Description
500	The server was not able to process the request. More information (if available) will be provided in the error message.

### Using Your Own Id to Identify Invalid Trades

If you supply your own id (Client ID) for each trade, the Margin Services API returns the invalid trades and corresponding reason.

Examples:

Format	Example Requests and Responses
Invalid all in one request	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt; &lt;ns2:marginReq xmlns:ns2="http://cmegroup.com/schema/core/1.2"&gt; &lt;margin&gt; &lt;transactions&gt; &lt;transaction type="TRADE"&gt; &lt;payload format="CSV" encoding="STRING"&gt; &lt;string&gt; Firm ID,Account ID,Client ID,Product Type ,Currency,Effective Date,Maturity Date,Notional, Direction,Fixed Rate,Leg1 Index,Leg1 IndexTenor,Leg1 Payfreq,Leg1 CompMethod,Leg2 Index,Leg2 IndexTenor,Leg2 Payfreq,Leg2 CompMethod,Leg1 Spread,Leg2 Spread Test,1234,Test Trade 1,Vanilla,USD,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,3M,NONE,USD- LIBOR,3M,6M,FLAT,N/A,N/A Test,1234,Test Trade 2,ZERO_COUPON,USD,9/6/2011,9/6/2021,"10,000,000",P,20,N/A,N/A,6M,NONE,USD- LIBOR-BBA,3M,3M,NONE,N/A,N/A Test,1234,Test Trade 3,Vanilla,USD,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,3M,NONE,USD- LIBOR-BBA,3M,6M,FLAT,N/A,N/A &lt;/string&gt; &lt;/payload&gt; &lt;/transaction&gt; &lt;/transactions&gt; &lt;/margin&gt; &lt;/ns2:marginReq&gt; </pre>
Invalid all in one response	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt; &lt;ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="ERROR"&gt; &lt;error msg="null: Client Id: Test Trade 1 : leg2index='USD-LIBOR' is not an allowed value., null: Client Id: Test Trade 2 : leg1fixedRate=Fixed rate must be less than 1." code="400"/&gt; &lt;/ns2:marginRpt&gt; </pre>
Invalid CSV Request	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt;&lt;ns2:transactionReq xmlns:ns2=" http://cmegroup.com/schema/core/1.2" reqUserId="userid"&gt; &lt;transaction portfolioId="{marginPortfolio}" type="TRADE"&gt; &lt;payload encoding="STRING" format="CSV"&gt; &lt;string&gt; Firm ID,Account ID,ClearedTradeId,Product Type ,Currency,Effective Date,Maturity Date,Notional, Direction,Fixed Rate,Leg1 Index, Leg1 IndexTenor,Leg1 Payfreq,Leg1 CompMethod,Leg2 Index,Leg2 IndexTenor,Leg2 Payfreq,Leg2 CompMethod,Leg1 Spread,Leg2 Spread Test,1234,Test Trade 1,Vanilla,USD,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,6M,NONE,USD- LIBOR-BBA,3M,6M,FLAT,N/A,N/A Test,1234,Test Trade 2,OIS,USD,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,1T,NONE,USD- Federal-H.15-OIS-COMPOUND,N/A,1T,NONE,N/A,N/A Test,1234,Test Trade 3,ZERO_COUPON,USD,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,6M,NONE, USD-LIBOR-BBA,3M,3M,NONE,N/A,N/A &lt;/string&gt; &lt;/payload&gt; &lt;/transaction&gt; &lt;/ns2:transactionReq&gt; </pre>

Invalid CSV Response	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt; &lt;ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS_WITH_ERRORS"&gt; &lt;transaction portfolioId="657898" type="TRADE" id="2914998937"&gt; &lt;transaction type="TRADE"&gt; &lt;error msg="leg2index='USD-Federal-H.15-OIS-COMPOUND' is not an allowed value." code="504" /&gt; &lt;/transaction&gt; &lt;/ns2:transactionRpt&gt; </pre>
Invalid F PML Request	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt; &lt;ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"&gt;   &lt;transaction portfolioId="{marginPortfolio}" type="TRADE"&gt;     &lt;payload encoding="STRING" format="FPML"&gt;       &lt;string&gt;&lt;![CDATA[ &lt;ns3:FpML xmlns:ns2="http://www.w3.org/2000/09/xmlsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing/confirmation" xmlns="http://www.fpml.org/FpML-5/confirmation"&gt;   &lt;clearingConfirmed&gt;     &lt;trade&gt;       &lt;tradeHeader&gt;         &lt;partyTradeIdentifier&gt;           &lt;partyReference href="clearing_service"/&gt;           &lt;tradeId tradeIdScheme="cme_trade_id"&gt;SAMPLE&lt;/tradeId&gt;           &lt;tradeId tradeIdScheme="client_trade_id"&gt;testtrade&lt;/tradeId&gt;         &lt;/partyTradeIdentifier&gt;         &lt;partyTradeInformation&gt;           &lt;partyReference href="clearing_firm"/&gt;           &lt;accountReference href="account1"/&gt;           &lt;relatedParty&gt;             &lt;partyReference href="trade_source"/&gt;             &lt;role&gt;InputSource&lt;/role&gt;           &lt;/relatedParty&gt;           &lt;category categoryScheme="cme_origin_code"/&gt;         &lt;/partyTradeInformation&gt;       &lt;/tradeHeader&gt;       &lt;swap&gt;         &lt;swapStream id="fixedLeg"&gt;           &lt;payerPartyReference href="clearing_service"/&gt;           &lt;receiverAccountReference href="account1"/&gt;           &lt;receiverPartyReference href="clearing_firm"/&gt;           &lt;calculationPeriodDates&gt;             &lt;effectiveDate&gt;               &lt;unadjustedDate&gt;2014-03-13&lt;/unadjustedDate&gt;             &lt;/effectiveDate&gt;             &lt;terminationDate&gt;               &lt;unadjustedDate&gt;2031-09-16&lt;/unadjustedDate&gt;             &lt;dateAdjustments&gt;               &lt;businessDayConvention&gt;NONE&lt;/businessDayConvention&gt;               &lt;businessCenters&gt;                 &lt;businessCenter&gt;USNY&lt;/businessCenter&gt;                 &lt;businessCenter&gt;GBLO&lt;/businessCenter&gt;               &lt;/businessCenters&gt;             &lt;/dateAdjustments&gt;             &lt;/terminationDate&gt;             &lt;calculationPeriodDatesAdjustments&gt;               &lt;businessDayConvention&gt;FOLLOWING&lt;/businessDayConvention&gt;               &lt;businessCenters&gt;                 &lt;businessCenter&gt;USNY&lt;/businessCenter&gt;                 &lt;businessCenter&gt;GBLO&lt;/businessCenter&gt;               &lt;/businessCenters&gt;             &lt;/calculationPeriodDatesAdjustments&gt;             &lt;calculationPeriodFrequency&gt;               &lt;periodMultiplier&gt;1&lt;/periodMultiplier&gt;               &lt;period&gt;Y&lt;/period&gt;             &lt;/calculationPeriodFrequency&gt;           &lt;/swapStream&gt;         &lt;/swap&gt;       &lt;/trade&gt;     &lt;/clearingConfirmed&gt;   &lt;/ns3:FpML&gt; &lt;/transaction&gt; &lt;/ns2:transactionReq&gt; </pre>

```

</calculationPeriodDates>
<paymentDates>
  <paymentFrequency>
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    <period>Y</period>
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  <paymentRelativeTo>CalculationPeriodEndDate</paymentRelativeTo>
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    </businessCenters>
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    <notionalSchedule>
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        <currency>GBP</currency>
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    </notionalSchedule>
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    <dayCountFraction>ACT/ACT.ICMA</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<swapStream id="floatLeg">
  <payerPartyReference href="clearing_firm"/>
  <payerAccountReference href="account1"/>
  <receiverPartyReference href="clearing_service"/>
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    <effectiveDate>
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    </effectiveDate>
    <terminationDate>
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      <businessCenters>
        <businessCenter>USNY</businessCenter>
        <businessCenter>GBLO</businessCenter>
      </businessCenters>
    </dateAdjustments>
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  <calculationPeriodDatesAdjustments>
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      <businessCenter>JPTO</businessCenter>
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    <businessCenters>

```

```

        <businessCenter>USNY</businessCenter>
        <businessCenter>GBLO</businessCenter>
    </businessCenters>
</paymentDatesAdjustments>
</paymentDates>
<resetDates>
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        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>GBLO</businessCenter>
        </businessCenters>
    </fixingDates>
    <resetFrequency>
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        <period>M</period>
    </resetFrequency>
    <resetDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>USNY</businessCenter>
            <businessCenter>GBLO</businessCenter>
        </businessCenters>
    </resetDatesAdjustments>
</resetDates>
<calculationPeriodAmount>
    <calculation>
        <notionalSchedule>
            <notionalStepSchedule>
                <initialValue>100000000.0</initialValue>
                <currency>GBP</currency>
            </notionalStepSchedule>
        </notionalSchedule>
        <floatingRateCalculation>
            <floatingRateIndex>GBP-LIBOR-BBA</floatingRateIndex>
            <indexTenor>
                <period>M</period>
                <periodMultiplier>6</periodMultiplier>
            </indexTenor>
            <spreadSchedule>
                <initialValue>0.02363</initialValue>
            </spreadSchedule>
        </floatingRateCalculation>
        <dayCountFraction>ACT/365.FIXED</dayCountFraction>
        <compoundingMethod>NONE</compoundingMethod>
    </calculation>
</calculationPeriodAmount>
</swapStream>
</swap>
</trade>
<party id="trade_source">
    <partyId/>
</party>
<party id="clearing_firm">
    <partyId partyIdScheme="clearing_member_firms">SAMPLEFIRM</partyId>
</party>
<party id="clearing_service">
    <partyId>CME</partyId>
</party>
<account id="account1">
    <accountId accountIdScheme="clearing_firm_accounts">SAMPLEACCT</accountId>
    <servicingParty href="clearing_firm"/>
</account>
</clearingConfirmed>
</ns3:FpML>
]]</string>

```

	<pre>                 &lt;/payload&gt;             &lt;/transaction&gt;         &lt;/ns2:transactionReq&gt; </pre>
Invalid FPML Response	<pre> &lt;?xml version="1.0" encoding="UTF-8" standalone="yes"?&gt; &lt;ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS_WITH_ERRORS"&gt; &lt;transaction portfolioId="657736" type="TRADE"&gt;&lt;error msg="Client Id: testtrade : leg2resetDateAdjCal=Must match calculation period calendars."/&gt; &lt;payload encoding="STRING" format="FPML"&gt;&lt;string&gt; --&gt; etc etc .... &lt;-- &lt;/string&gt; &lt;/payload&gt; &lt;/transaction&gt; &lt;/ns2:transactionRpt&gt; </pre>

## Examples

### Basic

#### Request

```
POST /transactions
```

```

<transactionReq>
  <transaction portfolioId="1234" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
</transactionReq>

```

#### Response

```

<transactionRpt>
  <transaction id="123" portfolioId="1234" type="TRADE" createTime="2013-01-09 10:01:02" updateTime="2013-01-09 10:02:10" status="INSERTED">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
</transactionRpt>

```

### Multiple Transactions in FpML Format

#### Request

```
POST /transactions
```

```
<transactionReq processingMode="PARTIAL">
  <transaction portfolioId="1234" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
  <transaction portfolioId="1234" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
</transactionReq>
```

#### Response

```
<transactionRpt>
  <transaction id="123" portfolioId="1234" type="TRADE" createTime="2013-01-09 10:01:02" updateTime="2013-01-09 10:02:10" status="INSERTED">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
  <transaction id="124" portfolioId="1234" type="TRADE" createTime="2013-01-09 10:01:02" updateTime="2013-01-09 10:02:10" status="INSERTED">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML><!-- TrdCaptRpt goes here --></FIXML>]]></string>
    </payload>
  </transaction>
</transactionRpt>
```

#### Add Bulk Transactions Request



```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid">
  <transaction portfolioId="12345" type="TRADE" id="0">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<FIXML xmlns="www.cmegroup.com/fixml50/1" v="5.0 SP2" xv="109" cv="
CME.0001" s="20090815">
<TrdCaptRpt TrdTyp="22" LastQty="100"><Instrmt ID="ED" Src="H" SecTyp="FUT" MMY="201912" PutCall="1" Exch="
CME"/>
<RptSide Side="1" InptDev="API"><Pty ID="TEST2" R="4"/><Pty ID="TEST" R="24"/></RptSide></TrdCaptRpt><
/FIXML>]]></string>
      </payload>
    </transaction>
    <transaction portfolioId="12345" type="TRADE" id="0">
      <payload encoding="STRING" format="FIXML">
        <string><![CDATA[<FIXML xmlns="www.cmegroup.com/fixml50/1" v="5.0 SP2" xv="109" cv="
CME.0001" s="20090815">
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CME"/>
<RptSide Side="1" InptDev="API"><Pty ID="TEST2" R="4"/><Pty ID="TEST" R="24"/></RptSide></TrdCaptRpt><
/FIXML>]]></string>
        </payload>
      </transaction>
      <transaction portfolioId="12345" type="TRADE" id="0">
        <payload encoding="STRING" format="FIXML">
          <string><![CDATA[<FIXML xmlns="www.cmegroup.com/fixml50/1" v="5.0 SP2" xv="109" cv="
CME.0001" s="20090815">
<TrdCaptRpt TrdTyp="22" LastQty="100"><Instrmt ID="ED" Src="H" SecTyp="FUT" MMY="202006" PutCall="1" Exch="
CME"/>
<RptSide Side="1" InptDev="API"><Pty ID="TEST2" R="4"/><Pty ID="TEST" R="24"/></RptSide></TrdCaptRpt><
/FIXML>]]></string>
          </payload>
        </transaction>
        <transaction portfolioId="12345" type="TRADE" id="0">
          <payload encoding="STRING" format="FIXML">
            <string><![CDATA[<FIXML xmlns="www.cmegroup.com/fixml50/1" v="5.0 SP2" xv="109" cv="
CME.0001" s="20090815">
<TrdCaptRpt TrdTyp="22" LastQty="100"><Instrmt ID="ED" Src="H" SecTyp="FUT" MMY="202009" PutCall="1" Exch="
CME"/>
<RptSide Side="1" InptDev="API"><Pty ID="TEST2" R="4"/><Pty ID="TEST" R="24"/></RptSide></TrdCaptRpt><
/FIXML>]]></string>
            </payload>
          </transaction>
        </ns2:transactionReq>

```

Add Bulk Transactions Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction portfolioId="1234565789" type="TRADE" id="23456789">
    <payload encoding="STRING" format="FIXML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
      &gt;&lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot; v=&quot;5.0 SP2&quot; xv=&quot;109&quot;
      cv=&quot;CME.0001&quot; s=&quot;20090815&quot;&gt;&lt;TrdCaptRpt TrdTyp=&quot;22&quot; LastQty=&quot;
      100&quot; SettlCcy=&quot;USD&quot;&gt;&lt;Instrmt ID=&quot;ED&quot; Src=&quot;H&quot; SecTyp=&quot;
      FUT&quot; MMY=&quot;201912&quot; Exch=&quot;CME&quot; /&gt;&lt;RptSide Side=&quot;1&quot; InptDev=&quot;
      API&quot;&gt;&lt;Pty ID=&quot;TEST2&quot; R=&quot;4&quot; /&gt;&lt;Pty ID=&quot;CME&quot; R=&quot;21&quot;
      /&gt;&lt;Pty ID=&quot;TEST&quot; R=&quot;24&quot; /&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;<
      /string>
    </payload>
  </transaction>
  <transaction portfolioId="1234565789" type="TRADE" id="23456780">
    <payload encoding="STRING" format="FIXML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
      &gt;&lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot; v=&quot;5.0 SP2&quot; xv=&quot;109&quot;
      cv=&quot;CME.0001&quot; s=&quot;20090815&quot;&gt;&lt;TrdCaptRpt TrdTyp=&quot;22&quot; LastQty=&quot;
      100&quot; SettlCcy=&quot;USD&quot;&gt;&lt;Instrmt ID=&quot;ED&quot; Src=&quot;H&quot; SecTyp=&quot;
      FUT&quot; MMY=&quot;202003&quot; Exch=&quot;CME&quot; /&gt;&lt;RptSide Side=&quot;1&quot; InptDev=&quot;
      API&quot;&gt;&lt;Pty ID=&quot;TEST2&quot; R=&quot;4&quot; /&gt;&lt;Pty ID=&quot;CME&quot; R=&quot;21&quot;
      /&gt;&lt;Pty ID=&quot;TEST&quot; R=&quot;24&quot; /&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;<
      /string>
    </payload>
  </transaction>
  <transaction portfolioId="1234565789" type="TRADE" id="23456782">
    <payload encoding="STRING" format="FIXML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
      &gt;&lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot; v=&quot;5.0 SP2&quot; xv=&quot;109&quot;
      cv=&quot;CME.0001&quot; s=&quot;20090815&quot;&gt;&lt;TrdCaptRpt TrdTyp=&quot;22&quot; LastQty=&quot;
      100&quot; SettlCcy=&quot;USD&quot;&gt;&lt;Instrmt ID=&quot;ED&quot; Src=&quot;H&quot; SecTyp=&quot;
      FUT&quot; MMY=&quot;202006&quot; Exch=&quot;CME&quot; /&gt;&lt;RptSide Side=&quot;1&quot; InptDev=&quot;
      API&quot;&gt;&lt;Pty ID=&quot;TEST2&quot; R=&quot;4&quot; /&gt;&lt;Pty ID=&quot;CME&quot; R=&quot;21&quot;
      /&gt;&lt;Pty ID=&quot;TEST&quot; R=&quot;24&quot; /&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;<
      /string>
    </payload>
  </transaction>
  <transaction portfolioId="1234565789" type="TRADE" id="23456783">
    <payload encoding="STRING" format="FIXML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
      &gt;&lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot; v=&quot;5.0 SP2&quot; xv=&quot;109&quot;
      cv=&quot;CME.0001&quot; s=&quot;20090815&quot;&gt;&lt;TrdCaptRpt TrdTyp=&quot;22&quot; LastQty=&quot;
      100&quot; SettlCcy=&quot;USD&quot;&gt;&lt;Instrmt ID=&quot;ED&quot; Src=&quot;H&quot; SecTyp=&quot;
      FUT&quot; MMY=&quot;202009&quot; Exch=&quot;CME&quot; /&gt;&lt;RptSide Side=&quot;1&quot; InptDev=&quot;
      API&quot;&gt;&lt;Pty ID=&quot;TEST2&quot; R=&quot;4&quot; /&gt;&lt;Pty ID=&quot;CME&quot; R=&quot;21&quot;
      /&gt;&lt;Pty ID=&quot;TEST&quot; R=&quot;24&quot; /&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;<
      /string>
    </payload>
  </transaction>
</ns2:transactionRpt>

```

## Examples by Product in FpML and FIXML Formats

### Basis Swap

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="12345" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
xmlns:ns2="http://www.w3.org/2000/09/xmlldsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
  <clearingConfirmed>
    <trade>
      <tradeHeader>
        <partyTradeIdentifier>

```

```

        <partyReference href="clearing_service" />
        <tradeId tradeIdScheme="cme_trade_id">3M EUR</tradeId>
        <tradeId tradeIdScheme="remaining_trade_id" />
        <tradeId tradeIdScheme="platform_trade_id" />
        <tradeId tradeIdScheme="block_trade_id" />
    </partyTradeIdentifier>
    <partyTradeInformation>
        <partyReference href="clearing_firm" />
        <accountReference href="account1" />
        <relatedParty>
            <partyReference href="trade_source" />
            <role>InputSource</role>
        </relatedParty>
        <category categoryScheme="cme_origin_code" />
    </partyTradeInformation>
    <tradeDate>2011-09-06</tradeDate>
</tradeHeader>
<swap>
    <swapStream id="floatLeg">
        <payerPartyReference href="clearing_firm" />
        <payerAccountReference href="account1" />
        <receiverPartyReference href="clearing_service" />
        <calculationPeriodDates id="floatLegCalcPeriodDates">
            <effectiveDate>
                <unadjustedDate>2011-09-06</unadjustedDate>
                <dateAdjustments>
                    <businessDayConvention>NONE<
/initialValue>
                    </dateAdjustments>
                    <adjustedDate>2011-09-06</adjustedDate>
                </effectiveDate>
                <terminationDate>
                    <unadjustedDate>2021-09-06</unadjustedDate>
                    <dateAdjustments>
                        <businessDayConvention>MODFOLLOWING<
/initialValue>
                        </dateAdjustments>
                        <adjustedDate>2021-09-06</adjustedDate>
                    </terminationDate>
                </calculationPeriodDates>
            <paymentDates>
                <calculationPeriodDatesReference
                    href="floatLegCalcPeriodDates" />
                <paymentFrequency>
                    <periodMultiplier>3</periodMultiplier>
                    <period>M</period>
                </paymentFrequency>
            </paymentDates>
            <calculationPeriodAmount>
                <calculation>
                    <notionalSchedule>
                        <notionalStepSchedule>
                            <initialValue>10000000<
/initialValue>
                            <currency>EUR</currency>
                        </notionalStepSchedule>
                    </notionalSchedule>
                    <floatingRateCalculation>
                        <floatingRateIndex>EUR-EURIBOR-Reuters<
/initialValue>
                        <indexTenor>
                            <periodMultiplier>3<
/initialValue>
                            <period>M</period>
                        </indexTenor>
                    </floatingRateCalculation>
                </calculation>
            </calculationPeriodAmount>
        </floatLegCalcPeriodDates>
    </swapStream>
</swap>

```

```

                </floatingRateCalculation>
                <!--dayCountFraction>30/360</dayCountFraction>
<compoundingMethod>None</compoundingMethod -->
                </calculation>
                </calculationPeriodAmount>
        </swapStream>
        <swapStream id="floatLeg2">
                <payerPartyReference href="clearing_service" />
                <receiverPartyReference href="clearing_firm" />
                <receiverAccountReference href="account1" />
                <calculationPeriodDates id="floatLeg2CalcPeriodDates">
                        <effectiveDate>
                                <unadjustedDate>2011-09-06</unadjustedDate>
                                <dateAdjustments>
                                        <businessDayConvention>NONE<
/initialValue>
                                </dateAdjustments>
                                <adjustedDate>2011-09-06</adjustedDate>
                        </effectiveDate>
                        <terminationDate>
                                <unadjustedDate>2021-09-06</unadjustedDate>
                                <dateAdjustments>
                                        <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                                </businessCenters>
                                <businessCenter>EUTA<
/businessCenter>
                                </businessCenters>
                                </dateAdjustments>
                                <adjustedDate>2021-09-06</adjustedDate>
                        </terminationDate>
                </calculationPeriodDates>
                <paymentDates>
                        <calculationPeriodDatesReference
                                href="floatLeg2CalcPeriodDates" />
                        <paymentFrequency>
                                <periodMultiplier>1</periodMultiplier>
                                <period>M</period>
                        </paymentFrequency>
                </paymentDates>
                <calculationPeriodAmount>
                        <calculation>
                                <notionalSchedule>
                                        <notionalStepSchedule>
                                                <initialValue>10000000<
/initialValue>
                                                <currency>EUR</currency>
                                        </notionalStepSchedule>
                                </notionalSchedule>
                                <floatingRateCalculation>
                                        <floatingRateIndex>EUR-EURIBOR-Reuters<
/businessDayConvention>
                                <indexTenor>
                                        <periodMultiplier>1<
/businessDayConvention>
                                <period>M</period>
                                </indexTenor>
                                </floatingRateCalculation>
                                <!--dayCountFraction>30/360</dayCountFraction>
<compoundingMethod>None</compoundingMethod -->
                </calculation>
                </calculationPeriodAmount>
        </swapStream>
</trade>
        <party id="trade_source">
                <partyId />
</party>
        <party id="clearing_firm">

```

```
        <partyId partyIdScheme="clearing_member_firms">Test</partyId>
    </party>
    <party id="clearing_service">
        <partyId />
    </party>
    <account id="account1">
        <accountId accountIdScheme="clearing_firm_accounts">1234</accountId>
        <servicingParty href="clearing_firm" />
    </account>
    </clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>
```

FRA Request

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" reqUserId="userid"><transaction
portfolioId="{marginPortfolio}" type="TRADE" id="0"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
xmlns:ns2="http://www.w3.org/2000/09/xmldsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
  <clearingConfirmed>
    <trade>
      <tradeHeader>
        <partyTradeIdentifier>
          <partyReference href="clearing_service" />
          <tradeId tradeIdScheme="cme_trade_id">123456</tradeId>
          <tradeId tradeIdScheme="remaining_trade_id" />
          <tradeId tradeIdScheme="platform_trade_id" />
          <tradeId tradeIdScheme="block_trade_id" />
        </partyTradeIdentifier>
        <partyTradeInformation>
          <partyReference href="clearing_firm" />
          <accountReference href="account1" />
          <relatedParty>
            <partyReference href="trade_source" />
            <role>InputSource</role>
          </relatedParty>
          <category categoryScheme="cme_origin_code" />
        </partyTradeInformation>
        <tradeDate>2017-09-17</tradeDate>
      </tradeHeader>
      <fra>
        <buyerPartyReference href="clearing_firm" />
        <buyerAccountReference href="account1" />
        <sellerPartyReference href="clearing_service" />
        <adjustedEffectiveDate id="ResetDates">2019-11-17</adjustedEffectiveDate>
        <adjustedTerminationDate>2021-02-17</adjustedTerminationDate>
        <fixingDateOffset>
          <periodMultiplier>-2</periodMultiplier>
          <period>D</period>
        </fixingDateOffset>
        <calculationPeriodNumberOfDays>0</calculationPeriodNumberOfDays>
        <notional>
          <currency>EUR</currency>
          <amount>1000000000</amount>
        </notional>
        <fixedRate>0.00312</fixedRate>
        <floatingRateIndex>EUR-EURIBOR-Reuters</floatingRateIndex>
        <indexTenor>
          <periodMultiplier>3</periodMultiplier>
          <period>M</period>
        </indexTenor>
      </fra>
    </trade>
    <party id="trade_source">
      <partyId />
    </party>
    <party id="clearing_firm">
      <partyId partyIdScheme="clearing_member_firms">123</partyId>
    </party>
    <party id="clearing_service">
      <partyId />
    </party>
    <account id="account1">
      <accountId accountIdScheme="clearing_firm_accounts">ACCOUNT</accountId>
      <servicingParty href="clearing_firm" />
    </account>
  </clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

FRA Response

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:marginRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <margin asOfTime="2785-03-30T00:00:00+00:00" portfolioId="2920130" settleQual="COMP" settleInd="N" id="
2215513" createTime="2014-10-28T19:18:21+00:00" updateTime="2014-10-28T19:18:32+00:00">
    <amounts ccy="USD" conc="0" init="534586.1643819709438" maint="534586.1643819709438" />
  </margin>
</ns2:marginRpt>
```

OIS (Overnight Index Swap)

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="{marginPortfolio}" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
  xmlns:ns2="http://www.w3.org/2000/09/xmldsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
  <clearingConfirmed>
    <trade>
      <tradeHeader>
        <partyTradeIdentifier>
          <partyReference href="clearing_service" />
          <tradeId tradeIdScheme="cme_trade_id" />
          <tradeId tradeIdScheme="remaining_trade_id" />
          <tradeId tradeIdScheme="platform_trade_id" />
          <tradeId tradeIdScheme="block_trade_id" />
        </partyTradeIdentifier>
        <partyTradeInformation>
          <partyReference href="clearing_firm" />
          <accountReference href="account1" />
          <relatedParty>
            <partyReference href="trade_source" />
            <role>InputSource</role>
          </relatedParty>
          <category categoryScheme="cme_origin_code" />
        </partyTradeInformation>
        <tradeDate>2018-02-22</tradeDate>
      </tradeHeader>
      <swap>
        <swapStream id="fixedLeg">
          <payerPartyReference href="clearing_firm" />
          <payerAccountReference href="account1" />
          <receiverPartyReference href="clearing_service" />
          <calculationPeriodDates id="fixedLegCalcPeriodDates">
            <effectiveDate>
              <unadjustedDate>2018-02-22</unadjustedDate>
              <dateAdjustments>
                <businessDayConvention>NONE<
/businessDayConvention>
              </dateAdjustments>
            </effectiveDate>
            <terminationDate>
              <unadjustedDate>2020-02-20</unadjustedDate>
              <dateAdjustments>
                <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
              </dateAdjustments>
            </terminationDate>
            <businessCenters>
              <businessCenter>GBLO<
/businessCenter>
              <businessCenter>USNY<
/businessCenter>
            </businessCenters>
          </dateAdjustments>
        </terminationDate>
```

```

</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference
    href="fixedLegCalcPeriodDates" />
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>35000000<
/initialValue>
          <currency>USD</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <fixedRateSchedule>
      <initialValue>0.0064</initialValue>
    </fixedRateSchedule>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<swapStream id="floatLeg">
  <payerPartyReference href="clearing_service" />
  <receiverPartyReference href="clearing_firm" />
  <receiverAccountReference href="account1" />
  <calculationPeriodDates id="floatLegCalcPeriodDates">
    <effectiveDate>
      <unadjustedDate>2018-02-22</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>NONE<
/businessDayConvention>
          </dateAdjustments>
      </effectiveDate>
      <terminationDate>
        <unadjustedDate>2020-02-20</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
            <businessCenters>
              <businessCenter>GBLO<
/businessCenter>
                <businessCenter>USNY<
/businessCenter>
                  </businessCenters>
            </dateAdjustments>
          </terminationDate>
        </calculationPeriodDates>
      <calculationPeriodAmount>
        <calculation>
          <notionalSchedule>
            <notionalStepSchedule>
              <initialValue>35000000<
/initialValue>
                <currency>USD</currency>
            </notionalStepSchedule>
          </notionalSchedule>
          <floatingRateCalculation>
            <floatingRateIndex>USD-Federal Funds-H.15-
OIS-COMPOUND</floatingRateIndex>
            <indexTenor>
              <periodMultiplier><
/periodMultiplier>
                <period></period>
            </indexTenor>
            <spreadSchedule>
              <initialValue>0.00104</initialValue>

```



```

                </spreadSchedule>
                </floatingRateCalculation>
            </calculation>
        </calculationPeriodAmount>
    </swapStream>
</swap>
</trade>
<party id="trade_source">
    <partyId />
</party>
<party id="clearing_firm">
    <partyId partyIdScheme="clearing_member_firms">123</partyId>
</party>
<party id="clearing_service">
    <partyId />
</party>
<account id="account1">
    <accountId accountIdScheme="clearing_firm_accounts">ACCOUNT</accountId>
    <servicingParty href="clearing_firm" />
</account>
</clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

## Vanilla IRS

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="{marginPortfolio}" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
    <ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
        xmlns:ns2="http://www.w3.org/2000/09/xmldsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
        <clearingConfirmed>
            <trade>
                <tradeHeader>
                    <partyTradeIdentifier>
                        <partyReference href="clearing_service" />
                        <tradeId tradeIdScheme="cme_trade_id" />
                        <tradeId tradeIdScheme="remaining_trade_id" />
                        <tradeId tradeIdScheme="platform_trade_id" />
                        <tradeId tradeIdScheme="block_trade_id" />
                    </partyTradeIdentifier>
                    <partyTradeInformation>
                        <partyReference href="clearing_firm" />
                        <accountReference href="account1" />
                        <relatedParty>
                            <partyReference href="trade_source" />
                            <role>InputSource</role>
                        </relatedParty>
                        <category categoryScheme="cme_origin_code" />
                    </partyTradeInformation>
                    <tradeDate>2018-02-22</tradeDate>
                </tradeHeader>
                <swap>
                    <swapStream id="fixedLeg">
                        <payerPartyReference href="clearing_firm" />
                        <payerAccountReference href="account1" />
                        <receiverPartyReference href="clearing_service" />
                        <calculationPeriodDates id="fixedLegCalcPeriodDates">
                            <effectiveDate>
                                <unadjustedDate>2018-02-22</unadjustedDate>
                                <dateAdjustments>
                                    <businessDayConvention>NONE<
/businessDayConvention>
                                </dateAdjustments>

```

```

        </effectiveDate>
        <terminationDate>
            <unadjustedDate>2020-02-20</unadjustedDate>
            <dateAdjustments>
                <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                    <businessCenters>
                        <businessCenter>GBLO<
/businessCenter>
                            <businessCenter>USNY<
/businessCenter>
                                </businessCenters>
                            </dateAdjustments>
                        </terminationDate>
                    </calculationPeriodDates>
                <paymentDates>
                    <calculationPeriodDatesReference
                        href="fixedLegCalcPeriodDates" />
                    <paymentFrequency>
                        <periodMultiplier>6</periodMultiplier>
                        <period>M</period>
                    </paymentFrequency>
                </paymentDates>
                <calculationPeriodAmount>
                    <calculation>
                        <notionalSchedule>
                            <notionalStepSchedule>
                                <initialValue>35000000<
/businessDayConvention>
                                    <currency>USD</currency>
                                </notionalStepSchedule>
                            </notionalSchedule>
                        <fixedRateSchedule>
                            <initialValue>0.0064</initialValue>
                        </fixedRateSchedule>
                    </calculation>
                </calculationPeriodAmount>
            </swapStream>
        <swapStream id="floatLeg">
            <payerPartyReference href="clearing_service" />
            <receiverPartyReference href="clearing_firm" />
            <receiverAccountReference href="account1" />
            <calculationPeriodDates id="floatLegCalcPeriodDates">
                <effectiveDate>
                    <unadjustedDate>2018-02-22</unadjustedDate>
                    <dateAdjustments>
                        <businessDayConvention>NONE<
/businessDayConvention>
                            </dateAdjustments>
                    </effectiveDate>
                <terminationDate>
                    <unadjustedDate>2020-02-20</unadjustedDate>
                    <dateAdjustments>
                        <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                            <businessCenters>
                                <businessCenter>GBLO<
/businessCenter>
                                    <businessCenter>USNY<
/businessCenter>
                                        </businessCenters>
                                    </dateAdjustments>
                                </terminationDate>
                            </calculationPeriodDates>
                        <calculationPeriodAmount>
                            <calculation>
                                <notionalSchedule>
                                    <notionalStepSchedule>
                                        <initialValue>35000000<

```

```

/initialValue>
                                <currency>USD</currency>
                                </notionalStepSchedule>
                                </notionalSchedule>
                                <floatingRateCalculation>
/floatingRateIndex>                                <floatingRateIndex>USD-LIBOR-BBA<
                                <indexTenor>
/periodMultiplier>                                <periodMultiplier>3<
                                                <period>M</period>
                                                </indexTenor>
                                                <spreadSchedule>
                                                    <initialValue>0.00104</initialValue>
                                                </spreadSchedule>
                                                </floatingRateCalculation>
                                </calculation>
                                </calculationPeriodAmount>
                                </swapStream>
                                </swap>
                                </trade>
                                <party id="trade_source">
                                    <partyId />
                                </party>
                                <party id="clearing_firm">
                                    <partyId partyIdScheme="clearing_member_firms">123</partyId>
                                </party>
                                <party id="clearing_service">
                                    <partyId />
                                </party>
                                <account id="account1">
                                    <accountId accountIdScheme="clearing_firm_accounts">ACCOUNT</accountId>
                                    <servicingParty href="clearing_firm" />
                                </account>
                                </clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

#### Vanilla VNS (Variable Notional Swap)

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="{marginPortfolio}" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
xmlns:ns2="http://www.w3.org/2000/09/xmldsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
<clearingConfirmed>
<trade>
<tradeHeader>
<partyTradeIdentifier>
<partyReference href="clearing_service" />
<tradeId tradeIdScheme="cme_trade_id">123456</tradeId>
<tradeId tradeIdScheme="remaining_trade_id" />
<tradeId tradeIdScheme="platform_trade_id" />
<tradeId tradeIdScheme="block_trade_id" />
</partyTradeIdentifier>
<partyTradeInformation>
<partyReference href="clearing_firm" />
<accountReference href="account1" />
<relatedParty>
<partyReference href="trade_source" />
<role>InputSource</role>
</relatedParty>
<category categoryScheme="cme_origin_code" />

```

```

</partyTradeInformation>
  <tradeDate>2018-05-30</tradeDate>
</tradeHeader>
<swap>
  <swapStream id="fixedLeg">
    <payerPartyReference href="clearing_service" />
    <receiverPartyReference href="clearing_firm" />
    <receiverAccountReference href="account1" />
    <calculationPeriodDates id="fixedLegCalcPeriodDates">
      <effectiveDate>
        <unadjustedDate>2019-05-30</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
        </dateAdjustments>
      </effectiveDate>
      <terminationDate>
        <unadjustedDate>2019-06-30</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
          <businessCenters>
            <businessCenter>USNY</businessCenter>
            <businessCenter>GBLO</businessCenter>
          </businessCenters>
        </dateAdjustments>
      </terminationDate>
    </calculationPeriodDates>
    <paymentDates>
      <calculationPeriodDatesReference
        href="fixedLegCalcPeriodDates" />
      <paymentFrequency>
        <periodMultiplier>3</periodMultiplier>
        <period>M</period>
      </paymentFrequency>
    </paymentDates>
    <calculationPeriodAmount>
      <calculation>
        <notionalSchedule>
          <notionalStepSchedule>
            <initialValue>1250000</initialValue>
            <step>
              <stepDate>2018-05-30</stepDate>
              <stepValue>1250000</stepValue>
            </step>
            <step>
              <stepDate>2018-06-30</stepDate>
              <stepValue>1000000</stepValue>
            </step>
            <step>
              <stepDate>2018-09-30</stepDate>
              <stepValue>750000</stepValue>
            </step>
            <step>
              <stepDate>2018-12-31</stepDate>
              <stepValue>500000</stepValue>
            </step>
            <step>
              <stepDate>2019-03-31</stepDate>
              <stepValue>250000</stepValue>
            </step>
          </notionalStepSchedule>
        </notionalSchedule>
        <fixedRateSchedule>
          <initialValue>0.0032625</initialValue>
        </fixedRateSchedule>
      </calculation>
    </calculationPeriodAmount>
    <cashflows>
      <cashflowsMatchParameters>true</cashflowsMatchParameters>
    </cashflows>
  </swapStream>
</swap>

```

```

    </cashflows>
  </swapStream>
  <swapStream id="floatLeg">
    <payerPartyReference href="clearing_firm" />
    <payerAccountReference href="account1" />
    <receiverPartyReference href="clearing_service" />
    <calculationPeriodDates id="floatLegCalcPeriodDates">
      <effectiveDate>
        <unadjustedDate>2018-05-30</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
        </dateAdjustments>
      </effectiveDate>
      <terminationDate>
        <unadjustedDate>2019-06-30</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
        <businessCenters>
          <businessCenter>USNY</businessCenter>
          <businessCenter>GBLO</businessCenter>
        </businessCenters>
      </dateAdjustments>
    </terminationDate>
  </calculationPeriodDates>
  <calculationPeriodAmount>
    <calculation>
      <notionalSchedule>
        <notionalStepSchedule>
          <initialValue>1250000</initialValue>
          <step>
            <stepDate>2018-05-30</stepDate>
            <stepValue>1250000</stepValue>
          </step>
          <step>
            <stepDate>2018-06-30</stepDate>
            <stepValue>1000000</stepValue>
          </step>
          <step>
            <stepDate>2018-09-30</stepDate>
            <stepValue>750000</stepValue>
          </step>
          <step>
            <stepDate>2018-12-31</stepDate>
            <stepValue>500000</stepValue>
          </step>
          <step>
            <stepDate>2019-03-31</stepDate>
            <stepValue>250000</stepValue>
          </step>
          <currency>USD</currency>
        </notionalStepSchedule>
      </notionalSchedule>
      <floatingRateCalculation>
        <floatingRateIndex>USD-LIBOR-BBA</floatingRateIndex>
        <indexTenor>
          <periodMultiplier>3</periodMultiplier>
          <period>M</period>
        </indexTenor>
      </floatingRateCalculation>
    </calculation>
  </calculationPeriodAmount>
</swapStream>
</swap>
</trade>
<party id="trade_source">
  <partyId />
</party>
<party id="clearing_firm">
  <partyId partyIdScheme="clearing_member_firms">123</partyId>

```

```

    </party>
    <party id="clearing_service">
      <partyId />
    </party>
    <account id="account1">
      <accountId accountIdScheme="clearing_firm_accounts">ACCOUNT</accountId>
      <servicingParty href="clearing_firm" />
    </account>
  </clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

## Zero Coupon

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="{marginPortfolio}" type="TRADE"><payload encoding="STRING" format="FPML"><string><![CDATA[
  <ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation"
    xmlns:ns2="http://www.w3.org/2000/09/xmlsig#" xmlns:ns3="http://www.cmegroup.com/otc-clearing
/confirmation">
    <clearingConfirmed>
      <trade>
        <tradeHeader>
          <partyTradeIdentifier>
            <partyReference href="clearing_service" />
            <tradeId tradeIdScheme="cme_trade_id" />
            <tradeId tradeIdScheme="remaining_trade_id" />
            <tradeId tradeIdScheme="platform_trade_id" />
            <tradeId tradeIdScheme="block_trade_id" />
          </partyTradeIdentifier>
          <partyTradeInformation>
            <partyReference href="clearing_firm" />
            <accountReference href="account1" />
            <relatedParty>
              <partyReference href="trade_source" />
              <role>InputSource</role>
            </relatedParty>
            <category categoryScheme="cme_origin_code" />
          </partyTradeInformation>
          <tradeDate>2018-02-22</tradeDate>
        </tradeHeader>
        <swap>
          <swapStream id="fixedLeg">
            <payerPartyReference href="clearing_firm" />
            <payerAccountReference href="account1" />
            <receiverPartyReference href="clearing_service" />
            <calculationPeriodDates id="fixedLegCalcPeriodDates">
              <effectiveDate>
                <unadjustedDate>2018-02-22</unadjustedDate>
                <dateAdjustments>
                  <businessDayConvention>NONE<
/businessDayConvention>
                  </dateAdjustments>
                </effectiveDate>
                <terminationDate>
                  <unadjustedDate>2021-02-20</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                    <businessCenters>
                      <businessCenter>GBLO<
/businessCenter>
                      <businessCenter>USNY<
/businessCenter>
                    </businessCenters>

```

```

                </dateAdjustments>
            </terminationDate>
        </calculationPeriodDates>
    <paymentDates>
        <calculationPeriodDatesReference
            href="fixedLegCalcPeriodDates" />
        <paymentFrequency>
            <periodMultiplier>1</periodMultiplier>
            <period>T</period>
        </paymentFrequency>
    </paymentDates>
    <calculationPeriodAmount>
        <calculation>
            <notionalSchedule>
                <notionalStepSchedule>
                    <initialValue>35000000<
                        <currency>USD</currency>
                </notionalStepSchedule>
            </notionalSchedule>
            <fixedRateSchedule>
                <initialValue>0.0064</initialValue>
            </fixedRateSchedule>
        </calculation>
    </calculationPeriodAmount>
</swapStream>
<swapStream id="floatLeg">
    <payerPartyReference href="clearing_service" />
    <receiverPartyReference href="clearing_firm" />
    <receiverAccountReference href="account1" />
    <calculationPeriodDates id="floatLegCalcPeriodDates">
        <effectiveDate>
            <unadjustedDate>2018-02-22</unadjustedDate>
        <dateAdjustments>
            <businessDayConvention>NONE<
                </dateAdjustments>
        </effectiveDate>
        <terminationDate>
            <unadjustedDate>2021-02-20</unadjustedDate>
        <dateAdjustments>
            <businessDayConvention>MODFOLLOWING<
                <businessCenters>
                    <businessCenter>GBLO<
                        <businessCenter>USNY<
                            </businessCenters>
                </dateAdjustments>
            </terminationDate>
        </calculationPeriodDates>
    <calculationPeriodAmount>
        <calculation>
            <notionalSchedule>
                <notionalStepSchedule>
                    <initialValue>35000000<
                        <currency>USD</currency>
                </notionalStepSchedule>
            </notionalSchedule>
            <floatingRateCalculation>
                <floatingRateIndex>USD-LIBOR-BBA<
                    <indexTenor>
                        <periodMultiplier>3<
                            <period>M</period>
                    </indexTenor>
                </floatingRateCalculation>
            </calculationPeriodAmount>
        </calculation>
    </calculationPeriodAmount>
</swapStream>

```

```

                <spreadSchedule>
                    <initialValue>0.00104</initialValue>
                </spreadSchedule>
            </floatingRateCalculation>
        </calculation>
    </calculationPeriodAmount>
</swapStream>
</swap>
</trade>
<party id="trade_source">
    <partyId />
</party>
<party id="clearing_firm">
    <partyId partyIdScheme="clearing_member_firms">123</partyId>
</party>
<party id="clearing_service">
    <partyId />
</party>
<account id="account1">
    <accountId accountIdScheme="clearing_firm_accounts">ACCOUNT</accountId>
    <servicingParty href="clearing_firm" />
</account>
</clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

#### Zero Coupon for BRL

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid"><transaction
portfolioId="4054940" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<ns3:FpML xmlns="http://www.fpml.org/FpML-5/confirmation" xmlns:ns2="http://www.w3.org/2000/09/xmldsig#"
xmlns:ns3="http://www.cmegroup.com/otc-clearing/confirmation">
    <clearingConfirmed>
        <trade>
            <tradeHeader>
                <partyTradeIdentifier>
                    <partyReference href="clearing_service"/>
                    <tradeId tradeIdScheme="cme_trade_id"/>
                    <tradeId tradeIdScheme="remaining_trade_id"/>
                    <tradeId tradeIdScheme="platform_trade_id"/>
                    <tradeId tradeIdScheme="block_trade_id"/>
                    <tradeId tradeIdScheme="client_trade_id"/>
                </partyTradeIdentifier>
                <partyTradeInformation>
                    <partyReference href="clearing_firm"/>
                    <accountReference href="account1"/>
                    <relatedParty>
                        <partyReference href="trade_source"/>
                        <role>InputSource</role>
                    </relatedParty>
                    <category categoryScheme="cme_origin_code"/>
                </partyTradeInformation>
                <tradeDate>2011-09-06</tradeDate>
            </tradeHeader>
            <swap>
                <swapStream id="fixedLeg">
                    <payerPartyReference href="clearing_firm"/>
                    <payerAccountReference href="account1"/>
                    <receiverPartyReference href="clearing_service"/>
                    <calculationPeriodDates id="fixedLegCalcPeriodDates">
                        <effectiveDate>
                            <unadjustedDate>2011-09-06</unadjustedDate>
                            <dateAdjustments>
                                <businessDayConvention>NONE</businessDayConvention>
                            </dateAdjustments>
                        </effectiveDate>
                    </calculationPeriodDates>
                </swapStream>
            </swap>
        </trade>
    </clearingConfirmed>
</ns3:FpML>
</string></payload></transactionReq>

```



```

    <adjustedDate>2011-09-06</adjustedDate>
  </effectiveDate>
  <terminationDate>
    <unadjustedDate>2021-09-06</unadjustedDate>
    <dateAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCenters>
        <businessCenter>BRBD</businessCenter>
        <businessCenter>USNY</businessCenter>
      </businessCenters>
    </dateAdjustments>
  <adjustedDate>2021-09-06</adjustedDate>
</terminationDate>
<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCenters>
    <businessCenter>BRBD</businessCenter>
    <businessCenter>USNY</businessCenter>
  </businessCenters>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>1</periodMultiplier>
  <period>T</period>
  <rollConvention>NONE</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="fixedLegCalcPeriodDates" />
  <paymentFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>T</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters>
      <businessCenter>USNY</businessCenter>
      <businessCenter>BRBD</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <currency>BRL</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <futureValueNotional>
      <amount>12345</amount>
    </futureValueNotional>
    <fixedRateSchedule>
      <initialValue>0.03123</initialValue>
    </fixedRateSchedule>
    <dayCountFraction>BUS/252.FIXED</dayCountFraction>
    <compoundingMethod>None</compoundingMethod>
  </calculation>
</calculationPeriodAmount>
<cashflows>
  <cashflowsMatchParameters>true</cashflowsMatchParameters>
</cashflows>
</swapStream>
<swapStream id="floatLeg">
  <payerPartyReference href="clearing_service" />
  <receiverPartyReference href="clearing_firm" />
  <receiverAccountReference href="account1" />
  <calculationPeriodDates id="floatLegCalcPeriodDates">
    <effectiveDate>
      <unadjustedDate>2011-09-06</unadjustedDate>

```

```

        <dateAdjustments>
            <businessDayConvention>NONE</businessDayConvention>
        </dateAdjustments>
        <adjustedDate>2011-09-06</adjustedDate>
    </effectiveDate>
    <terminationDate>
        <unadjustedDate>2021-09-06</unadjustedDate>
        <dateAdjustments>
            <businessDayConvention>MODFOLLOWING</businessDayConvention>
            <businessCenters>
                <businessCenter>BRBD</businessCenter>
                <businessCenter>USNY</businessCenter>
            </businessCenters>
        </dateAdjustments>
        <adjustedDate>2021-09-06</adjustedDate>
    </terminationDate>
    <calculationPeriodDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>BRBD</businessCenter>
            <businessCenter>USNY</businessCenter>
        </businessCenters>
    </calculationPeriodDatesAdjustments>
    <calculationPeriodFrequency>
        <periodMultiplier>1</periodMultiplier>
        <period>T</period>
        <rollConvention>NONE</rollConvention>
    </calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
    <calculationPeriodDatesReference href="floatLegCalcPeriodDates" />
    <paymentFrequency>
        <periodMultiplier>1</periodMultiplier>
        <period>T</period>
    </paymentFrequency>
    <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
    <paymentDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>BRBD</businessCenter>
            <businessCenter>USNY</businessCenter>
        </businessCenters>
    </paymentDatesAdjustments>
</paymentDates>
<resetDates id="floatLegResetDates">
    <calculationPeriodDatesReference href="floatLegCalcPeriodDates" />
    <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
    <fixingDates>
        <periodMultiplier>-2</periodMultiplier>
        <period>D</period>
        <dayType>Business</dayType>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>BRBD</businessCenter>
            <businessCenter>USNY</businessCenter>
        </businessCenters>
        <dateRelativeTo href="floatLegResetDates" />
    </fixingDates>
    <resetFrequency>
        <periodMultiplier>1</periodMultiplier>
        <period>D</period>
    </resetFrequency>
    <resetDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
            <businessCenter>BRBD</businessCenter>
            <businessCenter>USNY</businessCenter>
        </businessCenters>
    </resetDatesAdjustments>

```

```

        </resetDates>
        <calculationPeriodAmount>
            <calculation>
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                    <notionalStepSchedule>
                        <currency>BRL</currency>
                    </notionalStepSchedule>
                </notionalSchedule>
                <floatingRateCalculation>
                    <floatingRateIndex>BRL-CDI</floatingRateIndex>
                    <indexTenor>
                        <periodMultiplier>1</periodMultiplier>
                        <period>D</period>
                    </indexTenor>
                </floatingRateCalculation>
                <dayCountFraction>BUS/252.FIXED</dayCountFraction>
                <compoundingMethod>None</compoundingMethod>
            </calculation>
        </calculationPeriodAmount>
        <settlementProvision>
            <settlementCurrency>USD<
/settingtlementCurrency>
            <nonDeliverableSettlement>
                <referenceCurrency>BRL<
/referenceCurrency>
                <fxFixingDate>
                    <periodMultiplier>-
1</periodMultiplier>
                    <period>D</period>
                    <dayType>Business<
/dayType>
                <businessDayConvention>PRECEDING</businessDayConvention>
                <businessCenters>
                    <businessCenter>BRBD</businessCenter>
                    <businessCenter>USNY</businessCenter>
                </businessCenters>
                <dateRelativeToCalculationPeriodDates>
                <calculationPeriodDatesReference href="fixedLegTerminationDate"/>
                <
/dateRelativeToCalculationPeriodDates>
                </fxFixingDate>
                <settlementRateOption>BRL.
PTAX/BRL09</settlementRateOption>
            </nonDeliverableSettlement>
        </settlementProvision>
        <cashflows>
            <cashflowsMatchParameters>true</cashflowsMatchParameters>
        </cashflows>
        </swapStream>
    </swap>
</trade>
<party id="clearing_firm">
    <partyId partyIdScheme="clearing_member_firms">Test</partyId>
</party>
<party id="clearing_service">
    <partyId/>
</party>
<party id="trade_source">
    <partyId/>
</party>
<account id="account1">
    <accountId accountIdScheme="clearing_firm_accounts">1234</accountId>
    <servicingParty href="clearing_firm"/>
</account>

```

```

    </clearingConfirmed>
</ns3:FpML>
]]>
</string></payload></transaction></ns2:transactionReq>

```

### Vanilla Swaptions FPML Request Schema 1.3

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.3" reqUserId="userid"><transaction
portfolioId="0" type="TRADE"><payload encoding="STRING" format="FPML"><string>
<![CDATA[
<cme:FpML xmlns="http://www.fpml.org/FpML-5/confirmation" xmlns:cme="http://www.cmegroup.com/otc-clearing
/confirmation" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#">
  <clearingConfirmed fpmlVersion="5-0">
    <header>
      <messageId messageIdScheme="cme_message_id">123456789</messageId>
      <sentBy messageAddressScheme="cme_clearingorg_id">CME</sentBy>
      <sendTo messageAddressScheme="cme_firm_id">123</sendTo>
      <sendTo messageAddressScheme="cme_exchange_id">CME</sendTo>
      <creationTimestamp>2016-02-15T06:33:06-06:00</creationTimestamp>
    </header>
    <trade>
      <tradeHeader xsi:type="cme:CMETradeHeader" xmlns:xsi="http://www.w3.org/2001
/XMLSchema-instance">
        <partyTradeIdentifier>
          <partyReference href="clearing_service"/>
          <tradeId tradeIdScheme="cme_trade_id">123456</tradeId>
          <tradeId tradeIdScheme="client_trade_id">TEST</tradeId>
          <tradeId tradeIdScheme="platform_trade_id">TEST</tradeId>
          <tradeId tradeIdScheme="platform_side_id">TEST</tradeId>
          <tradeId tradeIdScheme="block_trade_id">TEST</tradeId>
        </partyTradeIdentifier>
        <partyTradeInformation>
          <partyReference href="clearing_firm"/>
          <accountReference href="account1"/>
          <relatedParty>
            <partyReference href="trade_source"/>
            <role>InputSource</role>
          </relatedParty>
          <category categoryScheme="cme_origin_code">HOUS</category>
        </partyTradeInformation>
        <tradeDate>2018-02-15</tradeDate>
        <clearedDate>2018-02-16</clearedDate>
        <cme:originatingEvent>NEW_TRADE</cme:originatingEvent>
        <cme:status>CLEARED</cme:status>
        <cme:universalSwapIdentifier>
          <cme:issuer issuerIdScheme="cftc_Namespace">1234567</cme:issuer>
          <cme:usi usiScheme="reg_trade_id">1234567</cme:usi>
        </cme:universalSwapIdentifier>
        <cme:creditLimitInformation/>
      </tradeHeader>
      <swaption>
        <buyerPartyReference href="clearing_service"/>
        <sellerPartyReference href="clearing_firm"/>
        <sellerAccountReference href="account1"/>
        <premium>
          <payerPartyReference href="clearing_service"/>
          <receiverPartyReference href="clearing_firm"/>
          <paymentAmount>
            <currency>USD</currency>
            <amount>2250.00</amount>
          </paymentAmount>
          <paymentDate>
            <unadjustedDate>2019-02-11</unadjustedDate>
            <dateAdjustments>

```

```

<businessDayConvention>MODFOLLOWING<
/businessDayConvention>
    <businessCenters>
        <businessCenter>USNY</businessCenter>
    </businessCenters>
</dateAdjustments>
</paymentDate>
<paymentType>PREMIUM</paymentType>
</premium>
<europeanExercise>
    <expirationDate>
        <adjustableDate>
            <unadjustedDate>2019-04-15</unadjustedDate>
            <dateAdjustments>
                <businessDayConvention>PRECEDING<
/businessDayConvention>
                    <businessCenters>
                        <businessCenter>USNY<
/businessCenter>
                            </businessCenters>
                        </dateAdjustments>
                    </adjustableDate>
                </expirationDate>
            <earliestExerciseTime>
                <hourMinuteTime>09:00:00</hourMinuteTime>
                <businessCenter>USNY</businessCenter>
            </earliestExerciseTime>
            <expirationTime>
                <hourMinuteTime>11:00:00</hourMinuteTime>
                <businessCenter>USNY</businessCenter>
            </expirationTime>
        </europeanExercise>
    <swaptionStraddle>false</swaptionStraddle>
    <swap>
        <swapStream id="fixedLeg">
            <payerPartyReference href="clearing_service" />
            <receiverPartyReference href="clearing_firm" />
            <receiverAccountReference href="account1" />
            <calculationPeriodDates id="fixedCalcPeriodDates">
                <effectiveDate>
                    <unadjustedDate>2019-04-19</unadjustedDate>
                    <dateAdjustments>
                        <businessDayConvention>NONE<
/businessDayConvention>
                            </dateAdjustments>
                    </effectiveDate>
                <terminationDate>
                    <unadjustedDate>2024-04-19</unadjustedDate>
                    <dateAdjustments>
                        <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                            <businessCentersReference href="
fixedPrimaryBusinessCenters" />
                                </dateAdjustments>
                            </terminationDate>
                        <calculationPeriodDatesAdjustments>
                            <businessDayConvention>MODFOLLOWING<
/businessDayConvention>
                                <businessCentersReference href="
fixedPrimaryBusinessCenters" />
                                    </calculationPeriodDatesAdjustments>
                                <calculationPeriodFrequency>
                                    <periodMultiplier>6</periodMultiplier>
                                    <period>M</period>
                                    <rollConvention>19</rollConvention>
                                </calculationPeriodFrequency>
                            </calculationPeriodDates>
                        <paymentDates>
                            <calculationPeriodDatesReference href="

```

```

fixedCalcPeriodDates"/>
<paymentFrequency>
  <periodMultiplier>6</periodMultiplier>
  <period>M</period>
</paymentFrequency>
/payRelativeTo>CalculationPeriodEndDate<
<paymentDatesAdjustments>
  <businessDayConvention>MODFOLLOWING<
  <businessCenters id="
    <businessCenter>GBLO<
    <businessCenter>USNY<
  </businessCenters>
</paymentDatesAdjustments>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>7500000.00<
        <currency>USD</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <fixedRateSchedule>
      <initialValue>0.03</initialValue>
    </fixedRateSchedule>
    <dayCountFraction>30/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
<cashflows>
  <cashflowsMatchParameters>true<
  <paymentCalculationPeriod>
    <adjustedPaymentDate>2019-10-19<
    <calculationPeriod>
      <adjustedStartDate>2019-04-19<
      <adjustedEndDate>2019-10-19<
      <notionalAmount>7500000.00<
      <fixedRate>0.03</fixedRate>
    </calculationPeriod>
  </paymentCalculationPeriod>
  <paymentCalculationPeriod>
    <adjustedPaymentDate>2019-04-19<
    <calculationPeriod>
      <adjustedStartDate>2019-10-19<
      <adjustedEndDate>2019-04-19<
      <notionalAmount>7500000.00<
      <fixedRate>0.03</fixedRate>
    </calculationPeriod>
  </paymentCalculationPeriod>
  <paymentCalculationPeriod>
    <adjustedPaymentDate>2020-10-19<
    <calculationPeriod>
      <adjustedStartDate>2020-04-19<

```

```

/adjustedEndDate>                <adjustedEndDate>2020-10-19<
/adjustedEndDate>                <adjustedEndDate>2020-10-19<
/notionalAmount>                <notionalAmount>7500000.00<
/adjustedPaymentDate>            <fixedRate>0.03</fixedRate>
/adjustedStartDate>              </calculationPeriod>
/adjustedEndDate>                </paymentCalculationPeriod>
/notionalAmount>                <paymentCalculationPeriod>
/adjustedPaymentDate>            <adjustedPaymentDate>2021-04-19<
/adjustedStartDate>              <calculationPeriod>
/adjustedEndDate>                <adjustedStartDate>2020-10-19<
/notionalAmount>                <adjustedEndDate>2021-04-19<
/adjustedPaymentDate>            <notionalAmount>7500000.00<
/adjustedStartDate>              <fixedRate>0.03</fixedRate>
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### Vanilla Swaptions FPML Response Schema 1.3

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id=&quot;clearing_service&quot;/&gt;&lt;/partyId&gt;&lt;/party&gt;&lt;party id=&quot;trade_source&quot;/&gt;
&lt;/partyId&gt;&lt;/party&gt;&lt;account id=&quot;account1&quot;/&gt;&lt;/accountId&gt;&lt;accountId accountIdScheme=&quot;
clearing_firm_accounts&quot;/&gt;TEST&lt;/accountId&gt;&lt;servicingParty href=&quot;clearing_firm&quot;/&gt;
&lt;/account&gt;&lt;/clearingConfirmed&gt;&lt;/ns3:FpML&gt;&lt;/string>
</payload>
</transaction>
</ns2:transactionRpt>

```

## Examples by Product in FixML Format

### Futures Request

```

<?xml version="1.0" encoding="UTF-8"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" processingMode="">
<transaction portfolioId="3003233" type="TRADE">
<payload encoding="STRING" format="FIXML">
<string><![CDATA[
<FIXML xmlns="www.cmegroup.com/fixml50/1" v="5.0 SP2" xv="109" cv="CME.0001" s="20090815">
<TrdCaptRpt TrdTyp="22" LastQty="2013"><Instrmt ID="ED" Src="H" SecTyp="FUT" MMY="202103" PutCall="1" Exch="
CME"/>
<RptSide Side="1" InptDev="API"><Pty ID="TEST2" R="4"/><Pty ID="TEST" R="24"/></RptSide></TrdCaptRpt><
/FIXML>]]></string>
</payload>
</transaction>
</ns2:transactionReq>

```

### Futures Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.0" status="SUCCESS">
  <transaction portfolioId="3003233" type="TRADE" id="58867320">
    <payload encoding="STRING" format="FIXML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
&gt;&lt;FIXML
        xmlns=&quot;www.cmegroup.com/fixml50/1&quot; v=&quot;5.0 SP2&quot; xv=&quot;109&quot;
cv=&quot;CME.0001&quot; s=&quot;20090815&quot;&gt;&lt;TrdCaptRpt TrdTyp=&quot;22&quot; LastQty=&quot;
2013&quot;&gt;&lt;Instrmt ID=&quot;ED&quot; Src=&quot;H&quot; SecTyp=&quot;FUT&quot; MMY=&quot;201803&quot;
PutCall=&quot;1&quot; Exch=&quot;CME&quot;/&gt;&lt;RptSide Side=&quot;1&quot; InptDev=&quot;API&quot;&gt;
&lt;Pty ID=&quot;223906&quot; R=&quot;4&quot;/&gt;&lt;Pty ID=&quot;SBSH-DRV-GFIL&quot; R=&quot;24&quot;/&gt;
&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;
      </string>
    </payload>
  </transaction>
</ns2:transactionRpt>

```

#### FX (Forex)

```

<?xml version="1.0" encoding="UTF-8"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" processingMode="">
  <transaction portfolioId="0" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string>
        <![CDATA[
<FIXML xmlns="www.cmegroup.com/fixml50/1" xv="109" cv="CME.0001" s="20090815">
  <TrdCaptRpt LastQty="1000000.00" LastPx="1">
    <Instrmt SecTyp="FWD" MMY="20210320" Exch="CME" ID="EURJYC"/>
    <RptSide Side="2">
      <Pty ID="123" R="4"/>
      <Pty ID="123" R="24"/>
    </RptSide>
  </TrdCaptRpt>
</FIXML>]]></string></payload></transaction></ns2:transactionReq>

```

#### FX Cleared Confirm

```

<?xml version="1.0" encoding="UTF-8"?><ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2">
  <transaction portfolioId="0" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<?xml version="1.0" encoding="UTF-8"?><FIXML xmlns="www.cmegroup.com/fixml150
/1">
<TrdCaptRpt CalcCcyLastQty="1234" CopyMsgInd="Y" ExecID="1234" LastPx="130.0400000" LastQty="1000000"
MLegRptTyp="1" MsgEvtSrc="CMESys" MtchID="1234" MtchStat="1" OrigTrdDt="2017-11-26" PxTyp="2" RptID="1234"
RptRefID="123" RptTyp="1" TransTyp="0" TrdDt="2017-11-26" TrdHandlInst="5" TrdID="1234" TrdID2="1234"
TrdTyp="22" TxnTm="2017-11-26T04:54:25-06:00" VenuTyp="X" VenueTyp="X">
<Hdr SID="CME" SSub="CME" Snt="2017-11-26T04:54:28-06:00" TID="123" TSub="CME"/>
<Instrmt CFI="CME" Exch="CME" ID="EURJYC" MMY="20210330" MatDt="2021-03-31" Mult="1" PxQteCcy="JPY" SecGrp="
OTCFX" SecTyp="FWD" Src="H" Sym="EURJYCF620" UOM="EUR">
<Evnt Dt="2018-01-20" EventTyp="121"/>
<Evnt Dt="2018-01-22" EventTyp="13"/>
</Instrmt>
<RptSide AgrsrInd="Y" ClOrdID="1234" CustCpcty="4" InptDev="API" InptSrc="CPC" RiskChkStat="2" SesID="RTH"
SesSub="X" Side="1">
<Pty ID="CME" R="21"/>
<Pty ID="123" R="4"/>
<Pty ID="CME" R="22"/>
<Pty ID="123" R="1"/>
<Pty ID="1234" R="24">
<Sub ID="1" Typ="26"/>
</Pty>
<Pty ID="1234" R="38">
<Sub ID="1" Typ="26"/>
</Pty>
<Pty ID="1234" R="30">
<Sub ID="1234" Typ="5"/>
</Pty>
<Pty ID="abcd" R="62">
<Sub ID="abcd" Typ="9"/>
</Pty>
<Pty ID="abcd" R="7">
<Sub ID="abcd" Typ="5"/>
<Sub ID="1234" Typ="100"/>
</Pty>
<Pty ID="abcd" R="16"/>
<RegTrdID Evnt="2" ID="abcd" Src="123" Typ="0"/>
<TrdRegTS TS="2017-11-26T04:53:00-06:00" Typ="1"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
]]></string>
      </payload>
    </transaction>
  </ns2:transactionReq>

```

FX Options FIXML



```
<?xml version="1.0" encoding="UTF-8"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" processingMode="">
  <transaction portfolioId="0" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[
<FIXML xmlns="www.cmegroup.com/fixml50/1" xv="109" cv="CME.0001" s="20090815">
<TrdCaptRpt LastQty="1000000.00" CalcCcyLastQty="11266.80" LastPx="1.12668">
<Instrmt SecTyp="OPT" StrkPx="1.12668" PutCall="0" MMY="20200320" Exch="CME" ID="EURJYC"/>
<Pmt Typ="10" Amt="-125000.00" Ccy="USD" Dt="2016-09-29"/>
<RptSide Side="2">
<Pty ID="123" R="4"/>
<Pty ID="123" R="24"/>
</RptSide>
</TrdCaptRpt>
</FIXML>]]></string>
      </payload>
    </transaction>
  </ns2:transactionReq>
```

FX Options Cleared Confirm

```

<?xml version="1.0" encoding="UTF-8"?><ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0"
processingMode="">
  <transaction portfolioId="0" type="TRADE">
    <payload encoding="STRING" format="FIXML">
      <string><![CDATA[<?xml version="1.0" encoding="UTF-8"?><FIXML v="5.0" s="20040109" r="
20030618">
<TrdCaptRpt RptID="1234" TrdTyp="22" MtchID="1234" ExecID="1234" PxTyp="2" TrdDt="2016-09-02" MsgEvtSrc="
CMESys" RptRefID="1234" LastQty="10000.00" CalcCcyLastQty="11266.80" LastPx="1.12668" TxnTm="2016-09-02T02:
24:52" OrigTrdDt="2016-09-02" VenuTyp="X" TransTyp="2" RptTyp="0" MtchStat="0" TrdHandlInst="0" BizDt="2016-
09-02" MLegRptTyp="1" TrdRptStat="0" TrdID="1234" TrdID2="1234" LastUpdateTm="2016-09-02T01:24:53.053-05:00"
>
<Hdr Snt="2016-09-02T01:24:53.053-05:00" SID="CME" TID="987" SSub="CME" TSub="CME"/>
<Instrmt StrkPx="1.12668" PutCall="0" CFID="OPECCN" SecGrp="OTCFX" Sym="EURUSCU628" ID="EURUSC" SecTyp="OPT"
Src="H" MMY="20190928" MatDt="2019-09-29" Mult="1" Exch="CME" PxQteCcy="USD" UOM="EUR" ExerStyle="0"
SettlMeth="C" FnlSettlCcy="USD">
<Pmt Typ="10" Amt="-125000.00" Ccy="USD" Dt="2019-09-29"/>
<Evnt EventTyp="121" Dt="2016-09-28"/>
<Evnt EventTyp="13" Dt="2016-09-30"/>
</Instrmt>
<RptSide Side="1" ClOrdID="CCPC_1234" InptSrc="CPC" InptDev="UI" CustCpcty="4" SesID="RTH" SesSub="X"
AgrsrInd="Y" RiskChkStat="3" AllocChngStat="0">
<Pty ID="CME" R="21"/>
<Pty ID="TEST3" R="24">
<Sub Typ="26" ID="2"/>
</Pty>
<Pty ID="ACCT3" R="16">
<Sub Typ="5" ID="1234"/>
</Pty>
<Pty ID="ACCT2" R="7">
<Sub Typ="100" ID="1234"/>
</Pty>
<Pty ID="ACCT1" R="7">
<Sub Typ="5" ID="123"/>
</Pty>
<Pty ID="987" R="1"/>
<Pty ID="CME" R="22"/>
<Pty ID="TEST3" R="38">
<Sub Typ="26" ID="2"/>
</Pty>
<Pty ID="987" R="4"/>
<RegTrdID ID="CPC123" Src="123" Typ="0" Evnt="2"/>
<TrdRegTS TS="2016-09-02T01:24:28.028-05:00" Typ="1"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
]]></string>
    </payload>
  </transaction>
</ns2:transactionReq>

```

## Examples by Product in csv Format

Vanilla IRS (Interest Rate Swap) Request

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?><ns2:transactionReq xmlns:ns2="http://cmegroup.com
/schema/core/1.0" reqUserId="userid"><transaction portfolioId="0" type="TRADE" id="0"><payload encoding="
STRING" format="CSV"><string>Firm ID,Account ID,ClearedTradeId,Product Type ,Currency,Effective Date,
Maturity Date,Notional,Direction,Fixed Rate,Leg1 Index,Leg1 IndexTenor,Leg1 Payfreq,Leg1 CompMethod,Leg2
Index,Leg2 IndexTenor,Leg2 Payfreq,Leg2 CompMethod,Leg1 Spread,Leg2 Spread,FV_Notional
Test,1234,1D BRL,ZERO_COUPON,BRL,9/6/2011,9/6/2021,"10,000,000",P,0.03123,N/A,N/A,1T,NONE,BRL-CDI,N/A,1T,
NONE,N/A,N/A,"10,122,780"
Test,1234,Vanilla ,Vanilla ,USD,9/22/2016,9/22/2026,"100,000,000",P,0.03123,N/A,N/A,6M,NONE,USD-LIBOR-BBA,
3M,6M,FLAT,N/A,N/A,
Test,1234,OIS ,OIS ,USD,9/22/2016,9/22/2026,"10,000,000",P,0.03123,N/A,N/A,1T,NONE,USD-Federal Funds-H.15-
OIS-COMPOUND,N/A,1T,NONE,N/A,N/A,
Test,1234,ZERO_COUPON,ZERO_COUPON,USD,9/22/2016,9/22/2026,"10,000,000",P,0.03123,N/A,N/A,6M,NONE,USD-LIBOR-
BBA,3M,3M,NONE,N/A,N/A,
Test,1234,FRA,FRA,EUR,9/16/2019,9/16/2020,"10,000,000",P,0.0048,EUR-EURIBOR-Reuters,3M,N/A,N/A,N/A,N/A,N/A,
/A,N/A,N/A,
Test,1234,Basis ,Basis ,EUR,9/22/2016,9/22/2026,"10,000,000",P,N/A,EUR-EURIBOR-Reuters,3M,3M,NONE,EUR-
EURIBOR-Reuters,1M,1M,NONE,0.002463,0.023576,
Test,1234,OIS ,OIS ,INR,9/22/2016,9/22/2018,"10,000,000",P,0.03123,N/A,N/A,1Y,NONE,INR-FBIL-MIBOR-OIS-
COMPOUND,N/A,1Y,NONE,N/A,N/A,
Test,1234,Vanilla ,Vanilla ,KRW,9/22/2016,9/22/2020,"100,000,000",P,0.03123,N/A,N/A,3M,NONE,KRW-CD-KSDA-
Bloomberg,3M,3M,NONE,N/A,N/A,
</string></payload></transaction></ns2:transactionReq>

```

Vanilla IRS ( Interest Rate Swap) Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction portfolioId="123" type="TRADE" id="26412961">
    <payload encoding="STRING" format="FPML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
      &gt;&lt;ns3:FpML
        xmlns=&quot;http://www.fpml.org/FpML-5/confirmation&quot;
        xmlns:ns2=&quot;http://www.w3.org/2000/09/xmldsig#&quot;
        xmlns:ns3=&quot;http://www.cmegroup.com/otc-clearing/confirmation&quot;&gt;&lt;
        clearingConfirmed&gt;&lt;trade&gt;&lt;tradeHeader&gt;&lt;partyTradeIdentifier&gt;&lt;partyReference
        href=&quot;clearing_service&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;cm_trade_id&quot;/&gt;&lt;tradeId
        tradeIdScheme=&quot;remaining_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;platform_trade_id&quot;
        /&gt;&lt;tradeId tradeIdScheme=&quot;block_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;
        client_trade_id&quot;/&gt;&lt;/partyTradeIdentifier&gt;&lt;partyTradeInformation&gt;&lt;partyReference
        href=&quot;clearing_firm&quot;/&gt;&lt;accountReference href=&quot;account1&quot;/&gt;&lt;relatedParty&gt;
        &lt;partyReference href=&quot;trade_source&quot;/&gt;&lt;role&gt;InputSource&lt;/role&gt;&lt;
        /relatedParty&gt;&lt;category categoryScheme=&quot;cm_origin_code&quot;/&gt;&lt;/partyTradeInformation&gt;
        &lt;tradeDate&gt;2011-09-06&lt;/tradeDate&gt;&lt;/tradeHeader&gt;&lt;swap&gt;&lt;swapStream id=&quot;
        fixedLeg&quot;&gt;&lt;payerPartyReference href=&quot;clearing_firm&quot;/&gt;&lt;payerAccountReference
        href=&quot;account1&quot;/&gt;&lt;receiverPartyReference href=&quot;clearing_service&quot;/&gt;&lt;
        calculationPeriodDates id=&quot;fixedLegCalcPeriodDates&quot;&gt;&lt;effectiveDate&gt;&lt;unadjustedDate&gt;
        2011-09-06&lt;/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;businessDayConvention&gt;NONE&lt;
        /businessDayConvention&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2011-09-06&lt;/adjustedDate&gt;&lt;
        /effectiveDate&gt;&lt;terminationDate&gt;&lt;unadjustedDate&gt;2021-09-06&lt;/unadjustedDate&gt;&lt;
        dateAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;
        businessCenters&gt;&lt;businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;
        /businessCenter&gt;&lt;/businessCenters&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2021-09-06&lt;
        /adjustedDate&gt;&lt;/terminationDate&gt;&lt;calculationPeriodDatesAdjustments&gt;&lt;
        businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
        businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;/businessCenter&gt;&lt;
        /businessCenters&gt;&lt;/calculationPeriodDatesAdjustments&gt;&lt;calculationPeriodFrequency&gt;&lt;
        periodMultiplier&gt;6&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;rollConvention&gt;6&lt;
        /rollConvention&gt;&lt;/calculationPeriodFrequency&gt;&lt;/calculationPeriodDates&gt;&lt;paymentDates&gt;
        &lt;calculationPeriodDatesReference href=&quot;fixedLegCalcPeriodDates&quot;/&gt;&lt;paymentFrequency&gt;
        &lt;periodMultiplier&gt;6&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;/paymentFrequency&gt;
        &lt;payRelativeTo&gt;CalculationPeriodEndDate&lt;/payRelativeTo&gt;&lt;paymentDatesAdjustments&gt;&lt;
        businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
        businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;/businessCenter&gt;&lt;
        /businessCenters&gt;&lt;/paymentDatesAdjustments&gt;&lt;/paymentDates&gt;&lt;calculationPeriodAmount&gt;&lt;
        calculation&gt;&lt;notionalSchedule&gt;&lt;notionalStepSchedule&gt;&lt;initialValue&gt;1000000&lt;
        /initialValue&gt;&lt;currency&gt;USD&lt;/currency&gt;&lt;/notionalStepSchedule&gt;&lt;/notionalSchedule&gt;

```





```

    </string>
  </payload>
</transaction>
<transaction portfolioId="123" type="TRADE" id="26412963">
  <payload encoding="STRING" format="FPML">
    <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?&
&gt;&lt;ns3:FPML
      xmlns=&quot;http://www.fpml.org/FpML-5/confirmation&quot;
      xmlns:ns2=&quot;http://www.w3.org/2000/09/xmldsig#&quot;
      xmlns:ns3=&quot;http://www.cmegroup.com/otc-clearing/confirmation&quot;&gt;&lt;
clearingConfirmed&gt;&lt;trade&gt;&lt;tradeHeader&gt;&lt;partyTradeIdentifier&gt;&lt;partyReference
href=&quot;clearing_service&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;cme_trade_id&quot;/&gt;&lt;tradeId
tradeIdScheme=&quot;remaining_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;platform_trade_id&quot;
/&gt;&lt;tradeId tradeIdScheme=&quot;block_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;
client_trade_id&quot;/&gt;&lt;/partyTradeIdentifier&gt;&lt;partyTradeInformation&gt;&lt;partyReference
href=&quot;clearing_firm&quot;/&gt;&lt;accountReference href=&quot;account1&quot;/&gt;&lt;relatedParty&gt;
&lt;partyReference href=&quot;trade_source&quot;/&gt;&lt;role&gt;&lt;InputSource&lt;/role&gt;&lt;
/relatedParty&gt;&lt;category categoryScheme=&quot;cme_origin_code&quot;/&gt;&lt;/partyTradeInformation&gt;
&lt;tradeDate&gt;2011-09-06&lt;/tradeDate&gt;&lt;/tradeHeader&gt;&lt;swap&gt;&lt;swapStream id=&quot;
fixedLeg&quot;&gt;&lt;payerPartyReference href=&quot;clearing_firm&quot;/&gt;&lt;payerAccountReference
href=&quot;account1&quot;/&gt;&lt;receiverPartyReference href=&quot;clearing_service&quot;/&gt;&lt;
calculationPeriodDates id=&quot;fixedLegCalcPeriodDates&quot;&gt;&lt;effectiveDate&gt;&lt;unadjustedDate&gt;
2011-09-06&lt;/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;businessDayConvention&gt;NONE&lt;
/businessDayConvention&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2011-09-06&lt;/adjustedDate&gt;&lt;
/effectiveDate&gt;&lt;terminationDate&gt;&lt;unadjustedDate&gt;2021-09-06&lt;/unadjustedDate&gt;&lt;
dateAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;
businessCenters&gt;&lt;businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;
/businessCenter&gt;&lt;/businessCenters&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2021-09-06&lt;
/adjustedDate&gt;&lt;/terminationDate&gt;&lt;calculationPeriodDatesAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;/calculationPeriodDatesAdjustments&gt;&lt;calculationPeriodFrequency&gt;&lt;
periodMultiplier&gt;6&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;rollConvention&gt;6&lt;
/rollConvention&gt;&lt;/calculationPeriodFrequency&gt;&lt;/calculationPeriodDates&gt;&lt;paymentDates&gt;
&lt;calculationPeriodDatesReference href=&quot;fixedLegCalcPeriodDates&quot;/&gt;&lt;paymentFrequency&gt;
&lt;periodMultiplier&gt;6&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;/paymentFrequency&gt;
&lt;payRelativeTo&gt;CalculationPeriodEndDate&lt;/payRelativeTo&gt;&lt;paymentDatesAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;/paymentDatesAdjustments&gt;&lt;/paymentDates&gt;&lt;calculationPeriodAmount&gt;&lt;
calculation&gt;&lt;notionalSchedule&gt;&lt;notionalStepSchedule&gt;&lt;initialValue&gt;1000000&lt;
/initialValue&gt;&lt;currency&gt;USD&lt;/currency&gt;&lt;/notionalStepSchedule&gt;&lt;notionalSchedule&gt;
&lt;fixedRateSchedule&gt;&lt;initialValue&gt;0.03123&lt;/initialValue&gt;&lt;/fixedRateSchedule&gt;&lt;
dayCountFraction&gt;30/360&lt;/dayCountFraction&gt;&lt;compoundingMethod&gt;None&lt;/compoundingMethod&gt;
&lt;/calculation&gt;&lt;/calculationPeriodAmount&gt;&lt;cashflows&gt;&lt;cashflowsMatchParameters&gt;
true&lt;/cashflowsMatchParameters&gt;&lt;/cashflows&gt;&lt;/swapStream&gt;&lt;swapStream id=&quot;
floatLeg&quot;&gt;&lt;payerPartyReference href=&quot;clearing_service&quot;/&gt;&lt;receiverPartyReference
href=&quot;clearing_firm&quot;/&gt;&lt;receiverAccountReference href=&quot;account1&quot;/&gt;&lt;
calculationPeriodDates id=&quot;floatLegCalcPeriodDates&quot;&gt;&lt;effectiveDate&gt;&lt;unadjustedDate&gt;
2011-09-06&lt;/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;businessDayConvention&gt;NONE&lt;
/businessDayConvention&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2011-09-06&lt;/adjustedDate&gt;&lt;
/effectiveDate&gt;&lt;terminationDate&gt;&lt;unadjustedDate&gt;2021-09-06&lt;/unadjustedDate&gt;&lt;
dateAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;
businessCenters&gt;&lt;businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;
/businessCenter&gt;&lt;/businessCenters&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2021-09-06&lt;
/adjustedDate&gt;&lt;/terminationDate&gt;&lt;calculationPeriodDatesAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;GBLO&lt;/businessCenter&gt;&lt;businessCenter&gt;USNY&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;/calculationPeriodDatesAdjustments&gt;&lt;calculationPeriodFrequency&gt;&lt;
periodMultiplier&gt;6&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;rollConvention&gt;6&lt;
/rollConvention&gt;&lt;/calculationPeriodFrequency&gt;&lt;/calculationPeriodDates&gt;&lt;paymentDates&gt;
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Vanilla VNS (Variable Notional Swap) Request

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Payfreq,Leg1 CompMethod,Leg2 Index,Leg2 IndexTenor,Leg2 Payfreq,Leg2 CompMethod
Test,1234,5678,Vanilla ,USD,6/18/2013,6/18/2025,Schedule,"23,000,000.00",P,0.03123,N/A,N/A,3M,NONE,USD-
LIBOR-BBA,3M,3M,FLAT
Cleared Trade ID,Step Date,Step Value
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Vanilla VNS (Variable Notional Swap) Response

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id=&quot;clearing_firm&quot;&gt;&lt;partyId partyIdScheme=&quot;clearing_member_firms&quot;&gt;Test&lt;/partyId&gt;&lt;party&gt;&lt;party id=&quot;clearing_service&quot;&gt;&lt;partyId&gt;&lt;party&gt;&lt;party id=&quot;trade_source&quot;&gt;&lt;partyId&gt;&lt;/party&gt;&lt;account id=&quot;account1&quot;&gt;&lt;accountId accountIdScheme=&quot;clearing_firm_accounts&quot;&gt;1234&lt;/accountId&gt;&lt;servicingParty href=&quot;clearing_firm&quot;/&gt;&lt;/account&gt;&lt;/clearingConfirmed&gt;&lt;/ns3:FpML&gt;
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</ns2:transactionRpt>

```

ZCS with BRL Request



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</ns2:transactionRpt>

```

#### Vanilla Swaptions CSV Example Request

```

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/schema/core/1.0" reqUserId="userid">
<transaction portfolioId="0" type="TRADE" id="0">
  <payload encoding="STRING" format="CSV">
    <string>Firm ID,Account ID,ClearedTradeId,Product Type ,Currency,Effective Date,Maturity Date,Notional,
FV_Notional,Direction,Fixed Rate,BUY_SELL,PREMIUM_PAYMENT_AMOUNT,PREMIUM_PAYMENT_DATE,EXPIRATION_DATE
Swaption,All_Direction_SimpleUpload,3M USD,VANILLA_SWAPTION,USD,9/10/2019,9/8/2025,"100,000,000",N/A,P,
0.03123,BUY,10000000,9/6/2021,9/6/2019
Swaption,All_Direction_SimpleUpload,3M USD,VANILLA_SWAPTION,USD,9/10/2019,9/8/2025,"100,000,000",N/A,R,
0.03123,BUY,10000000,9/6/2021,9/6/2019
</string>
  </payload>
</transaction>
</ns2:transactionReq>

```

#### Vanilla Swaptions Example Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction portfolioId="804528" type="TRADE" id="25937185">
    <payload encoding="STRING" format="FPML">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?
&gt;&lt;/ns3:FpML xmlns=&quot;http://www.fpml.org/FpML-5/confirmation&quot; xmlns:ns2=&quot;http://www.w3.org
/2000/09/xmldsig&quot; xmlns:ns3=&quot;http://www.cmegroup.com/otc-clearing/confirmation&quot;/&gt;&lt;/

```



```
clearingConfirmed&tradeId tradeIdScheme=&quot;cme_trade_id&quot;&tradeId tradeIdScheme=&quot;cme_trade_id&quot;&tradeId tradeIdScheme=&quot;remaining_trade_id&quot;&tradeId tradeIdScheme=&quot;platform_trade_id&quot;&tradeId tradeIdScheme=&quot;block_trade_id&quot;&tradeId tradeIdScheme=&quot;client_trade_id&quot;&partyTradeIdentifier&partyTradeInformation&partyReference href=&quot;clearing_firm&quot;&accountReference href=&quot;account1&quot;&relatedParty&partyReference href=&quot;trade_source&quot;&role&InputSource&relatedParty&category categoryScheme=&quot;cme_origin_code&quot;&partyTradeInformation&tradeDate&2017-09-08&tradeDate&tradeHeader&swaption&buyerPartyReference href=&quot;clearing_firm&quot;&sellerPartyReference href=&quot;clearing_service&quot;&premium&payerPartyReference href=&quot;clearing_firm&quot;&receiverPartyReference href=&quot;clearing_service&quot;&paymentAmount&currency&amount&10000000&paymentAmount&paymentDate&unadjustedDate&2021-09-06&unadjustedDate&dateAdjustments&businessDayConvention&MODFOLLOWING&businessDayConvention&businessCenters&businessCenter&USNY&businessCenter&businessCenter&GBLO&businessCenter&businessCenters&dateAdjustments&adjustedDate&2021-09-06&adjustedDate&paymentDate&paymentType&PREMIUM_FEE&paymentType&premium&europeanExercise&expirationDate&adjustableDate&unadjustedDate&2017-09-06&unadjustedDate&dateAdjustments&businessDayConvention&MODFOLLOWING&businessDayConvention&businessCenters&businessCenter&USNY&businessCenter&businessCenter&GBLO&businessCenter&businessCenters&dateAdjustments&adjustedDate&2025-09-08&adjustedDate&adjustableDate&expirationDate&europeanExercise&swaptionStraddle&false&swaptionStraddle&swap&swapStream id=&quot;fixedLeg&quot;&payerPartyReference href=&quot;clearing_firm&quot;&payerAccountReference href=&quot;account1&quot;&receiverPartyReference 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id=&quot;floatLegCalcPeriodDates&quot;&effectiveDate&unadjustedDate&2017-09-08&unadjustedDate&dateAdjustments&businessDayConvention&NONE&businessDayConvention&dateAdjustments&adjustedDate&2017-09-08&adjustedDate&effectiveDate&terminationDate&unadjustedDate&2025-09-08&unadjustedDate&dateAdjustments&businessDayConvention&MODFOLLOWING&businessDayConvention&businessCenters&businessCenter&GBLO&businessCenter&businessCenter&USNY&businessCenter&USNY&businessCenter&businessCenters&dateAdjustments&adjustedDate&2025-09-08&adjustedDate&terminationDate&calculationPeriodDatesAdjustments&businessDayConvention&MODFOLLOWING&businessDayConvention&businessCenters&businessCenter&GBLO&businessCenter&businessCenter&USNY&businessCenter&businessCenters&calculationPeriodDatesAdjustments&calculationPeriodFrequency&periodMultiplier&3&periodMultiplier&period&M&period&rollConvention&8&rollConvention&calculationPeriodFrequency&calculationPeriodDates&paymentDates&calculationPeriodDatesReference 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```

```

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```

```

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clearing_firm&quot;/&gt;&lt;/account>&lt;/clearingConfirmed>&lt;/ns3:FpML&gt;</string>
</payload>
</transaction>
</ns2:transactionRpt>

```

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid">
  <transaction portfolioId="{marginPortfolio}" type="DELTA_LADDER" id="0">
    <payload encoding="STRING" format="CSV">
      <string>Value Date,CMF,PB Account,Curve Name,Currency,91D,183D,274D,365D,457D,548D,639D,731D,
1096D,1461D,1826D,2192D,2557D,2922D,3287D,3653D,4383D,5479D,7305D,9131D,10958D,14610D,18263D
10/24/2013,test1,999,AUD_BBSW_6M_ERS,,
32.0105455,64.58305936,31.13621844,20.35769193,15.41416217,96.80729233,75.32927274,25.67151709,24.23397357,0
.
687566587,9.694415416,58.80629205,31.95172325,15.3822619,79.15949202,32.98592737,94.26023515,17.7372275,20.1
8054008,15.11060597,42.29062295,33,44
</string>
    </payload>
  </transaction>
</ns2:transactionReq>

```

#### Delta Ladder Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:marginRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <margin asOfTime="2014-10-27T00:00:00+00:00" portfolioId="2920719" settleQual="FINAL" settleInd="Y" id="
2216021" createTime="2014-10-28T20:40:41+00:00" updateTime="2014-10-28T20:40:41+00:00">
    <amounts ccy="USD" conc="0" init="25143.1373928026" maint="25143.1373928026"/>
  </margin>
</ns2:marginRpt>

```

#### FX (Forex) Request

```

<?xml version="1.1" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid">
  <transaction portfolioId="0" type="TRADE" id="0">
    <payload encoding="STRING" format="CSV">
      <string>
Firm,Account,Cleared Trade ID,Ticker,Buy Sell,Base Currency Notional,Trade Price,Forward Fixing date,Origin,
Put_Call,Option Expiration Date,Premium Amount,Premium Date
Sample,Account1,FWD1,AUDJPY,B,10000000,82,9/17/2019,HOUS,,,,
Sample,Account1,FWD2,USDBRL,S,100000,3.35,1/9/2019,HOUS,,,,
Sample,Account1,FWD3,USDINR,B,456000,65.22,12/11/2019,CUST,,,,
Sample,Account1,FWD4,USDKRW,S,100000,1065.89,2/15/2019,CUST,,,,
Sample,Account1,FWD5,USDCNY,B,500000,6.299,3/13/2019,CUST,,,,
</string>
    </payload>
  </transaction>
</ns2:transactionReq>

```

#### FX (Forex) Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction type="TRADE" portfolioId="10386346" id="156593473">
    <payload format="FIXML" encoding="STRING">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?
&gt;&lt;FIXML
      xmlns=&quot;www.cmegroup.com/fixml50/1&quot; s=&quot;20090815&quot; cv=&quot;CME.0001&quot;
xv=&quot;109&quot; v=&quot;5.0 SP2&quot;&gt;&lt;TrdCaptRpt LastQty=&quot;1000000&quot;&gt;&lt;Instrmt
Exch=&quot;CME&quot; MMY=&quot;201612&quot; SecTyp=&quot;FWD&quot;/&gt;&lt;RptSide InptDev=&quot;API&quot;
&gt;&lt;Pty R=&quot;4&quot; ID=&quot;test&quot;/&gt;&lt;Pty R=&quot;24&quot; ID=&quot;test&quot;/&gt;&lt;
/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;
    </string>
  </payload>
</transaction>
  <transaction type="TRADE" portfolioId="10386346" id="156593474">
    <payload format="FIXML" encoding="STRING">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;?
&gt;&lt;FIXML
      xmlns=&quot;www.cmegroup.com/fixml50/1&quot; s=&quot;20090815&quot; cv=&quot;CME.0001&quot;
xv=&quot;109&quot; v=&quot;5.0 SP2&quot;&gt;&lt;TrdCaptRpt LastQty=&quot;1000000&quot;&gt;&lt;Instrmt
Exch=&quot;CME&quot; MMY=&quot;201612&quot; SecTyp=&quot;FWD&quot;/&gt;&lt;RptSide InptDev=&quot;API&quot;
&gt;&lt;Pty R=&quot;4&quot; ID=&quot;test&quot;/&gt;&lt;Pty R=&quot;24&quot; ID=&quot;test&quot;/&gt;&lt;
/RptSide&gt;&lt;/TrdCaptRpt&gt;&lt;/FIXML&gt;
    </string>
  </payload>
</transaction>
</ns2:transactionRpt>

```

#### FX Option CSV Request

```

<?xml version="1.0" encoding="UTF-8"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" processingMode="COMPLETE">
<transaction portfolioId="1234" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>Firm ,Account ,Cleared Trade ID ,Ticker ,Buy Sell,Base Currency Notional,Trade Price ,Forward
Fixing date,Origin,Put_Call,Option Expiration Date,Premium Amount,Premium Date
987,TESTACCT1,5011570,USDJPY,B,10000,111,,HOUS,P,02/12/2021,-10000,02/09/2021
</string>
</payload>
</transaction>
</ns2:transactionReq>

```

#### FX Options TR Request

```

<?xml version="1.0" encoding="UTF-8"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" processingMode="COMPLETE">
<transaction portfolioId="1234" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>Bus_Date,Trade_Date,Clear_Date,Exch,Product_Type,Product_Code,Setl_Cur,CVF,Period,Deliv_Date,
Setl_Date,Buy_Sell,Qty,Discount,Setl_Price,Trade_Price,MTM_Amt,Deliv_Cash,Deliv_CO,CMF,PA,Seg,TMF_Exch,TMF,
Origin,Broker,Cust_Acct,CTI,Order_ID,Trade_ID,ALLOC_IND,Variation,MTM_UnDisc,PAA,Exec_ID,Exec_ID2,SetlMeth,
ValMeth,UOM,UOMCCy,PxQteCcy,FnlSettlCcy,Fix_Date,Contra_Qty,ORIGINAL_TRADE_DATE,Reg_Trd_ID,InvoiceAmt,
AllocID2,Status, Originating_Event, Terminating_Event,Netting_ID,Fee_Type,Fee_Amt,Fee_Date,Asset_Class,CFI,
Put_Call,Expiration_Date,Prem_Amt,Prem_Date,Delta,Gamma,Theta,Vega
3/21/2019,3/21/2019,3/21/2019,CME,OPT,USDJYN,JPY,1,20210317,3/19/2021,3/18/2021,B,
10000,0.999703246,113.765,111,27650,0,10000,CME,987,TESTACCT1,HOUS,CME,987,HOUS,,TESTACCT1,4,CCPC_1234,
1234,N,-0.29,140.42,-0.19,3340925,3340925,CASH,OPTCI,Ccy,USD,JPY,JPY,,1110000,7/5/2016,CPC1234,0,1234,
CLEARED,NEW_TRADE,,USDJPY50115700.1,,OTCFX,OPECCN,P,3/17/2021,-10000,3/18/2021,-41.69,-0.61,34.96,-161.5
3/21/2019,3/21/2019,3/21/2019,CME,OPT,EURUSD,USD,1,20210317,3/19/2021,3/18/2021,B,
10000000,0.992003518,1.059,1.06,-10000,0,10000000,CME,987,TESTACCT1,HOUS,CME,987,HOUS,,TESTACCT1,4,C1234,
1234,N,259666.23,261759.38,0.07,3426476,3426476,CASH,OPTCI,Ccy,EUR,USD,USD,,10600000,7/5/2016,CPC12345,
0,12345,CLEARED,NEW_TRADE,,EURUSD50115710.2,,OTCFX,OPECCN,P,3/17/2021,-15000,3/18/2021,-42.39,-2.53,28.66,
-70.03
3/21/2019,3/21/2019,3/21/2019,CME,OPT,GBPUSD,USD,1,20210317,3/19/2021,3/18/2021,B,
10000000,0.992003518,1.2265,1.24,-135000,0,10000000,CME,987,TESTACCT1,HOUS,CME,987,HOUS,,TESTACCT1,4,C12345,
1234,N,259666.23,261759.38,0.94,3426477,3426477,CASH,OPTCI,Ccy,GBP,USD,USD,,12400000,7/5/2016,CPC123456,
0,123456,CLEARED,TRANSFER_IN,,GBPUSD50115720.3,TRANSFER_FEE,-259666.23,1/18/2017,OTCFX,OCECCN,C,3/17/2021,
-12500,3/18/2021,-0.01,0,0.02,-0.03
</string>
</payload>
</transaction>
</ns2:transactionReq>

```

#### Futures & Options CSV Requests

##### Example 1: Simple CSV Portfolio CSV

CORE API minimally requires the below attributes to build futures and options transactions. Note CORE will auto-fill attributes when able - for instance if a user supplies a valid Globex Ticket Symbol (Ticker Symbol attribute), other product attributes can be left blank. It is expected users leave the Product Name attribute blank.

```

<?xml version="1.1" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid">
<transaction portfolioId="0" type="TRADE" id="0"><payload encoding="STRING" format="CSV">
<string>
Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code,Period Code,Put / Call,Strike,Underlying Period
Code,Net Positions,Margin Type
Test,test,CME,GEU3,EURODOLLAR FUTURES,ED,202309,,,,-54461,
Test,test,CME,GEU9,EURODOLLAR FUTURES,ED,201909,,,,-123456,
Test,test,CME,GEH0,EURODOLLAR FUTURES,ED,202003,,,,-75406,
Test,test,CME,GEZ4,EURODOLLAR FUTURES,ED,202412,,,,-70732,
</string>
</payload>
</transaction>
</ns2:transactionReq>

```

##### Example 2: Risk API CSV Portfolio

Risk API CSV or JSON format (see also below) are the expected SPAN 2 input payload formats. These formats are supported for futures and options only and are also compatible with the deployable margin software program.

Additional details around building a Risk API format payload can be found [here](#).

Please note CORE API separates transactions into multiple portfolios when the Account ID or Firm ID do not match.

```
<?xml version="1.1" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.12" reqUserId="userid">
<transaction portfolioId="0" type="TRADE" id="0"><payload encoding="STRING" format="CSV">
<string> requestId,version,sentTime,businessDate,cycleCode,runNumber,id,currency,customerAccountType,
omnibusInd,parentPortfolioId,firmId,accountId,accountName,originType,accountType,segregationType,netQty,
nakedLongQty,nakedShortQty,clearingOrganizationId,exchangeId,productCode,productType,periodCode,putCallInd,
strike,underlyingPeriodCode,memo
TEST,1,2021-06-21T09:26:49Z,6/18/2021,EOD,1,TEST,USD,SPECULATOR,NO,,1234,ACCOUNT1,ACCOUNT1,CUST,CSEG,CSEG,
5,0,0,CME,CME,ED,FUT,202309,,,,memo-1
TEST,1,2021-06-21T09:26:49Z,6/18/2021,EOD,1,TEST,USD,SPECULATOR,NO,,1234,ACCOUNT1,ACCOUNT1,CUST,CSEG,CSEG,
-5,0,0,CME,NYMEX,CL,FUT,202206,,,,memo-1</string>
</payload>
</transaction>
</ns2:transactionReq>
```

## Examples by Product in JSON Format

Risk API JSON or CSV format are the expected SPAN 2 input payload formats. These formats are supported for futures and options only and are also compatible with the deployable margin software program.

Additional details around building a Risk API format payload can be found [here](#).

Please note CORE API separates transactions into multiple portfolios when the Account ID or Firm ID do not match.

Futures and Options Request

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.12" reqUserId="userid">
<transactionReq>
  <transaction portfolioId="1234" type="TRADE">
    <payload encoding="STRING" format="RISK_API_JSON">
      <string>{
        "header": {
          "requestId": "TEST",
          "sentTime": "2021-06-21T09:26:49Z",
          "version": "1"
        },
        "payload": {
          "pointInTime": {
            "cycleCode": "EOD",
            "businessDt": "2021-06-18",
            "runNumber": 1
          },
          "portfolios": [
            {
              "positions": [
                {
                  "instrument": {
                    "clearingOrganizationId": "CME",
                    "exchangeId": "CME",
                    "periodCode": "202312",
                    "productCode": "ED",
                    "productType": "FUT"
                  },
                  "netQty": 5
                },
                {
                  "instrument": {
                    "clearingOrganizationId": "CME",
                    "exchangeId": "NYMEX",
                    "periodCode": "202206",
                    "productCode": "CL",
                    "productType": "FUT"
                  },
                  "netQty": -5
                }
              ],
              "currency": "USD",
              "customerAccountType": "SPECULATOR",
              "entities": {
                "accountId": "ACCOUNT1",
                "accountName": "ACCOUNT1",
                "firmId": "1234",
                "originType": "CUSTOMER",
                "segregationType": "CSEG"
              },
              "memo": "memo-1",
              "omnibusInd": "NO"
            }
          ]
        }
      }></string>
    </payload>
  </transaction>
</transactionReq>

```

#### Futures and Options Response

Please note the response format for CORE API is FIXML regardless of inbound transaction type. CORE API assigns transaction and portfolio IDs to the newly created portfolio. The portfolio ID must be supplied in subsequent Margin actions.



```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction portfolioId="12345" type="TRADE" id="1234567">
    <payload encoding="STRING" format="FIXML">
      <string><?xml version="1.0" encoding="UTF-8" standalone="yes"?><FIXML xmlns="www.cmegroup.com
/fixml50/1" v="5.0 SP2" xv="109" cv="CME.0001" s="20090815"><TrdCaptRpt LastQty="5" SettlCcy="USD"><Instrmt
ID="ED" Src="H" SecTyp="FUT" MMY="202309" MatDt="2023-09-18" Exch="CME"/><RptSide Side="1" InptDev="API"
><Pty ID="1234" R="4"/><Pty ID="CME" R="21"/><Pty ID="ACCOUNT1" R="24"><Sub ID="1" Typ="26"/></Pty><
/RptSide></TrdCaptRpt></FIXML></string>
    </payload>
  </transaction>
  <transaction portfolioId="12345" type="TRADE" id="1234568">
    <payload encoding="STRING" format="FIXML">
      <string><?xml version="1.0" encoding="UTF-8" standalone="yes"?><FIXML xmlns="www.cmegroup.com
/fixml50/1" v="5.0 SP2" xv="109" cv="CME.0001" s="20090815"><TrdCaptRpt LastQty="5" SettlCcy="USD"><Instrmt
ID="CL" Src="H" SecTyp="FUT" MMY="202206" MatDt="2022-05-20" Exch="NYMEX"/><RptSide Side="2" InptDev="API"
><Pty ID="1234" R="4"/><Pty ID="CME" R="21"/><Pty ID="ACCOUNT1" R="24"><Sub ID="1" Typ="26"/></Pty><
/RptSide></TrdCaptRpt></FIXML></string>
    </payload>
  </transaction>
</ns2:transactionRpt>

```

## Examples Adding Multiple Rates Products in One Request

These examples show the REQUEST to ADD TRANSACTIONS to an existing portfolio. The RESPONSE is the subsequent MARGIN RESPONSE when you send a MARGIN GET. The flow of the calls would be:

- [Add Portfolio](#) (if not using an existing one)
- [Add Transactions](#) (like in the below request examples)
- [Calculate Margin](#) (take the margin request id from this for your margin get call)
- [Get Margin](#) (the responses below are from the margin get call)

### Delta Ladder and Futures Request

```

<?xml version="1.1" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="userid">
<transaction portfolioId="9450453" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Value Date,CMF ID,PB Account ID,Curve Name,Currency,91D,183D,274D,365D,457D,548D,639D,731D,1096D,1461D,
1826D,2192D,2557D,2922D,3287D,3653D,4383D,5479D,7305D,9131D,10958D,14610D,18263D
5/1/2015,TEST123,TEST, EUR_EONIA_1D_ERS, EUR,
76.68712171,46.3058966,71.04005718,53.27827004,25.39266363,4.119744453,57.62719439,69.97975366,81.09153774,4
6.5451721,4.785928438,20.31804886,23.04591031,82.39499211,58.58227324,54.25518629,8.643396615,45.15384983,62
.78940146,19.8988237,96.95792044,99.0835109,67.01002732
</string>
</payload>
</transaction>
<transaction portfolioId="9450453" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code,Period Code,Put / Call,Strike,Underlying Period
Code,Net Positions,Margin Type
Test,123,CME,GEZ9,,ED,201912,, , ,1000,FUT
</string>
</payload>
</transaction>
</ns2:transactionReq>

```

### Delta Ladder and Futures Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="SUCCESS">
  <transaction type="DELTA_LADDER" portfolioId="10389211" id="156618800">
    <payload format="CSV" encoding="STRING">
      <string>&quot;Value Date&quot;;&quot;CMF&quot;;&quot;PB Account&quot;;&quot;Curve Name&quot;;
&quot;Currency&quot;;&quot;91D&quot;;&quot;183D&quot;;&quot;274D&quot;;&quot;365D&quot;;&quot;457D&quot;;
&quot;548D&quot;;&quot;639D&quot;;&quot;731D&quot;;&quot;1096D&quot;;&quot;1461D&quot;;&quot;1826D&quot;;
&quot;2192D&quot;;&quot;2557D&quot;;&quot;2922D&quot;;&quot;3287D&quot;;&quot;3653D&quot;;&quot;4383D&quot;;
&quot;5479D&quot;;&quot;7305D&quot;;&quot;9131D&quot;;&quot;10958D&quot;;&quot;14610D&quot;;&quot;
18263D&quot;;
&quot;05/01/2015&quot;;&quot;TEST123&quot;;&quot;TEST&quot;;&quot;EUR_EONIA_1D_ERS&quot;;&quot;&quot;;&quot;
76.68712171&quot;;&quot;46.3058966&quot;;&quot;71.04005718&quot;;&quot;53.27827004&quot;;&quot;25.39266363
&quot;;&quot;4.119744453&quot;;&quot;57.62719439&quot;;&quot;69.97975366&quot;;&quot;81.09153774&quot;;
&quot;46.5451721&quot;;&quot;4.785928438&quot;;&quot;20.31804886&quot;;&quot;23.04591031&quot;;&quot;
82.39499211&quot;;&quot;58.58227324&quot;;&quot;54.25518629&quot;;&quot;8.643396615&quot;;&quot;45.15384983
&quot;;&quot;62.78940146&quot;;&quot;19.8988237&quot;;&quot;96.95792044&quot;;&quot;99.0835109&quot;;&quot;
67.01002732&quot;;
    </string>
  </payload>
</transaction>
<transaction type="TRADE" portfolioId="10389212" id="156618801">
  <payload format="FIXML" encoding="STRING">
    <string>&lt;?xml version=&quot;1.0&quot;; encoding=&quot;UTF-8&quot;; standalone=&quot;yes&quot;;?
&gt;&lt;FIXML
  xmlns=&quot;www.cmegroup.com/fixml50/1&quot;; s=&quot;20090815&quot;; cv=&quot;CME.0001&quot;;
xv=&quot;109&quot;; v=&quot;5.0 SP2&quot;;&gt;&lt;TrdCaptRpt LastQty=&quot;1000&quot;;&gt;&lt;Instrmt
Exch=&quot;CME&quot;; PutCall=&quot;1&quot;; MMY=&quot;201912&quot;; SecTyp=&quot;FUT&quot;; Src=&quot;H&quot;;
ID=&quot;ED&quot;;&gt;&lt;RptSide InptDev=&quot;API&quot;; Side=&quot;1&quot;;&gt;&lt;Pty R=&quot;4&quot;;
ID=&quot;Test&quot;;&gt;&lt;Pty R=&quot;24&quot;; ID=&quot;123&quot;;&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;
&lt;/FIXML&gt;
    </string>
  </payload>
</transaction>
</ns2:transactionRpt>

```

#### Delta Ladder and IRS Request

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" reqUserId="userid">
<transaction portfolioId="9450453" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Value Date,CMF ID,PB Account ID,Curve Name,Currency,91D,183D,274D,365D,457D,548D,639D,731D,1096D,1461D,
1826D,2192D,2557D,2922D,3287D,3653D,4383D,5479D,7305D,9131D,10958D,14610D,18263D
5/1/2015,TEST123,TEST,USD_LIBOR_6M_ERS,USD,
87.91069815,51.45610654,56.78624692,45.36329543,81.06477045,65.11628351,45.28058827,41.59868344,27.83144959,
78.91017634,23.37353007,52.47776654,29.35107241,78.52952076,24.70027753,62.20913656,53.49839814,53.90158518,
23.03446519,1.164965475,23.82325754,41.6182878,94.79988781
</string>
</payload>
</transaction>
<transaction portfolioId="9450453" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Firm ID,Account ID,ClearedTradeId,Product Type ,Currency,Effective Date,Maturity Date,Notional,Direction,
Fixed Rate,Leg1 Index,Leg1 IndexTenor,Leg1 Payfreq,Leg1 CompMethod,Leg2 Index,Leg2 IndexTenor,Leg2 Payfreq,
Leg2 CompMethod,Leg1 Spread,Leg2 Spread
Test,1234,Basis ,Basis ,EUR,9/22/2016,9/22/2026,"10,000,000",P,N/A,EUR-EURIBOR-Reuters,3M,3M,NONE,EUR-
EURIBOR-Reuters,1M,1M,NONE,0.002463,0.023576
</string>
</payload>
</transaction>
</ns2:transactionReq>

```

Delta Ladder and IRS Response

```

<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:transactionRpt
  xmlns:ns2="http://cmegroup.com/schema/core/1.0" status="SUCCESS">
  <transaction type="DELTA_LADDER" portfolioId="10389216" id="156618827">
    <payload format="CSV" encoding="STRING">
      <string>&quot;Value Date&quot;;&quot;CMF&quot;;&quot;PB Account&quot;;&quot;Curve Name&quot;;
&quot;Currency&quot;;&quot;91D&quot;;&quot;183D&quot;;&quot;274D&quot;;&quot;365D&quot;;&quot;457D&quot;;
&quot;548D&quot;;&quot;639D&quot;;&quot;731D&quot;;&quot;1096D&quot;;&quot;1461D&quot;;&quot;1826D&quot;;
&quot;2192D&quot;;&quot;2557D&quot;;&quot;2922D&quot;;&quot;3287D&quot;;&quot;3653D&quot;;&quot;4383D&quot;;
&quot;5479D&quot;;&quot;7305D&quot;;&quot;9131D&quot;;&quot;10958D&quot;;&quot;14610D&quot;;&quot;
18263D&quot;;
&quot;05/01/2015&quot;;&quot;TEST123&quot;;&quot;TEST&quot;;&quot;USD_LIBOR_6M_ERS&quot;;&quot;&quot;;&quot;
87.91069815&quot;;&quot;51.45610654&quot;;&quot;56.78624692&quot;;&quot;45.36329543&quot;;&quot;81.06477045
&quot;;&quot;65.11628351&quot;;&quot;45.28058827&quot;;&quot;41.59868344&quot;;&quot;27.83144959&quot;;
&quot;78.91017634&quot;;&quot;23.37353007&quot;;&quot;52.47776654&quot;;&quot;29.35107241&quot;;&quot;
78.52952076&quot;;&quot;24.70027753&quot;;&quot;62.20913656&quot;;&quot;53.49839814&quot;;&quot;53.90158518
&quot;;&quot;23.03446519&quot;;&quot;1.164965475&quot;;&quot;23.82325754&quot;;&quot;41.6182878&quot;;&quot;
94.79988781&quot;;
</string>
    </payload>
  </transaction>
  <transaction type="TRADE" portfolioId="10389217" id="156618828">
    <payload format="FPML" encoding="STRING">
      <string>&lt;?xml version=&quot;1.0&quot; encoding=&quot;UTF-8&quot; standalone=&quot;yes&quot;;?
&gt;&lt;ns3:FpML
      xmlns=&quot;http://www.fpml.org/FpML-5/confirmation&quot;
      xmlns:ns2=&quot;http://www.w3.org/2000/09/xmlsig#&quot;
      xmlns:ns3=&quot;http://www.cmegroup.com/otc-clearing/confirmation&quot;;&lt;&lt;
clearingConfirmed&gt;&lt;trade&gt;&lt;tradeHeader&gt;&lt;partyTradeIdentifier&gt;&lt;partyReference
href=&quot;clearing_service&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;cm_e_trade_id&quot;/&gt;&lt;tradeId
tradeIdScheme=&quot;remaining_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;platform_trade_id&quot;
/&gt;&lt;tradeId tradeIdScheme=&quot;block_trade_id&quot;/&gt;&lt;tradeId tradeIdScheme=&quot;
client_trade_id&quot;/&gt;&lt;/partyTradeIdentifier&gt;&lt;partyTradeInformation&gt;&lt;partyReference
href=&quot;clearing_firm&quot;/&gt;&lt;accountReference href=&quot;account1&quot;/&gt;&lt;relatedParty&gt;
&lt;partyReference href=&quot;trade_source&quot;/&gt;&lt;role&gt;InputSource&lt;/role&gt;&lt;
/relatedParty&gt;&lt;category categoryScheme=&quot;cm_e_origin_code&quot;/&gt;&lt;/partyTradeInformation&gt;
&lt;tradeDate&gt;2016-09-22&lt;/tradeDate&gt;&lt;swap&gt;&lt;swapStream id=&quot;
floatLeg&quot;&gt;&lt;payerPartyReference href=&quot;clearing_firm&quot;/&gt;&lt;payerAccountReference
href=&quot;account1&quot;/&gt;&lt;receiverPartyReference href=&quot;clearing_service&quot;/&gt;&lt;
calculationPeriodDates id=&quot;floatLegCalcPeriodDates&quot;&gt;&lt;effectiveDate&gt;&lt;unadjustedDate&gt;
2016-09-22&lt;/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;businessDayConvention&gt;NONE&lt;
/businessDayConvention&gt;&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2016-09-22&lt;/adjustedDate&gt;&lt;
/effectiveDate&gt;&lt;terminationDate&gt;&lt;unadjustedDate&gt;2026-09-22&lt;/unadjustedDate&gt;&lt;
dateAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;
businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;
/dateAdjustments&gt;&lt;adjustedDate&gt;2026-09-22&lt;/adjustedDate&gt;&lt;/terminationDate&gt;&lt;
calculationPeriodDatesAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;
&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;
/calculationPeriodDatesAdjustments&gt;&lt;calculationPeriodFrequency&gt;&lt;periodMultiplier&gt;3&lt;
/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;rollConvention&gt;22&lt;/rollConvention&gt;&lt;
/calculationPeriodFrequency&gt;&lt;/calculationPeriodDates&gt;&lt;paymentDates&gt;&lt;
calculationPeriodDatesReference href=&quot;floatLegCalcPeriodDates&quot;/&gt;&lt;paymentFrequency&gt;&lt;
periodMultiplier&gt;3&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;/paymentFrequency&gt;&lt;
payRelativeTo&gt;CalculationPeriodEndDate&lt;/payRelativeTo&gt;&lt;paymentDatesAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;/paymentDatesAdjustments&gt;&lt;
/paymentDates&gt;&lt;resetDates id=&quot;floatLegResetDates&quot;&gt;&lt;calculationPeriodDatesReference
href=&quot;floatLegCalcPeriodDates&quot;/&gt;&lt;resetRelativeTo&gt;CalculationPeriodStartDate&lt;
/resetRelativeTo&gt;&lt;fixingDates&gt;&lt;periodMultiplier&gt;-2&lt;/periodMultiplier&gt;&lt;period&gt;
D&lt;/period&gt;&lt;dayType&gt;Business&lt;/dayType&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;
/businessDayConvention&gt;&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;dateRelativeTo href=&quot;floatLegResetDates&quot;/&gt;&lt;/fixingDates&gt;&lt;
resetFrequency&gt;&lt;periodMultiplier&gt;3&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;
/resetFrequency&gt;&lt;resetDatesAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;
/businessDayConvention&gt;&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;

```

```

/businessCenters&gt;&lt;/resetDatesAdjustments&gt;&lt;/resetDates&gt;&lt;calculationPeriodAmount&gt;&lt;
calculation&gt;&lt;notionalSchedule&gt;&lt;notionalStepSchedule&gt;&lt;initialValue&gt;1000000&lt;
/initialValue&gt;&lt;currency&gt;EUR&lt;/currency&gt;&lt;/notionalStepSchedule&gt;&lt;/notionalSchedule&gt;
&lt;floatingRateCalculation&gt;&lt;floatingRateIndex&gt;EUR-EURIBOR-Reuters&lt;/floatingRateIndex&gt;&lt;
indexTenor&gt;&lt;periodMultiplier&gt;3&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;
/indexTenor&gt;&lt;spreadSchedule&gt;&lt;initialValue&gt;0.002463&lt;/initialValue&gt;&lt;
/spreadSchedule&gt;&lt;/floatingRateCalculation&gt;&lt;dayCountFraction&gt;30/360&lt;/dayCountFraction&gt;
&lt;compoundingMethod&gt;None&lt;/compoundingMethod&gt;&lt;/calculation&gt;&lt;/calculationPeriodAmount&gt;
&lt;cashflows&gt;&lt;cashflowsMatchParameters&gt>true&lt;/cashflowsMatchParameters&gt;&lt;/cashflows&gt;&lt;
/swapStream&gt;&lt;swapStream id=&quot;floatLeg2&quot;&gt;&lt;payerPartyReference href=&quot;
clearing_service&quot;/&gt;&lt;receiverPartyReference href=&quot;clearing_firm&quot;/&gt;&lt;
receiverAccountReference href=&quot;account1&quot;/&gt;&lt;calculationPeriodDates id=&quot;
floatLeg2CalcPeriodDates&quot;&gt;&lt;effectiveDate&gt;&lt;unadjustedDate&gt;2016-09-22&lt;
/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;businessDayConvention&gt;NONE&lt;/businessDayConvention&gt;
&lt;/dateAdjustments&gt;&lt;adjustedDate&gt;2016-09-22&lt;/adjustedDate&gt;&lt;/effectiveDate&gt;&lt;
terminationDate&gt;&lt;unadjustedDate&gt;2026-09-22&lt;/unadjustedDate&gt;&lt;dateAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;/dateAdjustments&gt;&lt;
adjustedDate&gt;2026-09-22&lt;/adjustedDate&gt;&lt;/terminationDate&gt;&lt;
calculationPeriodDatesAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;
&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;
/calculationPeriodDatesAdjustments&gt;&lt;calculationPeriodFrequency&gt;&lt;periodMultiplier&gt;1&lt;
/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;/rollConvention&gt;&lt;
/calculationPeriodFrequency&gt;&lt;/calculationPeriodDates&gt;&lt;paymentDates&gt;&lt;
calculationPeriodDatesReference href=&quot;floatLeg2CalcPeriodDates&quot;/&gt;&lt;paymentFrequency&gt;&lt;
periodMultiplier&gt;1&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;/paymentFrequency&gt;&lt;
payRelativeTo&gt;CalculationPeriodEndDate&lt;/payRelativeTo&gt;&lt;paymentDatesAdjustments&gt;&lt;
businessDayConvention&gt;MODFOLLOWING&lt;/businessDayConvention&gt;&lt;businessCenters&gt;&lt;
businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;/businessCenters&gt;&lt;/paymentDatesAdjustments&gt;&lt;
/paymentDates&gt;&lt;resetDates id=&quot;floatLeg2ResetDates&quot;&gt;&lt;calculationPeriodDatesReference
href=&quot;floatLeg2CalcPeriodDates&quot;/&gt;&lt;resetRelativeTo&gt;CalculationPeriodStartDate&lt;
/resetRelativeTo&gt;&lt;fixingDates&gt;&lt;periodMultiplier&gt;-2&lt;/periodMultiplier&gt;&lt;period&gt;
D&lt;/period&gt;&lt;dayType&gt;Business&lt;/dayType&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;
/businessDayConvention&gt;&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;dateRelativeTo href=&quot;floatLeg2ResetDates&quot;/&gt;&lt;/fixingDates&gt;&lt;
resetFrequency&gt;&lt;periodMultiplier&gt;1&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;
/resetFrequency&gt;&lt;resetDatesAdjustments&gt;&lt;businessDayConvention&gt;MODFOLLOWING&lt;
/businessDayConvention&gt;&lt;businessCenters&gt;&lt;businessCenter&gt;EUTA&lt;/businessCenter&gt;&lt;
/businessCenters&gt;&lt;/resetDatesAdjustments&gt;&lt;/resetDates&gt;&lt;calculationPeriodAmount&gt;&lt;
calculation&gt;&lt;notionalSchedule&gt;&lt;notionalStepSchedule&gt;&lt;initialValue&gt;1000000&lt;
/initialValue&gt;&lt;currency&gt;EUR&lt;/currency&gt;&lt;/notionalStepSchedule&gt;&lt;/notionalSchedule&gt;
&lt;floatingRateCalculation&gt;&lt;floatingRateIndex&gt;EUR-EURIBOR-Reuters&lt;/floatingRateIndex&gt;&lt;
indexTenor&gt;&lt;periodMultiplier&gt;1&lt;/periodMultiplier&gt;&lt;period&gt;M&lt;/period&gt;&lt;
/indexTenor&gt;&lt;spreadSchedule&gt;&lt;initialValue&gt;0.023576&lt;/initialValue&gt;&lt;
/spreadSchedule&gt;&lt;/floatingRateCalculation&gt;&lt;dayCountFraction&gt;30/360&lt;/dayCountFraction&gt;
&lt;compoundingMethod&gt;None&lt;/compoundingMethod&gt;&lt;/calculation&gt;&lt;/calculationPeriodAmount&gt;
&lt;cashflows&gt;&lt;cashflowsMatchParameters&gt>true&lt;/cashflowsMatchParameters&gt;&lt;/cashflows&gt;&lt;
/swapStream&gt;&lt;/swap&gt;&lt;/trade&gt;&lt;party id=&quot;clearing_firm&quot;&gt;&lt;partyId
partyIdScheme=&quot;clearing_member_firms&quot;&gt;&lt;Test&lt;/partyId&gt;&lt;/party&gt;&lt;party id=&quot;
clearing_service&quot;&gt;&lt;/partyId&gt;&lt;/party&gt;&lt;party id=&quot;trade_source&quot;&gt;&lt;/partyId
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clearing_firm_accounts&quot;&gt;1234&lt;/accountId&gt;&lt;servicingParty href=&quot;clearing_firm&quot;/&gt;
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```

IRS and Futures Request

```

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<ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" reqUserId="userid">
<transaction portfolioId="{marginPortfolio}" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code,Period Code,Put / Call,Strike,Underlying Period
Code,Net Positions,Margin Type
Test,123,CME,GEZ9,,ED,201912,,,,,1000,FUT
</string>
</payload>
</transaction>
<transaction portfolioId="{marginPortfolio}" type="TRADE">
<payload encoding="STRING" format="CSV">
<string>
Firm ID,Account ID,ClearedTradeId,Product Type ,Currency,Effective Date,Maturity Date,Notional,Direction,
Fixed Rate,Leg1 Index,Leg1 IndexTenor,Leg1 Payfreq,Leg1 CompMethod,Leg2 Index,Leg2 IndexTenor,Leg2 Payfreq,
Leg2 CompMethod,Leg1 Spread,Leg2 Spread
Test,1234,Vanilla ,Vanilla ,USD,9/22/2016,9/22/2026,"100,000,000",P,0.03123,N/A,N/A,6M,NONE,USD-LIBOR-BBA,
3M,6M,FLAT,N/A,N/A
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```

#### IRS and Futures Response

```

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xv=&quot;109&quot; v=&quot;5.0 SP2&quot;&gt;&lt;TrdCaptRpt LastQty=&quot;1000&quot;&gt;&lt;Instrmt
Exch=&quot;CME&quot; PutCall=&quot;1&quot; MMY=&quot;201912&quot; SecTyp=&quot;FUT&quot; Src=&quot;H&quot;
ID=&quot;ED&quot;&gt;&lt;RptSide InptDev=&quot;API&quot; Side=&quot;1&quot;&gt;&lt;Pty R=&quot;4&quot;
ID=&quot;Test&quot;&gt;&lt;Pty R=&quot;24&quot; ID=&quot;123&quot;&gt;&lt;/RptSide&gt;&lt;/TrdCaptRpt&gt;
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xmlns:ns2=&quot;http://www.w3.org/2000/09/xmldsig#&quot;
xmlns:ns3=&quot;http://www.cmegroup.com/otc-clearing/confirmation&quot;&gt;&lt;
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  PutCall="1" StrkPx="92" MMY="201703" SecTyp="OOF" Src="H" ID="ED"
  Undly MMY="201703" SecTyp="FUT" Src="H" RptSide InptDev="API"
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