CME Group
A CME/Chicago Board of Trade/NYMEX Company

CME ClearPort® API

CME Repository Services

Trade Reporting API – OTC FX

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1 Background

The Commodity Futures Trading Commission (‘‘Commission or CFTC’’) is proposing rules to implement new statutory provisions enacted by Title VII of the Dodd-Frank Wall Street Reform and Consumer Protection Act. These proposed rules apply to swap data recordkeeping and reporting requirements for Swap Data Repositories (SDR), derivatives clearing organizations (DCO), designated contract markets (DCM), swap execution facilities (SEF), swap dealers (SD), major swap participants (MSP), and swap counterparties (SP) who are neither swap dealers nor major swap participants.

As part of these Dodd-Frank rulemakings, CFTC has mandated that all OTC swaps, whether cleared or not, be reported to a SDR. In order to facilitate such SDR reporting on behalf of market participants, CMEG will be launching its own Swaps Data Repository Service (hereafter referred to as “CME Repository Service” or CME RS).

2 Introduction

Reporting counterparties and SEFs can report to the CME RS to fulfill their reporting obligations. CME’s SDR service will streamline the reporting process by allowing the market to leverage existing connectivity points and operational processes to facilitate regulatory reporting. In particular, reporting parties will be able to avoid multiple connections for clearing, reporting and instead leverage a single API (ClearPort API) for clearing and SDR Reporting through CME. Additionally, the CME RS will allow CME to seamlessly manage all ongoing SDR reporting obligations for CME cleared trades (valuation, continuation data, lifecycle events, etc.).

2.1 Prerequisites

This document assumes that users have a basic understanding of XML and some familiarity with trade reporting models.

3 Connectivity to CME Repository

This section describes the various connectivity options available to report to the CME Repository.

3.1 MQ Connectivity

Customers will have the option of connecting over a secure network connection via Websphere MQ Series. Customers can submit messages through a remote queue while having message responses pushed to their local queue. MQ Series clients do not require user authentication since MQ is a secure method of transport.

For more information on MQ connectivity, refer to:
http://www.cmegroup.com/globex/files/connectivityoptions.pdf

3.2 Web Services Connectivity (HTTP)

Customers have the option of connecting using HTTPS via the Internet, Lease Line, and/or VPN. HTTP v.2.0 access supports both session-less and session-based user authentication. CME ClearPort® API supports

- Session-less HTTP Client
- Session-based HTTP Client

3.2.1 User Authentication (HTTP Only)

Session-less HTTP Client
HTTP users opting for session-less authentication must embed their CME ClearPort® API username and password in the Basic HTTP header of each message.

To do this, represent the username and password pair with a colon separating them (i.e.; Username:Password), then convert the string to base64.

For example:
Authorization: Basic QWxhZGRpbjpvcGVuIHNlc2FtZQ==

Session based HTTP Client

Session-based HTTP clients must use the FIXML Application-level User Request and User Response Messages. The API validates customer connections through session-based HTTP using a valid username and password. Responses are sent back to acknowledge a successful login or to convey a logon error. The User Request and User Response messages are used for the user connection messaging. Connections persist using cookies.

3.2.2 Password Changes

Password changes are also supported for HTTP users. Password changes use the FIXML Application-level User Request Message with an appropriate User Request Type.

Passwords expire every 45 days, so customers must implement the change password FIXML message.

Passwords must:

- Have a minimum of 8 characters and maximum of 20 characters,
- Not be a previously used password, and
- Contain at least 3 out of the following 4:

    - at least one UPPER CASE character;
    - at least one lower case character;
    - at least one numeric character;
    - at least one non-alphanumeric character.

4 Trade Reporting Flows

This section describes the flows associated with reporting creation data and Continuation data to CME RS.

4.1 Creation Data Reporting Flows

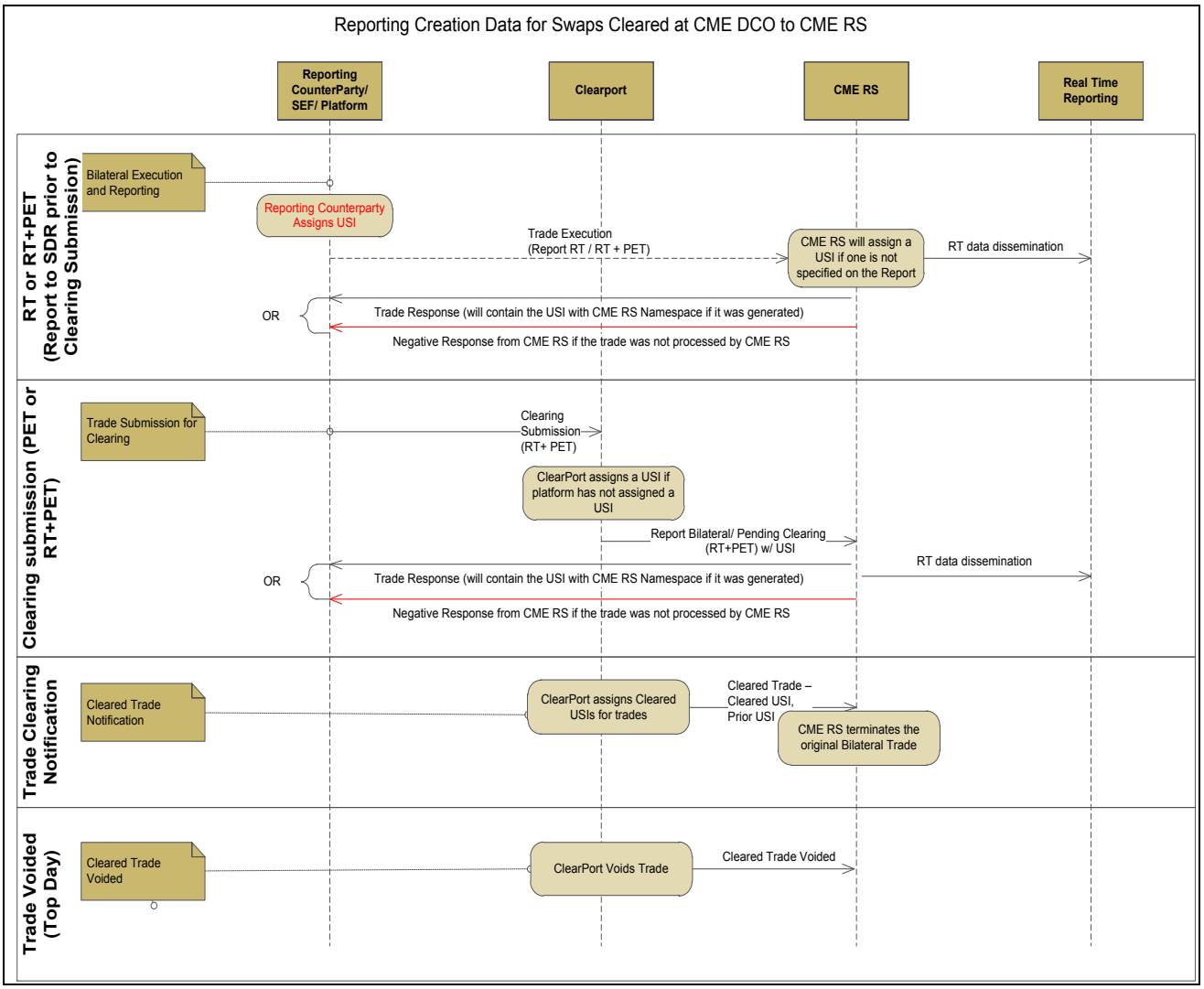
Creation Data Reporting
CFTC requires reporting of two types of data relating to the creation of a swap:

- the primary economic terms of the swap verified or matched by the counterparties at or shortly after the time of execution;
- and all of the terms of the swap included in the legal confirmation of the swap.

Universal Swap Identifier (USI)
The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. The creation and use of the USI has been mandated by the CFTC and SEC as part of the Dodd-Frank Act.

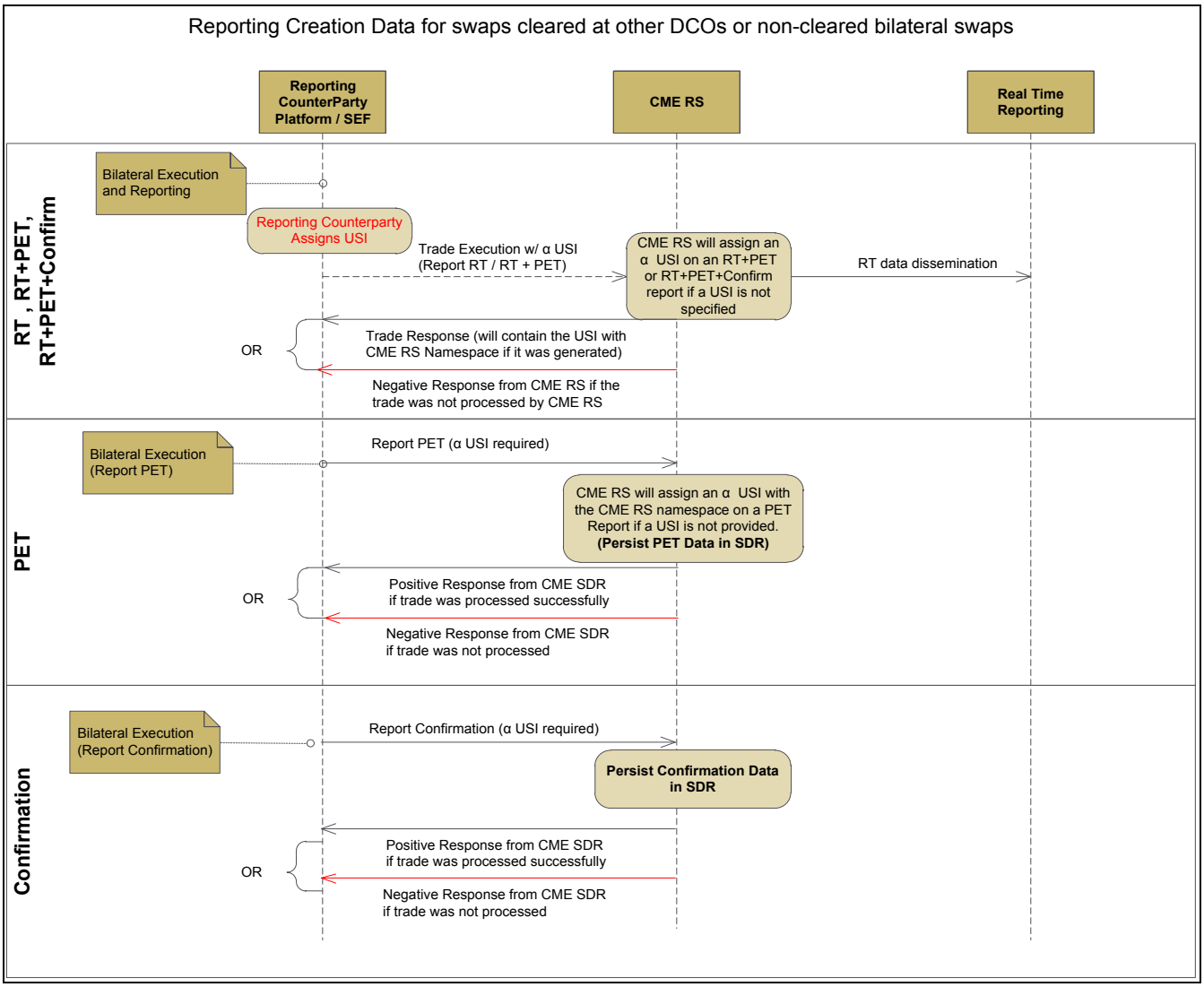
4.1.1 Reporting creation data for swaps cleared at CME

The following flow describes the reporting of RT (Realtime) and PET (Primary Economic Terms) for trades that are submitted to CME Clearing using the ClearPort API. Participants can leverage the ClearPort API to fulfill their reporting obligations certain additional attributes like the execution SDR and the regulatory report type. Clearport API will send appropriate messages to CME RS.



4.1.2 Reporting creation data for swaps cleared at other DCOs or non-cleared bilateral swaps

While reporting creation data for a swap that is being cleared elsewhere, or a bilateral swap that will not be cleared, a USI is required. The only exception to this is a vanilla RT Report which does not require submission of a USI. If the submitter does not specify a USI while reporting the creation data, CME RS will assign a bilateral (α) USI with the CME RS namespace and echo is back to the submitter. The submitter will need to send the bilateral (α) USI assigned by CME RS on any subsequent report submitted for the swap to the CME RS.


Reporting Creation Data for swaps cleared at other DCOs or non-cleared bilateral swaps
Reporting CounterParty Platform / SEF
CME RS
Real Time Reporting
RT , RT+PET, RT+PET+Confirm
Bilateral Execution and Reporting
Reporting Counterparty Assigns USI
Trade Execution w/ α USI (Report RT / RT + PET)
CME RS will assign an α USI on an RT+PET or RT+PET+Confirm report if a USI is not specified
RT data dissemination
OR
Trade Response (will contain the USI with CME RS Namespace if it was generated)
Negative Response from CME RS if the trade was not processed by CME RS
PET
Bilateral Execution (Report PET)
Report PET (α USI required)
CME RS will assign an α USI with the CME RS namespace on a PET Report if a USI is not provided. (Persist PET Data in SDR)
OR
Positive Response from CME SDR if trade was processed successfully
Negative Response from CME SDR if trade was not processed
Confirmation
Bilateral Execution (Report Confirmation)
Report Confirmation (α USI required)
Persist Confirmation Data in SDR
OR
Positive Response from CME SDR if trade was processed successfully
Negative Response from CME SDR if trade was not processed

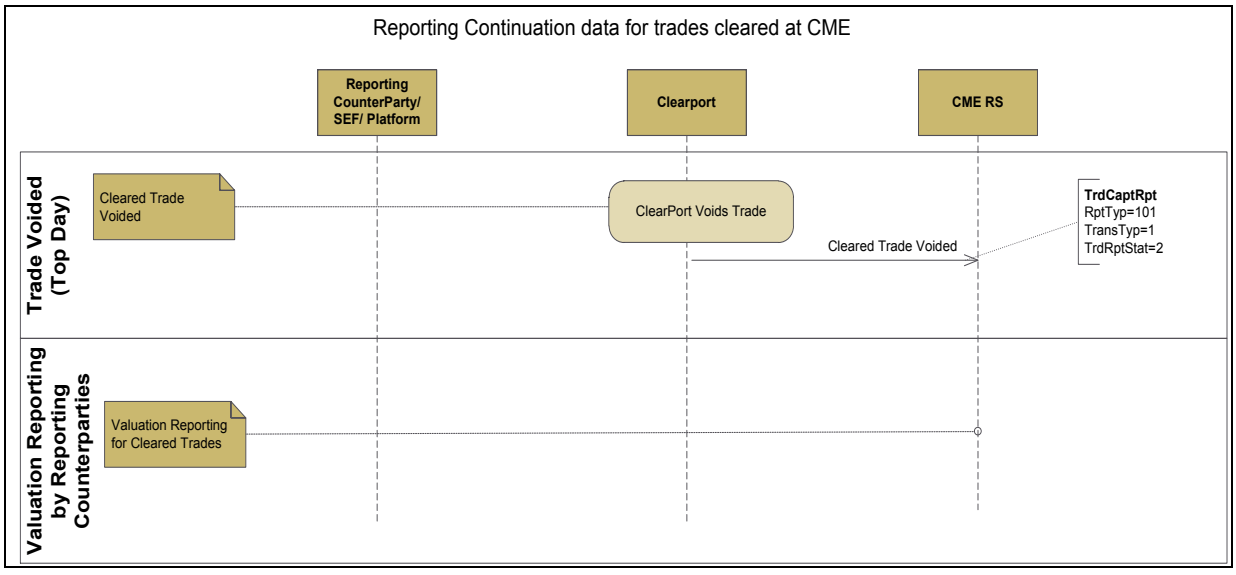
4.2 Continuation Data Reporting Flows

Continuation data reporting can be reported either using the life cycle approach, or using a snapshot approach.

- The life cycle approach involves reporting all life cycle events affecting the terms of a swap. This is reported only when the the event occurs.
- The snapshot approach requires reporting of a daily snapshot of all primary economic terms of a swap including any changes to such terms occurring since the previous snapshot.
- The continuation data reporting also includes reporting valuations which should be done daily.

4.2.1 Reporting continuation data for trades cleared at CME

All post trade activity of trades cleared at CME will be reported by the DCO to the CME RS. These activities include voids, terminations, transfers and all other events mandated by the Commission. Reporting counterparties will have the option of reporting independent valuations of cleared trades directly to the DCO.

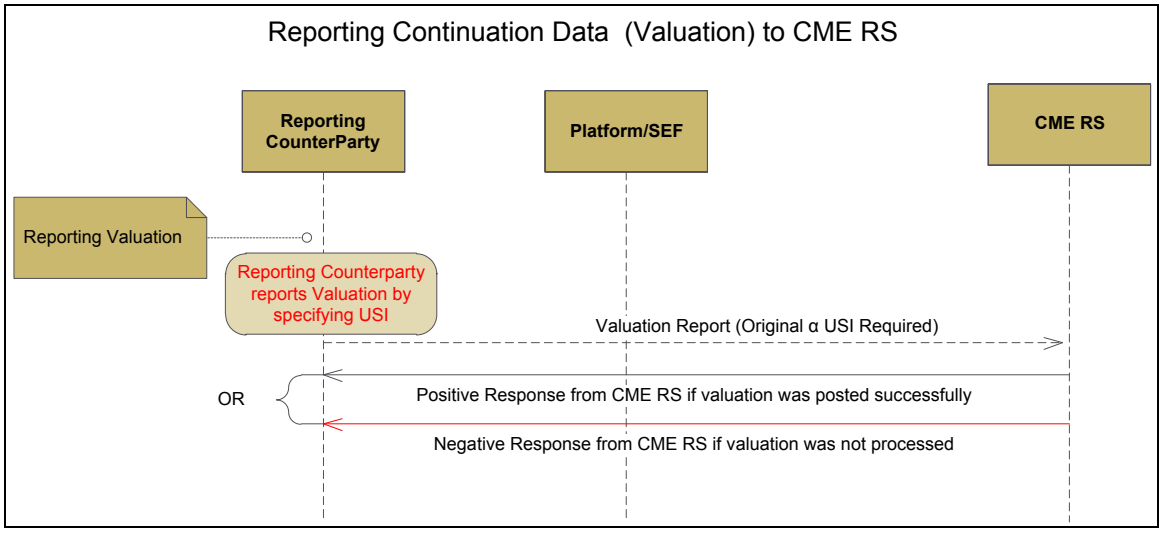


4.2.2 Reporting continuation data for all other trades (bilateral and cleared at other DCOs)

For trades that are not cleared at CME DCO, the Reporting counterparty will report all events that affect the swap and also provide daily valuation. The list of events supported by CME RS is defined below.

4.2.2.1 Reporting Valuations

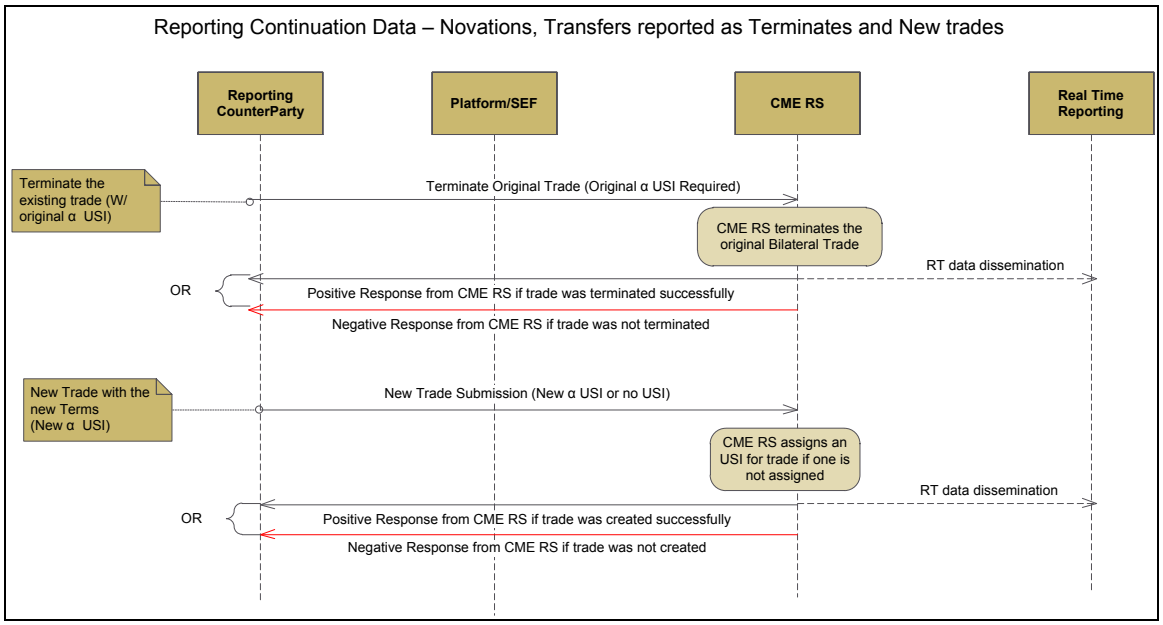
While reporting valuations, the original USI is required. Valuation Reports submitted without a USI will be rejected by CME RS.



4.2.2.2 Reporting Novations, Transfers as Terminates and New trades

Novations, Transfers can be reported by terminating the existing swap and reporting a new swap with the new counterparty. Participants may also choose to report amendments using this workflow where the original trade is terminated and a new trade is reported with the amended details.

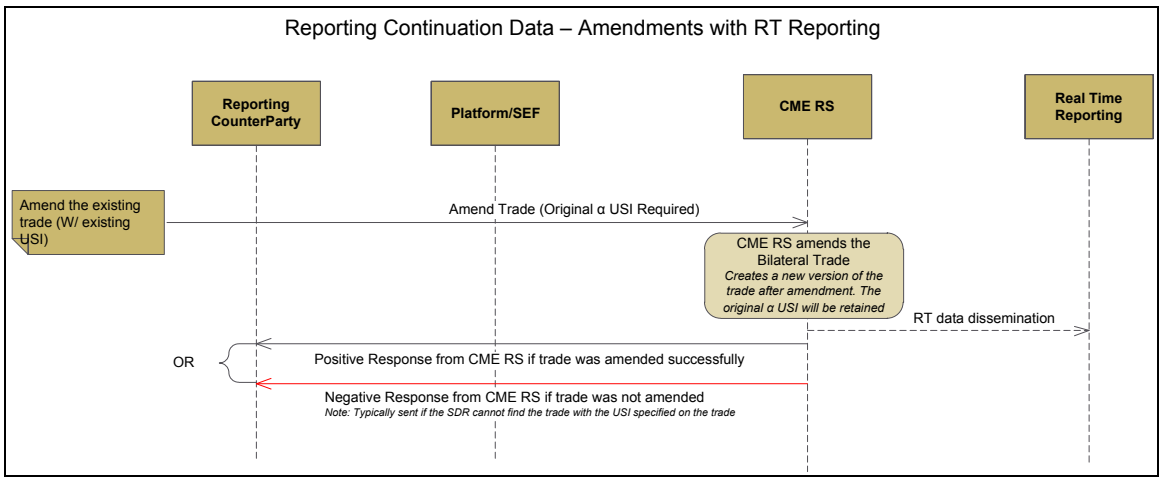
While reporting a termination, the original bilateral USI (α) is required. While reporting the new swap if a USI is not present, the CME RS will assign a USI with the CME RS namespace and echo it back on the confirm. The USI of the original swap that was terminated will be submitted as a prior USI in the new swap.



4.2.2.3 Reporting Amendments requiring RT

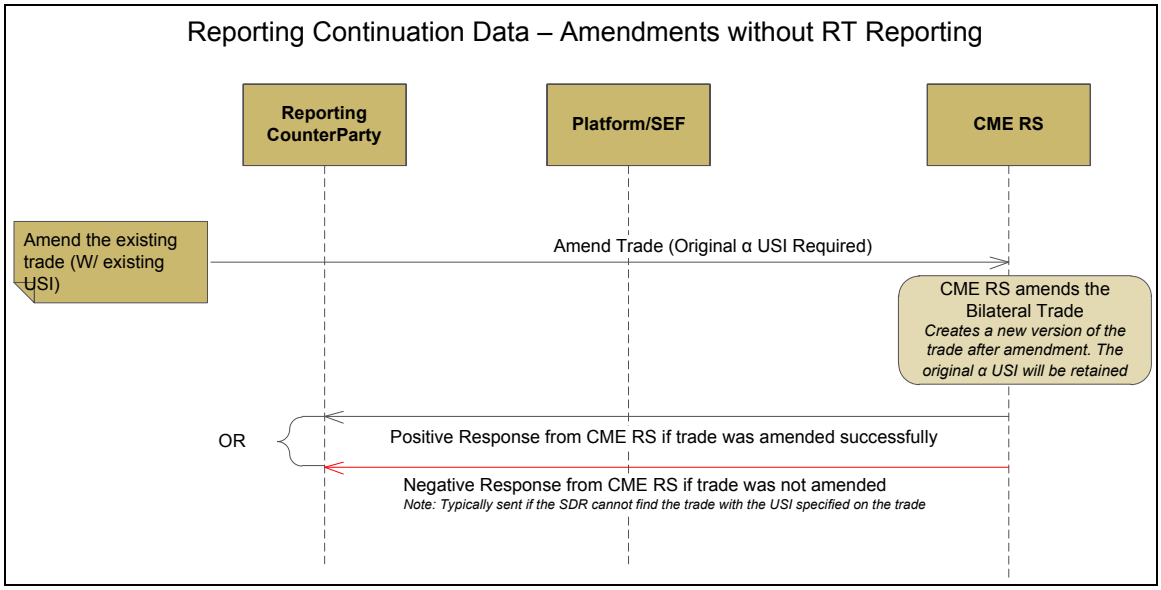
Participants can amend existing swaps. These amendments will needs to be reported as part of continuation reporting. The amendments will have to marked for RT reporting if the amendments affect the price forming data.

Additionally Novations and Transfers can be reported as amendments. While reporting any amendment, the original bilateral USI (α) is always required.



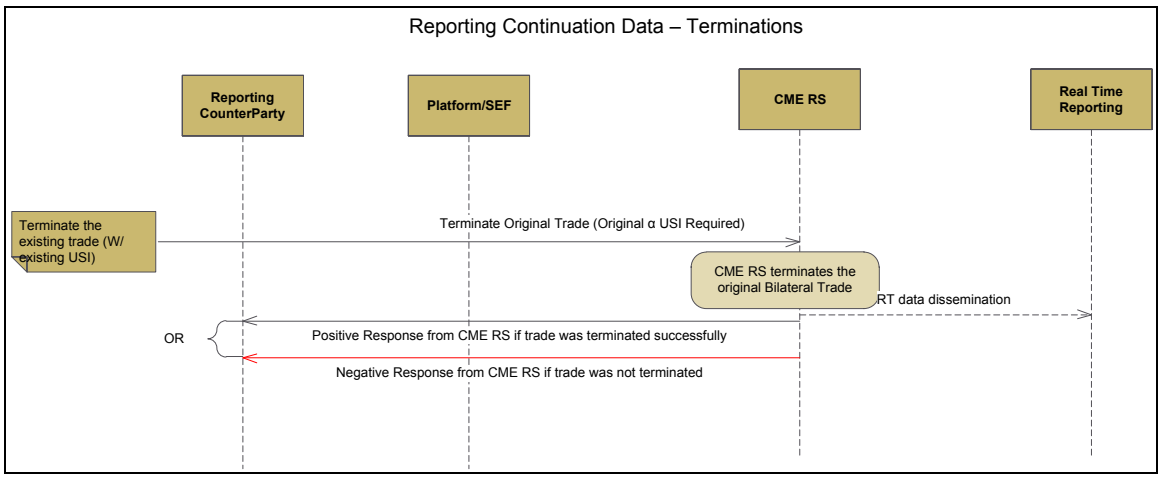
4.2.2.4 Reporting Amendments without RT

Participants can amend existing swaps. These amendments will needs to be reported as part of continuation reporting. Amendments that do not affect price will not need to be price reported.



4.2.2.5 Reporting Terminations

Terminations to existing swaps will need to be reported as part of continuation data reporting. All terminations will need to be price reported. Swaps may be terminated due to novations, transfers or options exercise. In all these cases, the terminations will need to be price reported.



5 Reporting Events

5.1 Creation data reporting

Event	Submission(s)	TrdCaptRpt/ TransTyp	TrdCaptRpt/RegRptTyp	TrdCaptRpt/ TrdContntn
New Trade	One or more submissions of RT, PET and Confirm data	0 = New	0 = RT 1 = PET 3 = Confirm 4 = RT+PET 5 = PET+Confirm 6 = RT+PET+Confirm	None

5.2 Life cycle events reporting

Event based reporting is reporting of all life cycle events that affect the swap. This table lists all the events supported by CME RS for reporting Continuation data. These values will be used if a participant will be using event based reporting for an asset class.

Event	Submission(s)	TrdCaptRpt/ TransTyp	TrdCaptRpt/RegRptTyp	TrdCaptRpt/ TrdContntn
Valuation	Submission per USI for valuation data	0 = New	7 = Post-Trade Valuation	None
Novation (as Amendments)	Submission updating the novated party/obligation (USI on the novated trade will stay the same) If the reporting counterparty does not change.	2 = Replace	9 = Post Trade Event	0 = Novation
			10 = Post Trade Event + RT	
Novation (as Terminates and Adds)	Terminate the trade with the current USI	1 = Cancel	10 = Post Trade Event+ RT	0 = Novation
	Create a new trade with a new USI	0 = New	9 = Post Trade Event	0 = Novation
			10 = Post Trade Event + RT[1]	
Partial Novation	Submission updating the original swap with the reduced notional	2 = Replace	10 = Post Trade Event + RT	1 = Partial novation
	Submission for new trade with additional party	0 = New	10 = Post Trade Event + RT	1 = Partial novation
Swap Unwind	Submission unwinding	1 = Cancel	10 = RT+Post Trade	2 = Swap

[1] A Post Trade event of 10 is sent if there were some fees/payments associated with the novation.

Event	Submission(s)	TrdCaptRpt/ TransTyp	TrdCaptRpt/RegRptTyp	TrdCaptRpt/ TrdContntn
	swap			unwind
Partial Swap Unwind (Decrease)	Submission updating swap (amending the trade for a lower amount)	2 = Replace	10 = RT+Post Trade Event	3 = Partial swap unwind
Exercise	Submission terminating option	1 = Cancel	10 = Post Trade Event + RT	4 = Exercise
	Submission for new swap from exercise (New USI)	0 = New	9 = Post Trade Event	4 = Exercise
Amendment	Submission updating amended swap	2 = Replace	9 = Post Trade Event (If not price affecting) 10 = RT+Post Trade Event (If price affecting)	8 = Amendment
Increase	Submission updating increasing the Swap Notional	2 = Replace	10 = RT+Post Trade Event (If price affecting)	9 = Increase
Withdrawal (Same as Swap Unwind)	Submission terminating swap	1 = Cancel	10 = RT+Post Trade Event (If price affecting)	15 = Withdrawal (Prior to confirmation or clearing)

5.3 Reporting Backloaded trades

Trades that have existed in the books of the participants and are still active can be backloaded swaps are reported to CME RS. The participant will need to send PET and Confirmation data for the backloaded trade.
Note: Price (RT – Realtime) will not need to be reported on historical Swaps by the CME RS.

Event	Submission(s)	TrdCaptRpt/ TransTyp	TrdCaptRpt/RegRptTyp	TrdCaptRpt/ TrdContntn
New Trade	Submission of Historical swaps	0 = New	1 = PET 3 = Confirm 5 = PET+Confirm	None

6 FIXML Message Flows for Reporting Events

6.1 Reporting Creation Data Message Flow

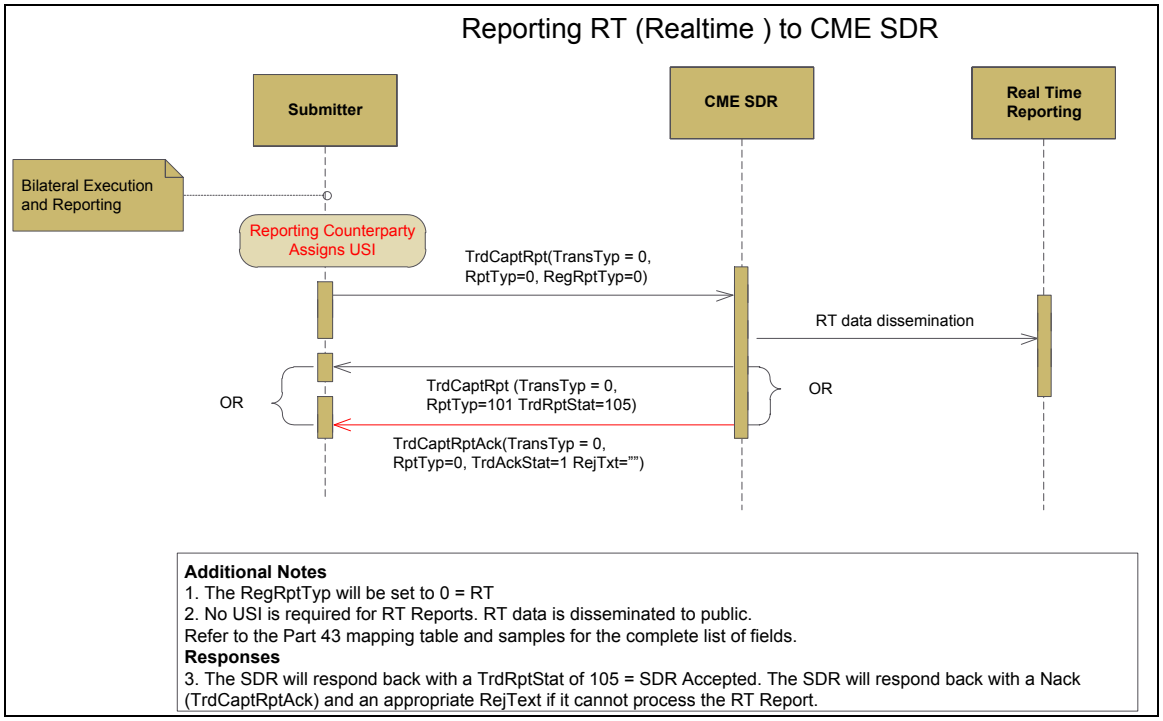
Creation data is the data associated with the creation and execution of the swap. This includes all the terms of the swap verified or matched by the counterparties at or shortly after the execution of the swap. This section describes all the flows associated with reporting creation data to CME RS.

6.1.1 Reporting RT for all trades to SDR

In this scenario, the participant submits a Part 43 Report for Realtime Reporting upon execution of a trade.

The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT** (0).
2. CME RS will record the report and disseminate the data to public.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of New (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.

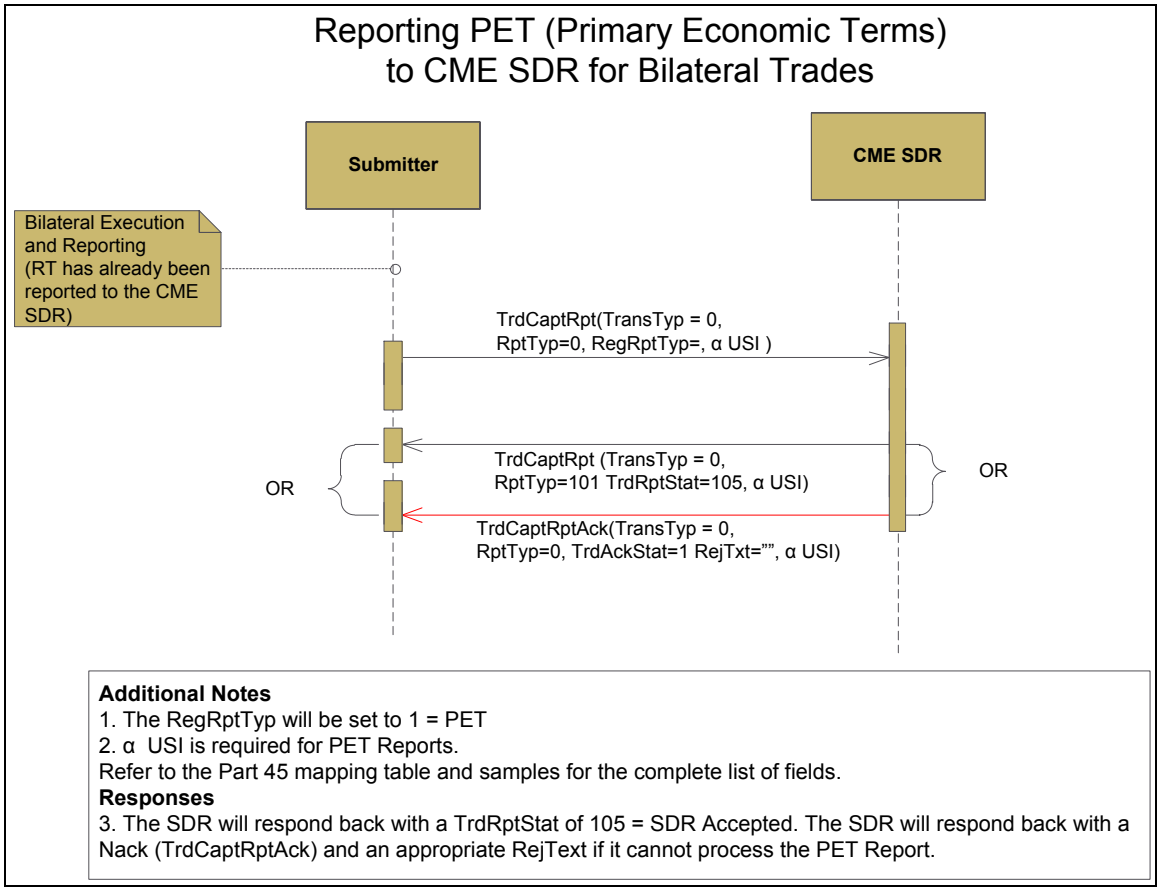


6.1.2 Reporting PET for all trades to CME RS

In this scenario, the participant submits a Part 45 Report for PET (Primary Economic Terms) Reporting. The Part 43 RT Report has already been submitted prior to this upon trade execution.

The steps are

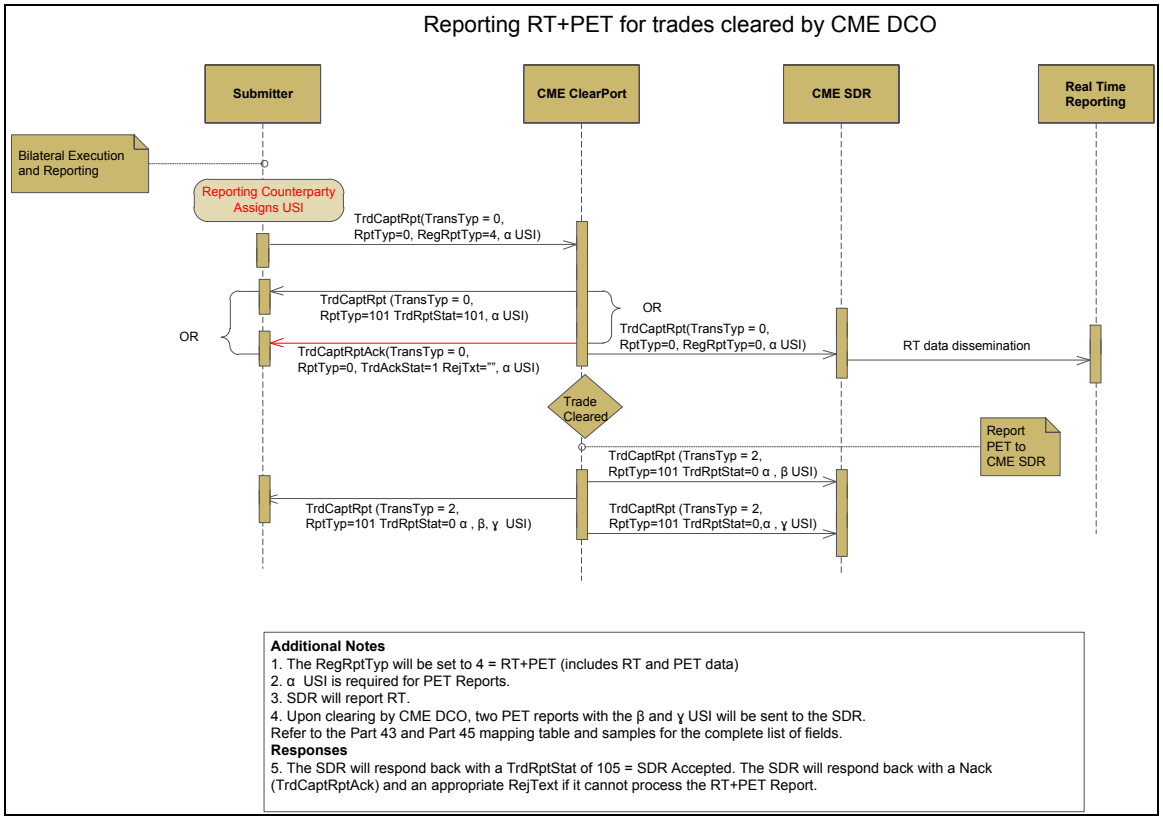
1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT** (1). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: if an α USI has not been assigned to the report, CME RS will assign a USI using the CME RS namespace and echo it back on confirms to the participant.
2. CME RS will record the PET Report.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of New (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.



6.1.3 Reporting RT + PET for trades cleared at CME DCO

In this scenario the participant submits the trade to be cleared at CME DCO marking it for Real time reporting as well. Upon submission, the ClearPort API will report the RT to the CME RS. The steps are

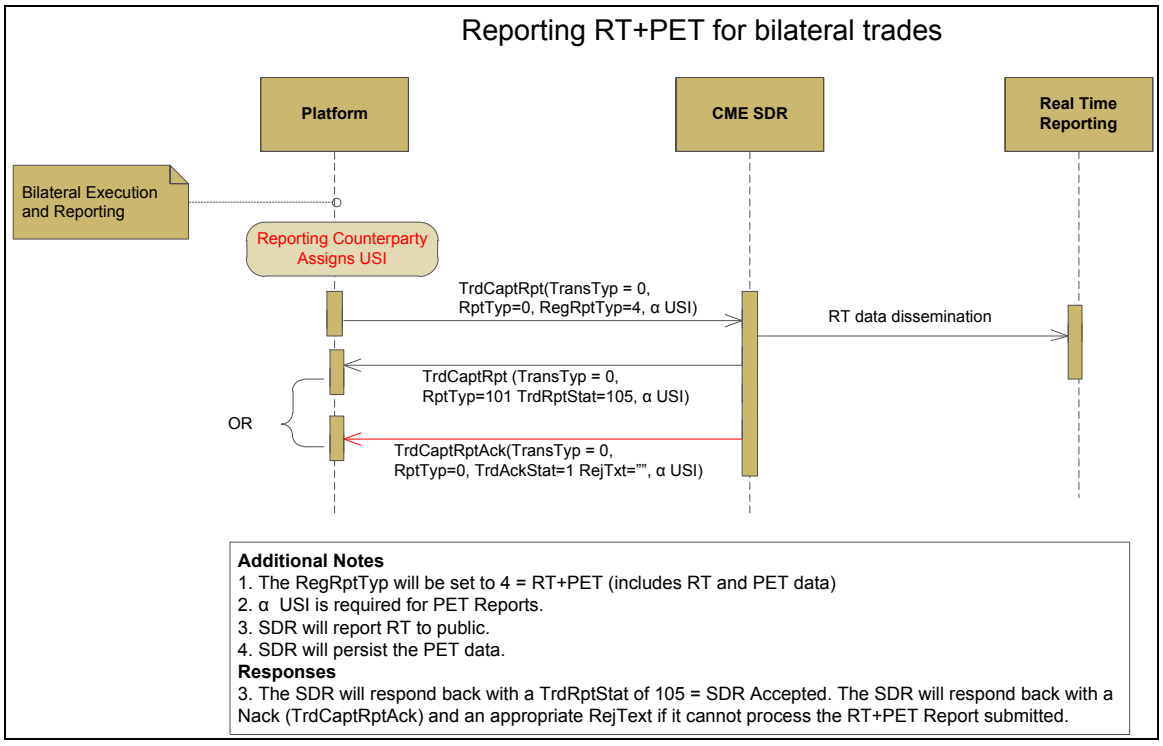
1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT** (4). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: if an α USI has not been assigned to the report, CME DCO will assign a USI using the CME DCO namespace and echo it back on confirms to the participant.
2. Upon Clearing, CME RS will record the PET Report for the two novated trades from clearing with a β and ɣ USI.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of New (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.



6.1.4 Reporting RT, PET and Confirmation for bilateral trades that will not clear

In this scenario, the participant submits a combined RT, PET and Confirmation Report to the CME RS.
The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT+PET+Confirm** (6). The participant includes the α USI in the **RegTrdID** block of the message.
2. Note: if an α USI has not been assigned to the report, CME RS will assign a USI using the CME RS namespace and echo it back on confirms to the participant.
3. CME RS will record the PET
4. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of New (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
5. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.



6.2 Reporting Continuation Events Message Flow

Continuation data is data associated with the continued existence of the swap until its final termination). This section describes the flows associated with reporting continuation data to CME RS.

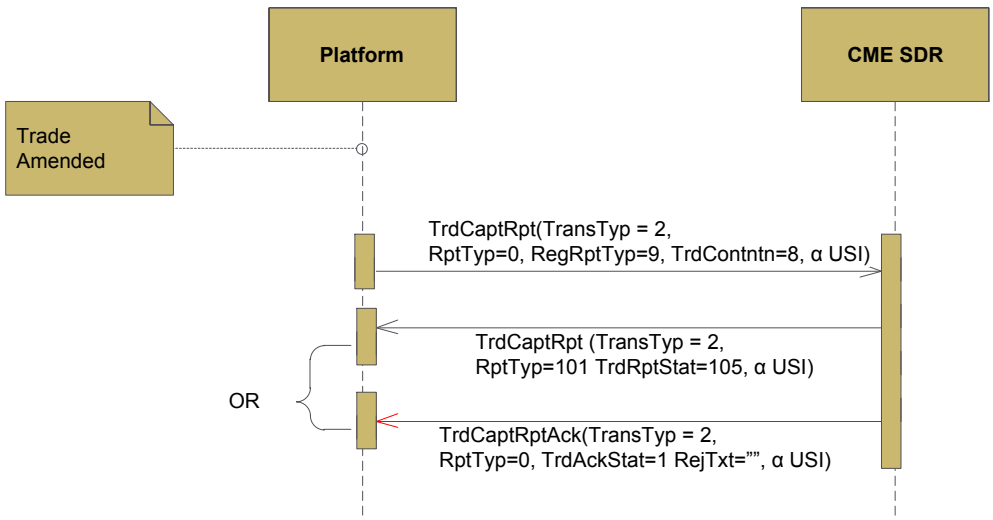
6.2.1 Reporting Amendments

In this scenario, the participant submits an amendment to a previously reported Swap. Swap amendments will need to be reported. Amendments may affect price affecting terms in which case RT data will have to be reported to the public.

Reporting Amendments that are not Price Forming

The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event** (9). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Amendment** (8). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will record the Amendment.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.



Additional Notes
1. The RegRptTyp will be set to 9 = Post Trade Event
2. The Trade Continuation flag will be set to 8 = Amendment
3. α USI is required on continuation event (Post Trade event) reporting.

Responses
3. The SDR will respond back with a TrdRptStat of 105 = SDR Accepted. The SDR will respond back with a Nack (TrdCaptRptAck) and an appropriate RejText if it cannot process the termination report submitted.

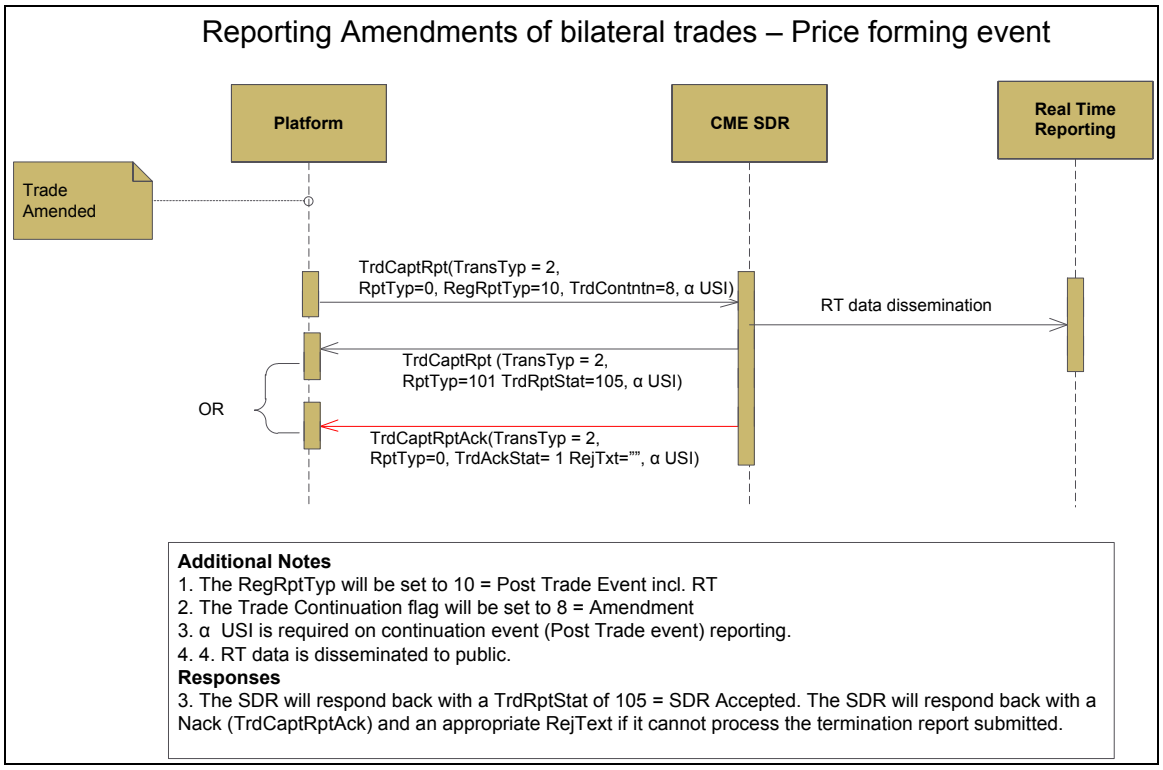
Reporting Amendments that are Price Forming

The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Amendment** (8). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will report RT data to public and record the Amendment.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.

Reporting Amendments that Increase notional

The flow is the same as reporting a Price forming amendment. The Submitters can use a **TrdContntn (**Trade Continuation flag) of **Increase** (9) instead of **Amendment** (8).

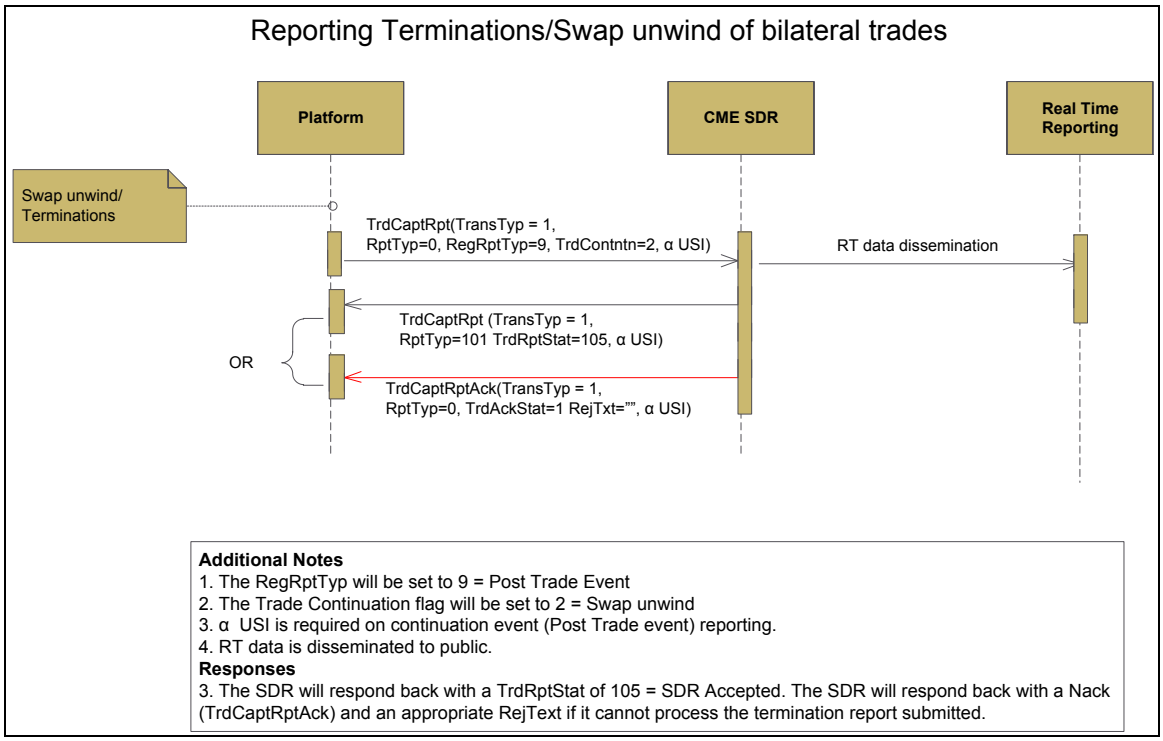


6.2.2 Reporting Swap Unwind/Termination

In this scenario, the participant submits a termination to a previously reported Swap. These are also referred to as Swap Unwinds. Swap terminations will need to be reported to public because these affect prices.

The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Swap Unwind** (2). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will report RT data to public and record the Termination.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.



6.2.3 Reporting Partial Swap Unwind/Partial Terminates

In this scenario the swap is partially terminated. There is a decrease in notional. The TransTyp will be set to 2 (Replace), the regulatory report type will be set to 10 which is Post Trade event including RT . The Trade Continuation will be set to a 3 which is a partial swap unwind. Please refer to ***Reporting Amendments*** flow for the workflow details.

6.2.4 Reporting Novations to CME RS as Terminates and new trades

Novation is the act of replacing one of the counterparties in an OTC trade with counterparty after consent with all the parties involved in the deal. In this scenario a novation is reported by terminating the old trade with the existing counterparty and reporting a new trade with the new counterparty. The new trade will have a new USI. The terminate will be need to be real time reported. The new trade will need to be real time reported if it affects the price which includes payment of any upfront fees etc.

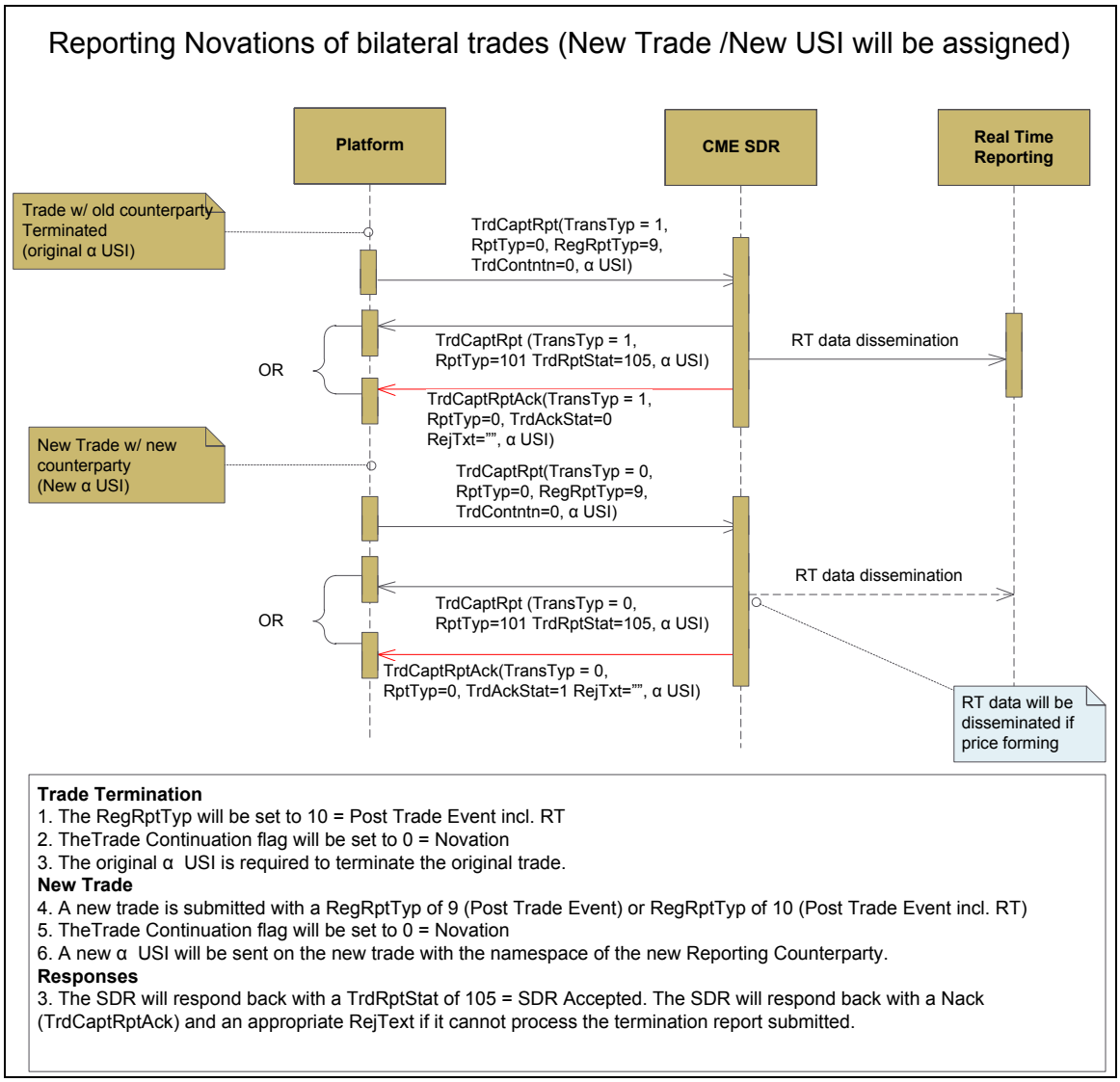
The steps are
Reporting the Terminate

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Novation** (0). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will report RT data to public and record the Termination.

3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.

Reporting the New trade

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Novation** (0). The participant includes a new α USI in the **RegTrdID** block of the message assigned by the Reporting Counterparty. Additionally the original USI will be specified as the prior USI.
   Note: If an α USI has not been assigned to the report, CME RS will assign a USI using the CME RS namespace and echo it back on confirms to the participant.
2. CME RS will report RT data to public.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **New** (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Reject** (1) and an appropriate RejTxt.



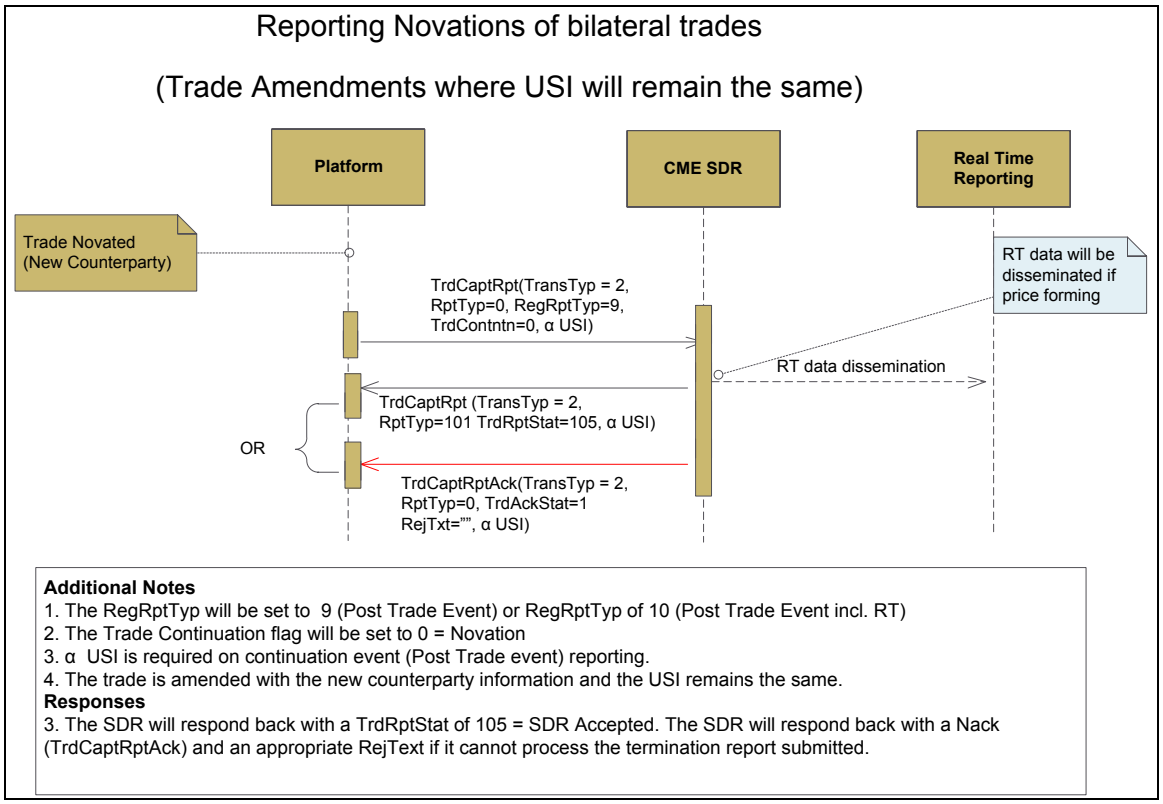
6.2.5 Reporting Novations as Amendments

While reporting a novation to the SDR, the novation can be sent in as an amendment if the USI is going to remain the same. An amendment can be used if the reporting counterparty does not change.

The steps are

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10) or a **RegRptTyp** of **Post Trade Event (**9) . Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Novation** (0). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.

2. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
3. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Replace** (2), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.



6.2.6 Reporting Partial Novations

If part of a trade is novated to a different counterparty

1. The trade can be reported as two new trades after terminating the original trade.
2. Or the original trade can be amended for the with the reduced notional and reported as an amendment; and a new trade is reported with the new counterparty and a new USI.

6.2.7 Reporting Options Exercise

When options are exercised, the event will have to be reported to the SDR as a continuation event. The Option that was originally reported is terminated and the new created underlying swap is reported to the SDR as part of the continuation event. The new swap trade will have a new USI. The termination of the Option will be needed to be real time reported. The new Swap trade

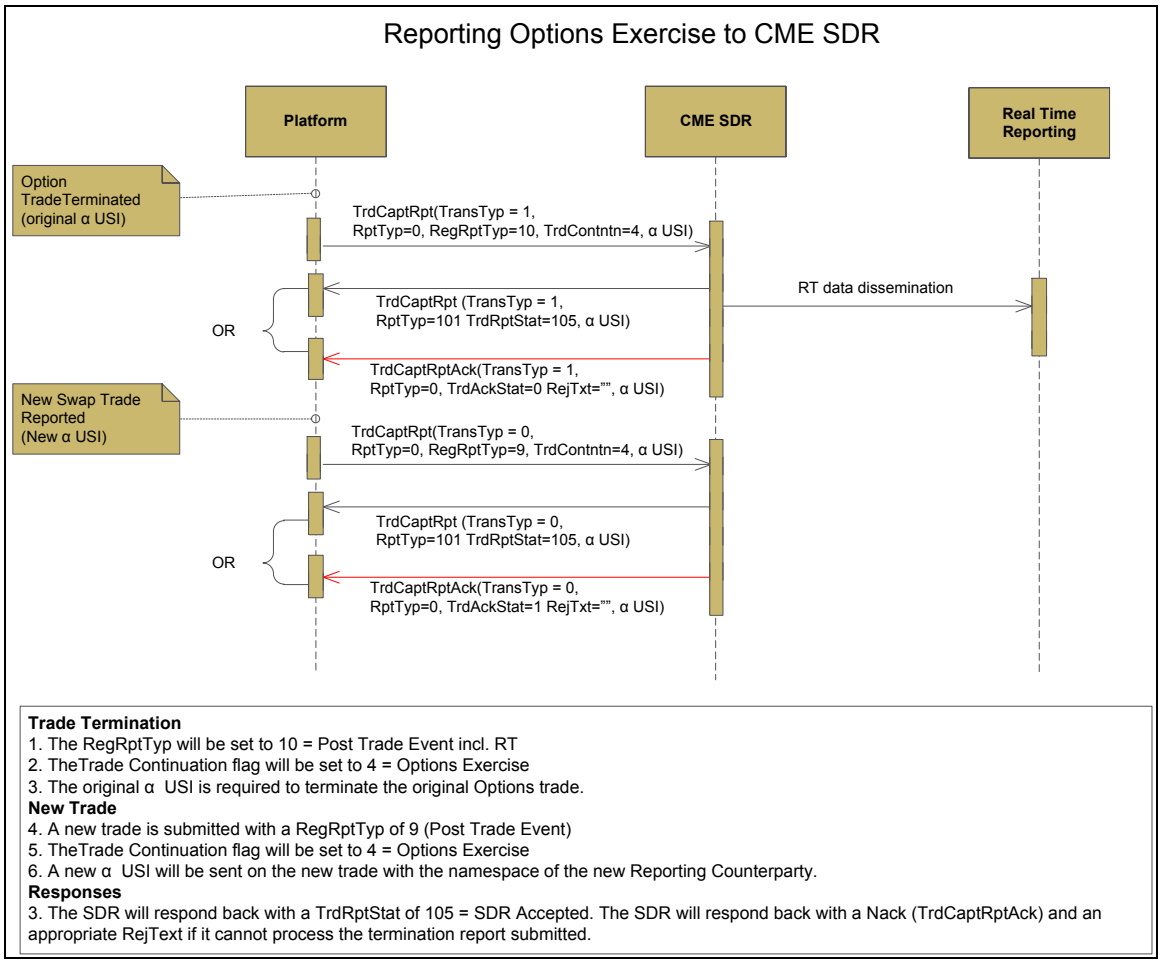
does not need to be real time reported.

The steps are
Reporting the Terminate

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Exercise** (4). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will report RT data to public and record the Termination.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.

Reporting the New trade

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event** (9). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Exercise** (4). The participant includes the α USI in the **RegTrdID** block of the message assigned by the Reporting Counterparty.
   Note: if an α USI has not been assigned to the report, CME RS will assign a USI using the CME RS namespace and echo it back on confirms to the participant..
2. CME RS will persist the PET data for the newly created underlying Swap.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **New** (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).
4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.



Trade Termination
1. The RegRptTyp will be set to 10 = Post Trade Event incl. RT
2. TheTrade Continuation flag will be set to 4 = Options Exercise
3. The original α USI is required to terminate the original Options trade.

New Trade
4. A new trade is submitted with a RegRptTyp of 9 (Post Trade Event)
5. TheTrade Continuation flag will be set to 4 = Options Exercise
6. A new α USI will be sent on the new trade with the namespace of the new Reporting Counterparty.

Responses
3. The SDR will respond back with a TrdRptStat of 105 = SDR Accepted. The SDR will respond back with a Nack (TrdCaptRptAck) and an appropriate RejText if it cannot process the termination report submitted.

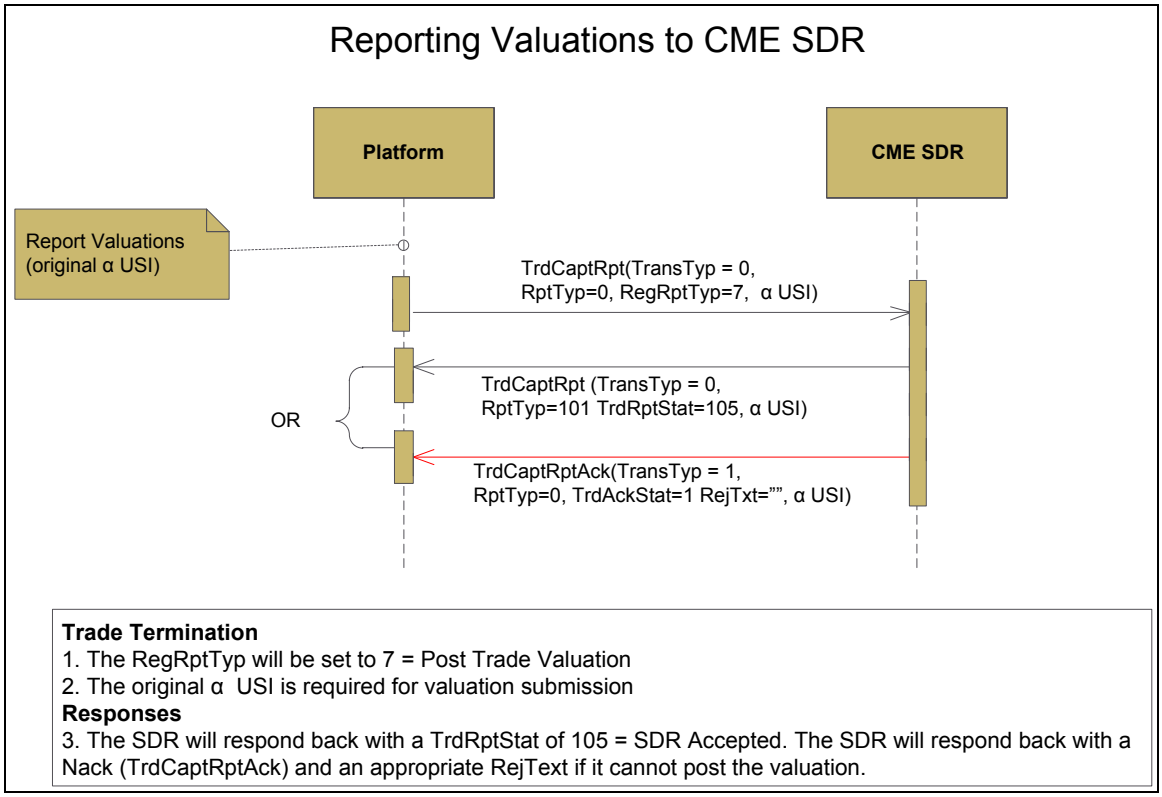
6.2.8 Reporting Valuations

In this scenario, the participant submits valuations for a previously reported Swap to fulfill the continuation data reporting obligation.

The steps are
Reporting the Terminate

1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Valuation** (7). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: The trade will be rejected if a USI is not specified or the USI specified is not found.
2. CME RS will persist the valuation data submitted by the participant.
3. If CME RS was able to process the message a confirmation is sent to the participant using a **TrdCaptRpt** message with a **TransTyp** of **New** (0), a **RptTyp** of **Notification** (101) and a **TrdRptStat** of **Accepted by SDR** (105).

4. If CME RS could not process the message, a negative Ack is send to the participant using a **TrdCaptRptAck** message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.



7 Trade Reporting Specification

7.1 Submitting Entity Information

While submitting trades, identifying the parties or entities involved in the trade is essential to the SDR. If the trades are intended for clearing at the CME DCO, the participants can submit the clearing account. The clearing system can identify the LEI associated with the account if the LEI is registered.

Entity Classifications (“Swap Dealer”,”Major Swap Participant”, “US Person”,”Financial Entity”) belonging to reporting and non-reporting counterparties can be specified by using the appropriate sub types within the party block on the FIXML message. The following sub types are to be used within the party block to denote the entity classifications:

- A Swap Dealer is specified as: **<Sub Typ=”45 ID=”Y”/>**
- A Major Swap Participant is specified as **<Sub Typ=”46 ID=”Y”/>**
- A Financial Entity is specified as **<Sub Typ="47" ID="Y"/>**
- A US Person is specified as **<Sub Typ="48" ID="Y"/>**

Samples of the various types of entity classification specifications are as follows:

- Reporting Counterparty as Swap Dealer:

```
<Pty R="7" ID="LEI00000PARTYA" Src="N">
  <Sub Typ="49" ID="Y" />
  <Sub Typ="45" ID="Y" />
</Pty>
```

- Reporting Counterparty as Major Swap Participant:

```
<Pty R="7" ID="LEI00000PARTYA" Src="N">
  <Sub Typ="49" ID="Y" />
  <Sub Typ="46" ID="Y" />

</Pty>
```

- Reporting Counterparty as Financial Entity:

```
<Pty R="7" ID="LEI00000PARTYA" Src="N">
  <Sub Typ="49" ID="Y" />
  <Sub Typ="47" ID="Y" />
</Pty>
```

- Reporting Counterparty as US Person:

```
<Pty R="7" ID="LEI00000PARTYA" Src="N">
  <Sub Typ="49" ID="Y" />
```

```
        <Sub Typ="48" ID="Y" />
    </Pty>
```

In accordance with the FIXML specification, the same entity classification can be specified for the non reporting counterparty by eliminating the sub type= 49 specification from the above message samples.

Details about retrieving entity information from CME ClearPort are available in the CME ClearPort Entity Reference API.

7.1.1 Submitting Legal Entity Identifier (LEI)

Each counterparty to a swap subject to the jurisdiction of the CFTC must be identified in all recordkeeping and swap data reporting under Part 45 by using a single legal entity identifier, known as LEI.
Until the FSB endorses the recommendations, the CFTC is referring to the identifier to be used in reporting under the CFTC rule as the **CFTC Interim Compliant Identifier (CICI).**

The API will not make the distinction between LEI and CICI.

```
<Pty R="7" ID=" LEI of the Trading Firm" Src="N"/>      N implies LEI
```

7.1.2 Submitting Reporting Counterparty

The Reporting Counterparty (RCP) is the party to a swap with the responsibility to report a publicly reportable swap transaction as soon as technologically practicable to a SDR in accordance with the Dodd-Frank Act. Under this Act, one party must bear responsibility to ensure that the trade is reported.

In their rulemaking, the CFTC has created a hierarchy whereby:

- SDs always report when trading with MSPs and end users, and
- MSPs always report when trading with end users.

The Reporting counterparty can be specified along with the Customer Account if the trade is being submitted to be cleared at CME DCO or with the Trading firm. The Reporting counterparty is identified in the Sub tag.

```
<Pty R="24" ID=" PlatformAliasForAcct " Src="D">      D implies a Custom value
  <Sub ID="BCG" Typ="3">                              BCG is the Platform identifier for the Account
                                                      and Typ="3" implies Platform
  <Sub ID="Y" Typ="49">                               Typ=49 implies Reporting Counterparty.
</Pty>
```

```
<Pty R="7" ID=" LEI of the trading firm " Src="N">
   <Sub ID="Y" Typ="49">
</Pty>
```

N implies an LEI
Typ=49 implies Reporting Counterparty.

7.1.3 Submitting Other Party Roles

Use the following party roles (R) in the Party block when submitting a dual-sided trade. Refer to the validation rules when submitting Party roles.

Field	XPath	Description
LEI of the Trading firm	/TrdCaptRpt/RptSide/Pty/@R=”7” /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/@Src="N"	Legal Entity identifier of the trading firm to identify the side submitting the trade. Supported Value: R - 7 – Trading Firm Src – N – Legal Entity Identifier
Trader ID	/TrdCaptRpt/RptSide/Pty/@R="36" /TrdCaptRpt/RptSide/Pty/@ID	The UserID of the trader individual for a trading entity (typically a trading firm in this model) who is authorized to perform functions like submit trades into CME ClearPort, view trades etc.. Supported Value: 36 – Trader User ID or Asset Manager User ID
Broker Firm	/TrdCaptRpt/RptSide/Pty/@R="30" /TrdCaptRpt/RptSide/Pty/@ID	The Inter dealer Broker/Agent who brokered the deal. Supported Value: 30 – Inter Dealer Broker (IDB)
Reporting Counterparty	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="49" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	The Reporting Counterparty (RCP) is the party to a swap with the responsibility to report a publicly reportable swap transaction.
SEF (Swap Execution Facility)	/TrdCaptRpt /Pty/@R="73" /TrdCaptRpt/ Pty/@ID /TrdCaptRpt/ Pty/@Src="N"	The LEI of the Swap Execution facility. This is specified if the VenueTyp is a SEF or a DCM.
SDR (Swaps Data Repository)	/TrdCaptRpt/ Pty/@R="102" /TrdCaptRpt/ Pty/@ID /TrdCaptRpt/ Pty/@Src="N"	The LEI of the Swaps Data Repository to which the bilateral trade was reported.

Field	XPath	Description
Swap Dealer Indicator	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="45" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	This indicates of a counterparty specified in is a Swap Dealer with respect to the Swap.
Swap Dealer Indicator	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="45" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	This indicates of a counterparty specified in is a Swap Dealer with respect to the Swap.
Major Swap Participant Indicator	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="46" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	This indicates of a counterparty specified in is a Major Swap participant with respect to the Swap.
Financial Entity Indicator	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="47" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	This indicates if the counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the counterparty is a financial entity as defined in CEA § 2(h)(7)(C).
US Person Flag	/TrdCaptRpt/RptSide/Pty/@R="7" /TrdCaptRpt/RptSide/Pty/@ID /TrdCaptRpt/RptSide/Pty/ @Src="N" /TrdCaptRpt/RptSide/Pty/ Sub/@Typ="47" /TrdCaptRpt/RptSide/Pty/ Sub/@ID=”Y”	This indicates if the counterparty is a US Person.

7.1.4 Specifying counterparty LEI on Trades

Each counterparty to a swap subject to the jurisdiction of the CFTC must be identified in all recordkeeping and swap data reporting under Part 45 by using a single legal entity identifier, known as LEI.
Until the FSB endorses the recommendations, the CFTC is referring to the identifier to be used in reporting under the CFTC rule as the **CFTC Interim Compliant Identifier (CICI).**

CME RS will not make the distinction between LEI and CICI.

```
<Pty R="7" ID="LEI of the Trading Firm" Src="N"/>
```
N implies LEI

7.2 Submitting Trade/Swap Identifiers

7.2.1 Universal Swap Identifier (USI)

The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. The creation and use of the USI has been mandated by the CFTC and SEC as part of the Dodd-Frank Act. The Part 45 rules under Dodd Frank Act prescribe USI creation using the "namespace" method. Under this method, the first characters of each USI will consist of a unique code that identifies the registered entity creating the USI given to the registered entity by the Commission during the registration process. The remaining characters of the USI will consist of a code created by the registered entity that must be unique with respect to all other USI's created by that registered entity.

7.2.1.1 Terms and definitions

Namespace – A unique code that identifies the registered entity creating the USI
Transaction Identifier – An identifier that uniquely identifies the swap transaction within the registered entity
Registered Entity – denotes an entity that facilitates swaps transactions

7.2.1.2 Structure of the USI

Conventions

The USI standard uses the following conventions for data element representations (based on ISO 8908:1993, 3.2).
Character representations:
n : Digits (numeric characters 0 to 9 only);
a : uppercase letters (alpha character A-Z only without "special" characters such as blanks, separators, punctuation , etc.);
The format of the USI shall be
Namespace : 10!n
Transaction Identifier : 32an

Namespace

The namespace is the first component of the USI. It is a ten-digit alphanumeric identifier that consists of a three-digit prefix followed by a seven-digit identifier unique to each three-character prefix. The range of 101-119 is reserved for CFTC use for the three digit prefix.

CFTC Reserved Namespace

CFTC will initially use 101 or 102 out of this range, followed by the seven-digit identifier assigned by the Commission.

NFA Reserved Namespace

The namespace of NFA-registered entities will use 103 or 104 followed by the seven-digit NFA ID assigned by the NFA.

Available Namespace Range

The range available for the prefix to other entities that could issue USIs in the future is 120-ZZZ.

Namespace Exclusions

The namespace has the following exclusions:
It may not start with the digit zero (0).
It may not start with or use the letter O.
It may not start with or use the letter I.

Transaction Identifier

Appended to the value of each namespace instance will be the unique identifier for the swap transaction as assigned by the entity reporting swap data to the Swap Data Repository (SDR). The appended value must be unique within each namespace value. The appended value can be of variable length upto 32 characters. The namespace together with the appended value make up the USI.

Transaction Identifier Exclusions

The transaction identifier has the following exclusions:

- All special characters other than "-" , "|", "." , "_" (underscore) , ":" , and " "(a space) are excluded.

7.2.2 Other Trade Identifiers

The API allows submission of other identifiers in addition to the USI.

Field	XPath	Description
Submitter Execution ID (Secondary Execution ID)	/TrdCaptRpt/@ExecID2	Identifier assigned by the submitter to identify the execution. This can be used to link spread trades submitted as outrights to the SDR.
Client Order ID	/TrdCaptRpt/RptSide/@ClOrdID	The Submitter provides a unique ID associated with the trade that is referred to as the Client Order ID.

7.2.3 Specifying USI on outright trades

When a trade is reported for the SDR, a bilateral USI for the Swap is required. This is the initial USI that is assigned to the swap upon execution by the Reporting counterparty or the SEF. *If the trade is submitted without a USI,* ***CME RS will assign a USI for the Swap using the CME RS namespace***. If the trade is submitted for clearing to CME DCO without a bilateral USI, the ***CME DCO will assign a USI for the swap using the CME DCO namespace***. The USI will be communicated back to the submitter on subsequent acknowledgements and notifications by the CME DCO or CME RS.

Sample of a bilateral USI assigned by a Reporting counterparty.

<RegTrdID ID="777111" Typ="0" Src="RCP_Namespace" Evnt="0"/>	Typ=0 – Current USI Evnt=0 – Trade Execution

Sample of a bilateral USI assigned by CME DCO

<RegTrdID ID="777111" Typ="0" Src="1010000023" Evnt="0"/>	Typ=0 – Current USI Src=1010000023 (CME DCO Namespace value) Evnt=0 – Trade Execution

Sample of a bilateral USI assigned by CME SDR

<RegTrdID ID="777111" Typ="0" Src=" 1010000252" Evnt="0"/>	Typ=0 – Current USI Src=1010000023 (CME DCO Namespace value) Evnt=0 – Trade Execution

7.2.4 Specifying USI on OTC FX Swaps trades

The ClearPort API also allows submission of an OTC FX Swap trade as a multileg trade. All the legs and the corresponding USIs will be specified within the single trade.

1. The LegRefID on the RegTrdID block will identify the Leg for which the USI is being assigned to.
2. The Security Type will be set to FXSWAP.

FX Swap Tarde Submission to CME RS

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594001" RegRptTyp="4" TrdTyp="22" TxnTm="2012-09-26T11:03:00.000-05:00" TrdDt="2012-09-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-09-12T11:45:39.000-05:00"/>
    <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0" LegRefID="A"/>
    <!-- Bilateral USI for Near Leg -->
    <RegTrdID ID="8695422" Src="PNBP" Typ="0" Evnt="0" LegRefID="B"/>
```

```
    <!-- Bilateral USI for Far Leg -->
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXSWAP" AssetClss="2">
        <DtAdjmt BizDayCnvtn="2">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Near Leg -->
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-10-26" SettlStyle="0"
PmtMethod="18" LegRefID="A">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-10-26" SettlStyle="0"
PmtMethod="16" LegRefID="A">
        <PmtSettl Ccy="USD">
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary  (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Far Leg -->
    <!-- Principal Exchange / Seller pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16" LegRefID="B">
        <PmtSettl Ccy="USD">
            <Pty ID="HSBCUS33" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="12345678901" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary  (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyers pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18" LegRefID="B">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <Pty ID="CHASGBLO" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="23456789122" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Near Leg -->
    <TrdLeg SettlTyp="M1" SettlDt="2012-10-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
LegCalcCcyLastQty="32306250">
        <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="A" Side="1" Ccy="EUR"/>
    </TrdLeg>
```

```
    <!-- Far Leg -->
    <TrdLeg SettlTyp="M2" SettlDt="2012-11-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
LegCalcCcyLastQty="32306250">
        <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="B" Side="2" Ccy="EUR"/>
    </TrdLeg>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

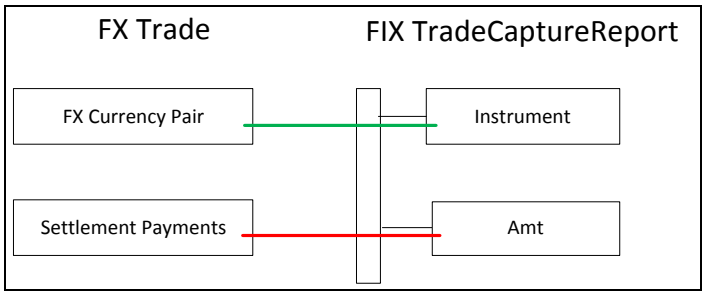
7.3 Submitting Product details for CME listed Products

While reporting instruments that are listed at CME to the CME RS, it is sufficient to specify the identifying attributes of the Instrument and its underlying. The details are listed below.

While submitting trades that are intended to be cleared at CME DCO or bilateral trades based on CME listed products, identifying the Instrument being traded is critical. CME DCO allows submission of outrights and spreads. The submitted trade must contain all the attributes needed to identify a contract.

Details on getting Product reference information from CME ClearPort are available in the http://www.cmegroup.com/clearing/files/Clearport_Reference_Data_API_FIXML_Message_Specification_and_Samples.pdf.

7.3.1 FX Swap Structure



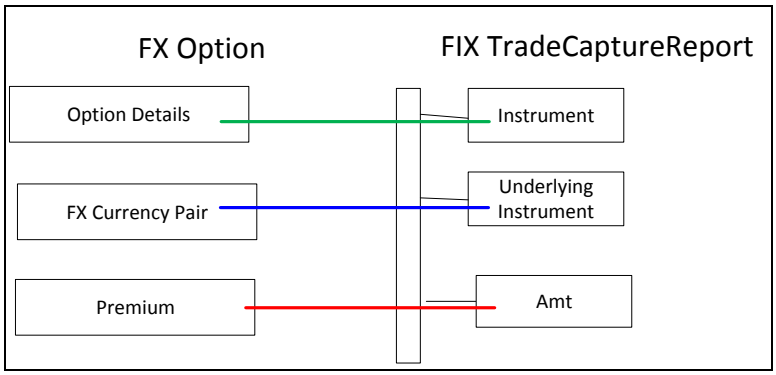
7.3.1.1 FX Forward Instrument Block Samples

Sample Instrument block for a CME listed FX Forward contract.

<Instrmt SecTyp="FWD"	Security Type = FUT – Future
ID="USDCLP"	Security ID -
Src="H"	Security ID assigned by – H – Clearing House
Exch="NYMEX"	Exchange where the security is listed
MMY="201302"/>	Contract Period Code

7.3.2 FX Option Structure

Sample Instrument block for a CME listed options contract.



7.3.2.1 FX option Instrument Block Sample

Sample Instrument block for a CME listed FX Option contract.

<Instrmt SecTyp="OPT"	Security Type = OPT – Options on a Future
ID="RMB"	Security ID -
Src="H"	Security ID assigned by – H – Clearing House
Exch="NYMEX"	Exchnage where the security is listed
MMY="201306"	Contract Period Code
StrkPx="50.00"	Strike Price

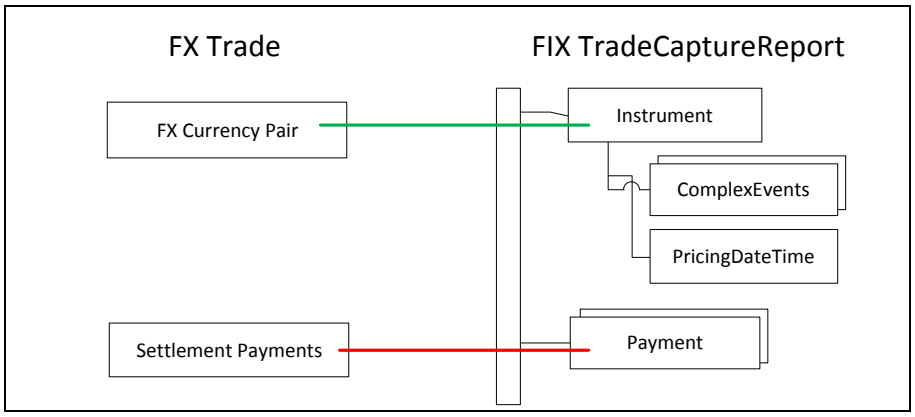
PutCall="1"/>	Put or Call Ind 1 = Call
< Undly SecTyp="FUT"	Underlying Security type - Future
ID="RMBUSD"	Underlying Security ID
Src="H"	Security ID assigned by – H – Clearing House
Exch="NYMEX"	Exchnage where the security is listed
MMY="201306"/>	Contract Period Code

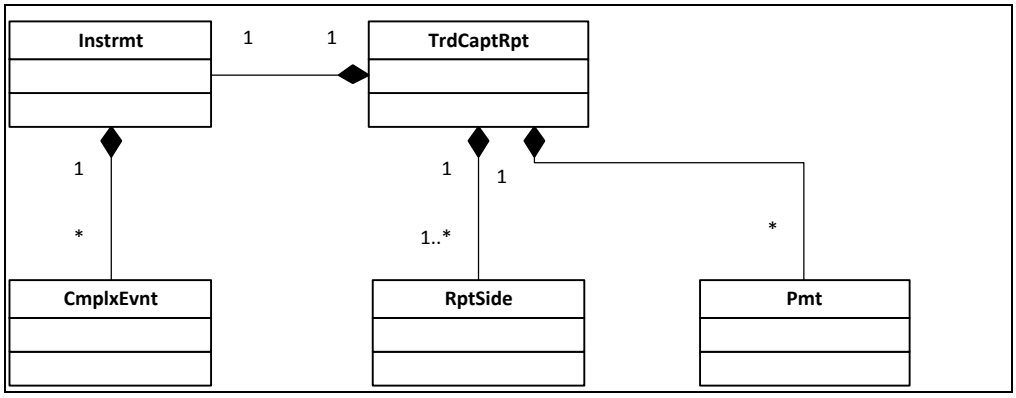
7.4 Submitting Products details for non-CME listed FX trades

7.4.1 FX Forward Structure

An **FX forward** is a non-standardized contract between two parties to buy or sell a currency at a specified future time at a price agreed upon on the trade date. The price agreed upon is also called the forward price. The forward price is the price of the asset for delivery at a future time.

An FX forward trade currency pair is specified in the Instrument block. The Instrument ID or Symbol will carry the currency pair being traded. The Principal exchange associated wih an FX Forward on Settlement can be included in the Payment Component.

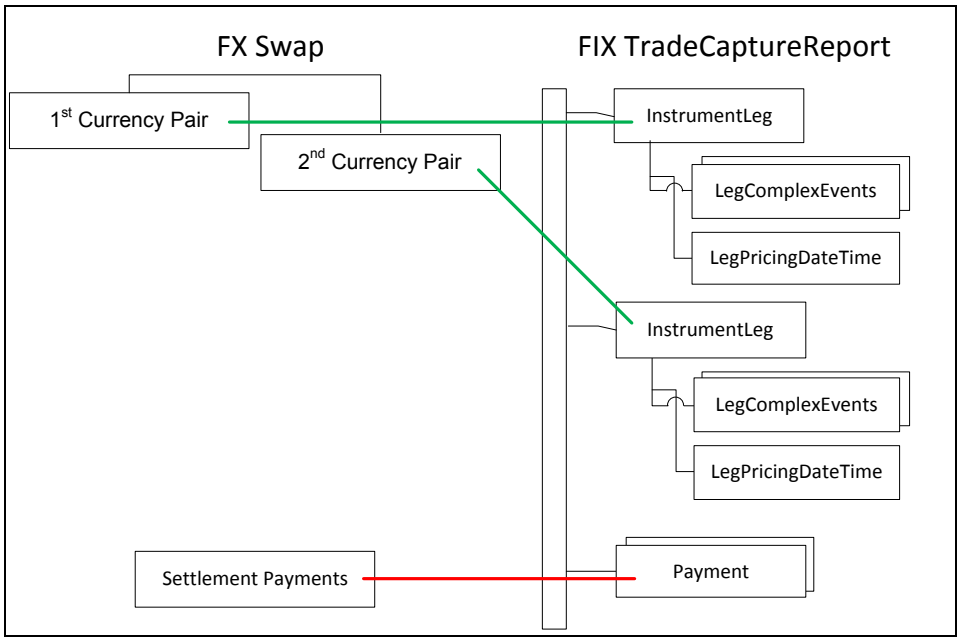


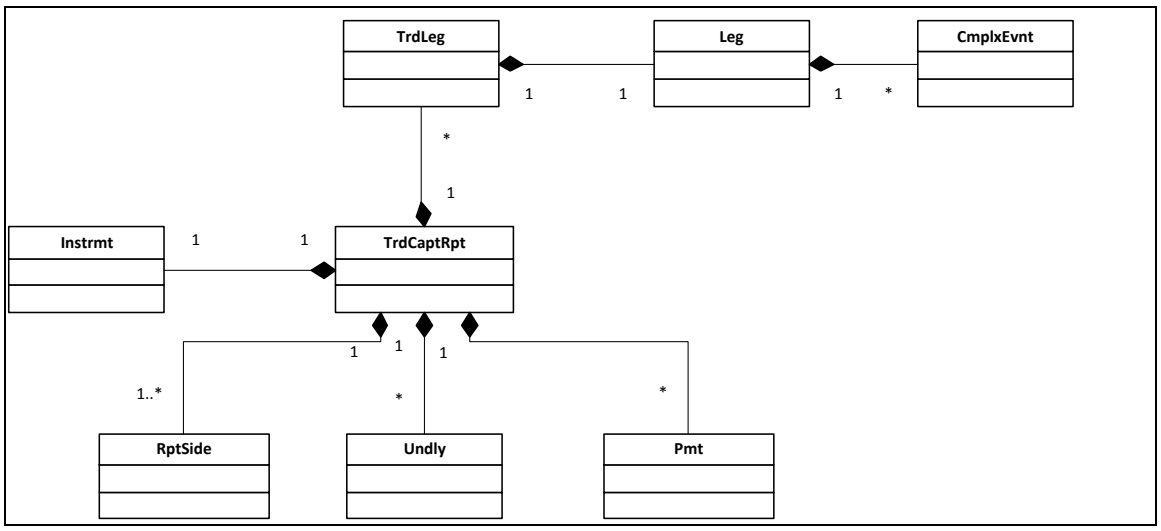


7.4.2 FX Swap Structure

An FX swap, is a simultaneous purchase and sale of identical amounts of one currency for another with two different value dates (normally spot to forward). An FX Swap has two legs.

Near leg – The Swap leg with the earliest value date.
Far Leg – The Swap leg with the latest value date.

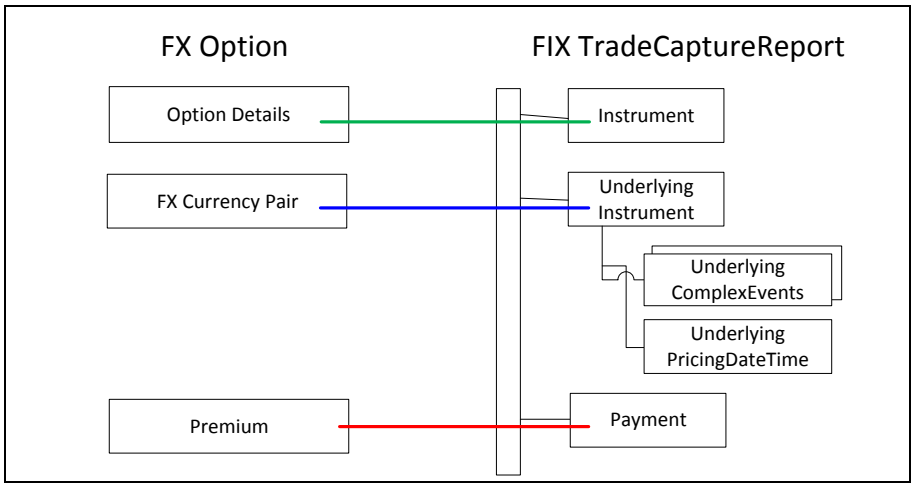


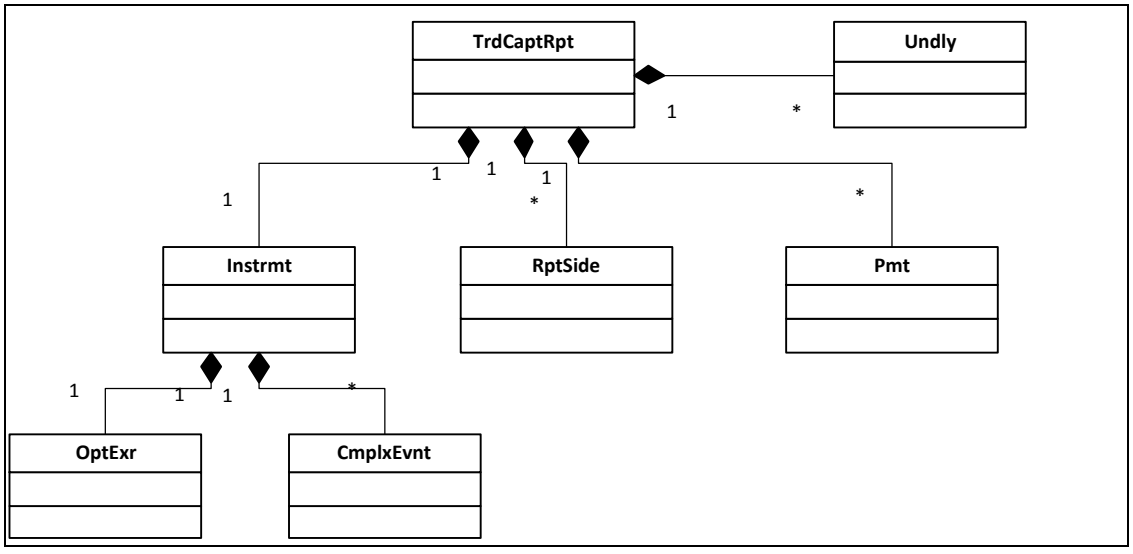


7.4.3 FX Option Structure

An **FX option** is an instrument that gives the owner the right but not the obligation to exchange money denominated in one currency into another currency at a pre-agreed Exchange rate (Strike Price) on a specified date (Maturity Date).

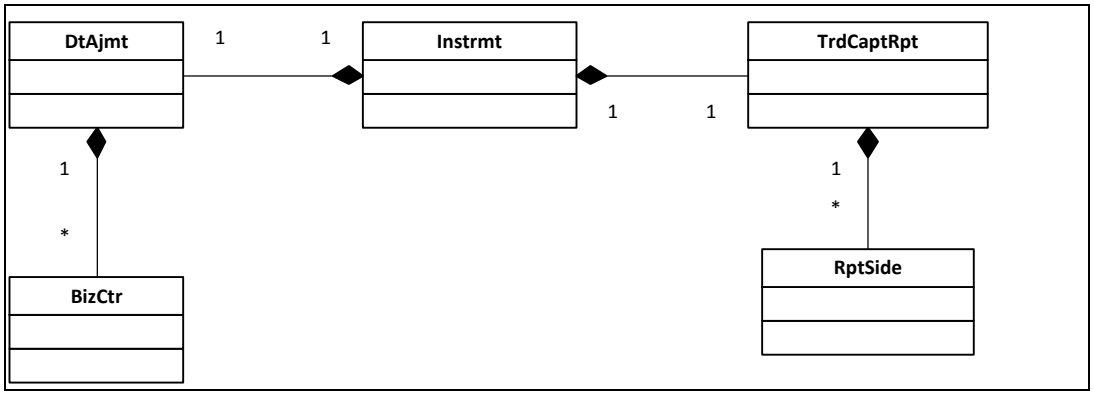
The option details like the Strike Price, maturity, the currency pair etc., for an FX Option are specified in the Instrument block. The underlying that will be exchanged when an option is exercised will be defined in the Underlying Instrument.The Premium associated with an option is specified in a Payment component.

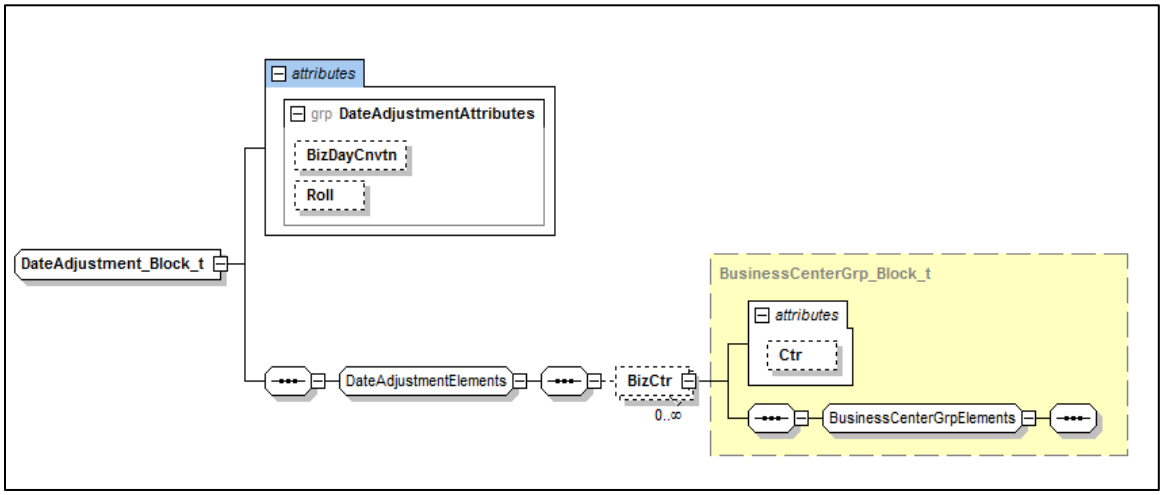




7.4.4 Specifying Date Adjustment parameters

The parameters needed for Adjusting dates like the business day convention, roll convention and the business centers can be specified as a component of the instrument block.



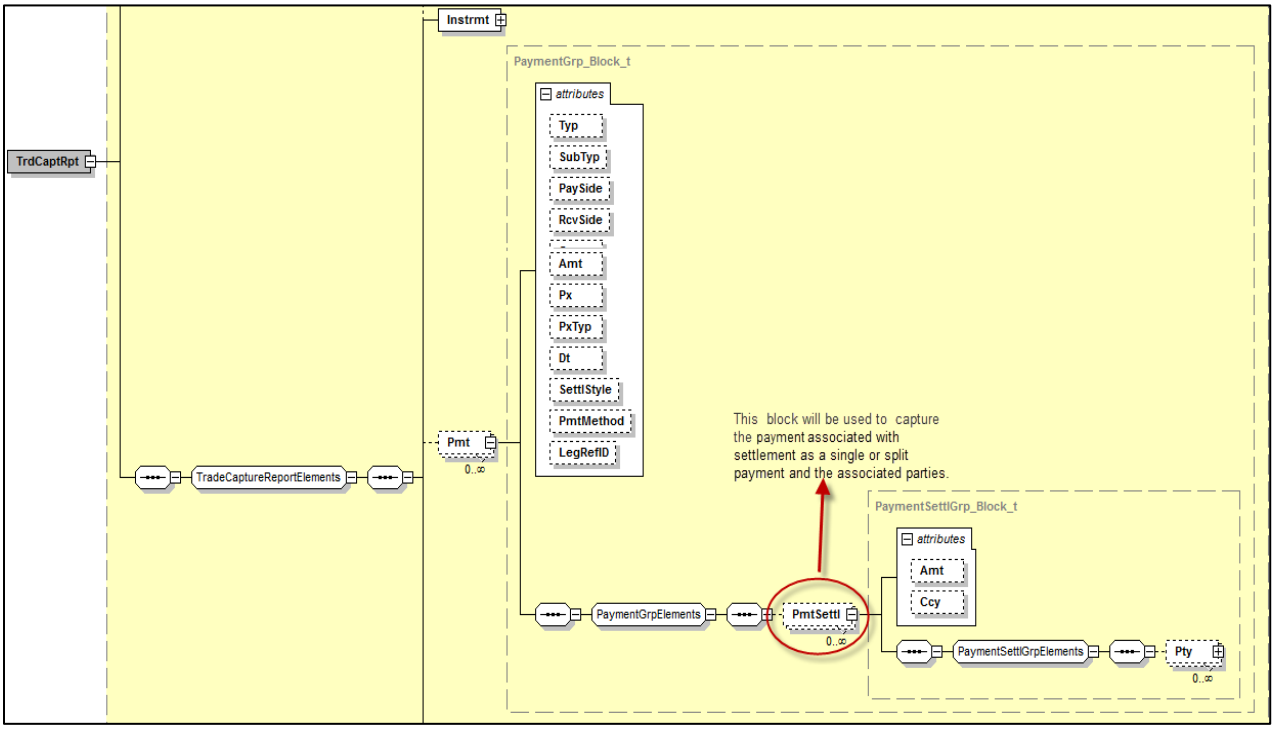


Sample Date Adjustment Parameters

```
<Instrmt Sym="EUR/USD" SecTyp="FXFWD">
    <!—Business Day Convention 4 – Modified Following day -->
      <DtAdjmt BizDayCnvtn="4">
        <BizCtr Ctr="USNY"/>
        <BizCtr Ctr="GBLO"/>
      </DtAdjmt>
</Instrmt>
```

7.4.5 Specifying Payments associated with FX trades

The Payment component can be used to represent payments associated with principal excanges with a Forwards contract or payments associated with an Options Premium. The Payments settlement component is a subcomponent of the Payment component used to report payment settlements as a single or split payment. The parties associated with the payments can be specified here as well.



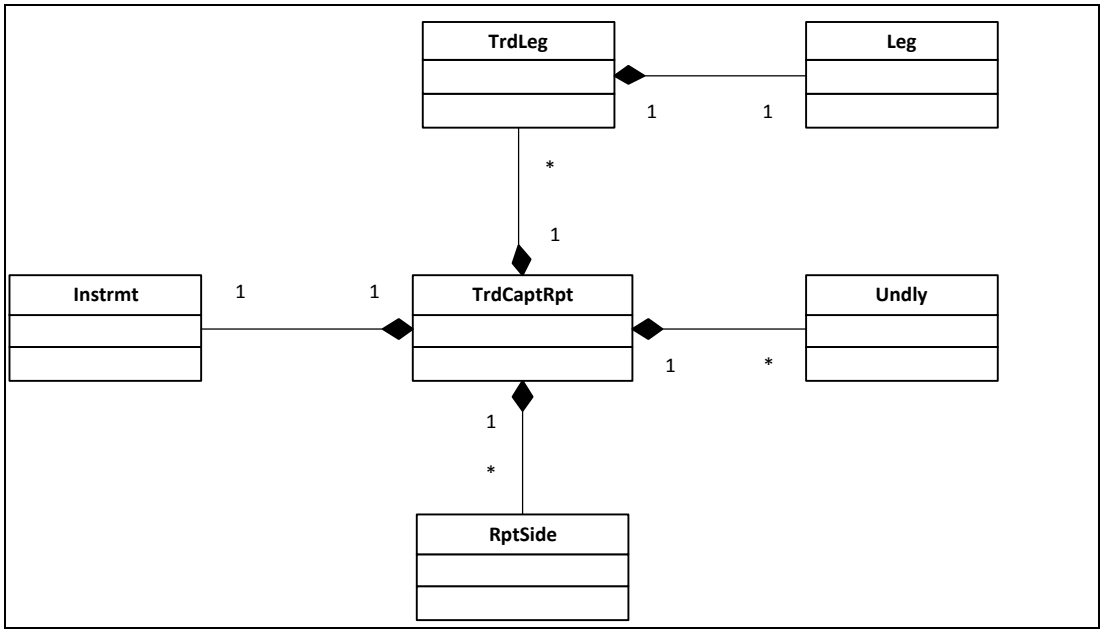
Sample payment block representing a principal exchange in a FX Swap where the buyer pays EUR.

<Pmt	Payment Block
Typ="3"	Payment Type – 3 – Principal Exchnage
PaySide="1"	Buyer – Paying
RcvSide="2"	Seller – Receiving
Ccy="EUR"	Dealt Currency - EUR
Amt="25000000"	Notional amount in EUR
Dt="2012-11-26"	Value Date
SettlStyle="0"	Settlement Style - 0 – Standard
PmtMethod="18"	Payment Method – 18 – CHAPS
LegRefID="B" >	Reference to the leg that the payment is associated with
<PmtSettl	Settlement Information associated with the payments
Amt="25000000" Ccy="EUR">	Settlement Amount Settlement Amount Currency
<Pty ID="CHASGBLO" Src="B" R="109"/>	Bank BIC code Src = B – Bic Code R = 109 - Beneficiary's Bank / Depository

<Pty ID="23456789122" Src="D" R="32" Qual="7"/>	Beneficiary A/c at the bank R = 32 – Beneficiary
</PmtSettl>	
</Pmt>	

7.4.6 Specifying Legs (Near and Far) of an FX Swap

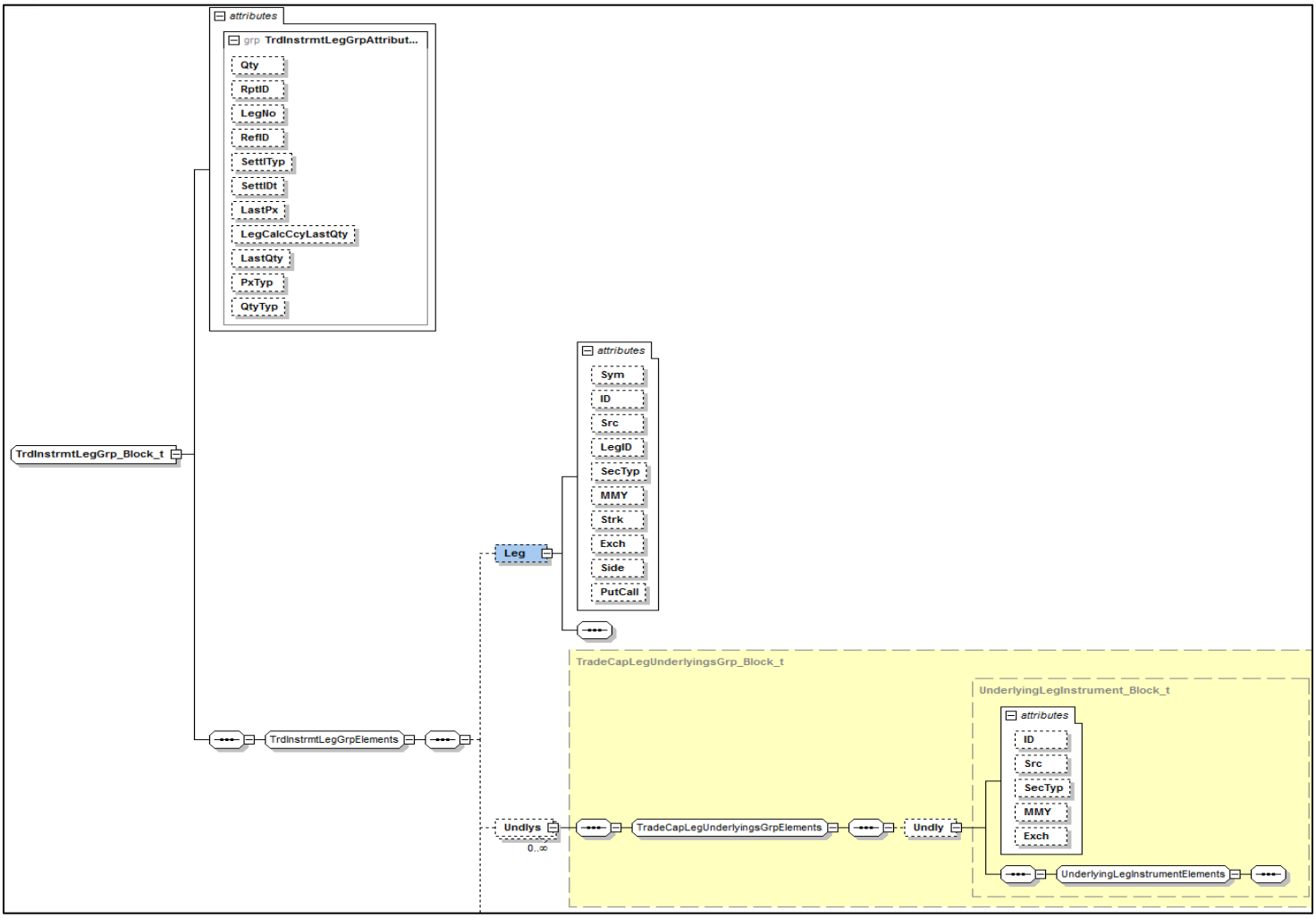
To report an FX Swap, the participant can submit the near leg and far leg in the TrdLeg component.



Sample Legs for an FX Swap. This is a sample representation of a swap where the buyer pays EUR

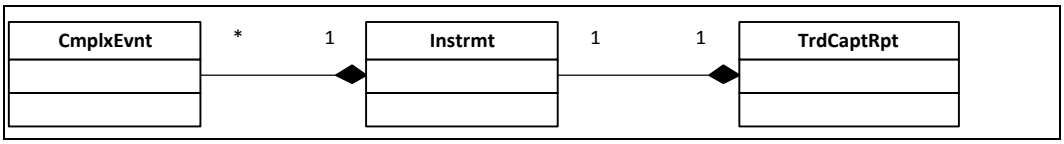
<TrdLeg	Near Leg
SettlTyp="M1"	M1 = 1 Month Tenor
SettlDt="2012-10-26"	Settlement Date / Value date
PxTyp="20"	20 = Normal Rate Representation
LastPx="1.29225"	Forward Price
LastQty="25000000"	Notional Amount
LegCalcCcyLastQty="32306250">	Notioanl Amount in Contra Currency
<Leg Sym="EUR/USD"	Leg Instrument – Currency Pair
SecTyp="FXFWD"	Security Type - Forward
LegID="A"	Leg Reference – This will be used as a reference in the Payment block
Side="1"/>	Buy Sell Code 1 = Buy
</TrdLeg>	
<TrdLeg	Far Leg
SettlTyp="M1"	M1 = 1 Month Tenor
SettlDt="2012-11-26"	Settlement Date / Value date
PxTyp="20"	20 = Normal Rate Representation

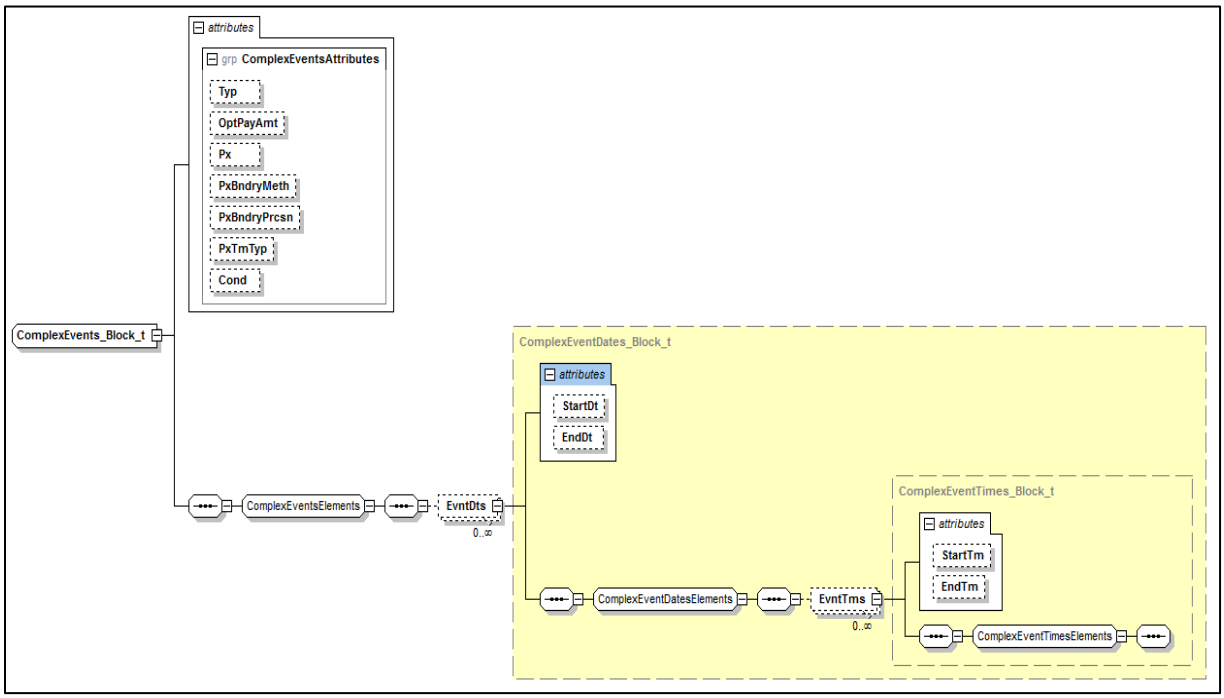
LastPx="1.29225"	Forward Price
LastQty="25000000"	Notional Amount
LegCalcCcyLastQty="32306250">	Notioanl Amount in Contra Currency
<Leg Sym="EUR/USD"	Leg Instrument – Currency Pair
SecTyp="FXFWD"	Security Type - Forward
LegID="B"	Leg Reference – This will be used as a reference in the Payment block
Side="2"/>	Buy Sell Code 2 = Sell
</TrdLeg>	



7.4.7 Complex Event of FX Options / Exotic options

This component is used to specify events associated with Exotic Options and other details associated with the event. The Complex event type identifies the type of event like Knock-in, knock-out, capped etc.

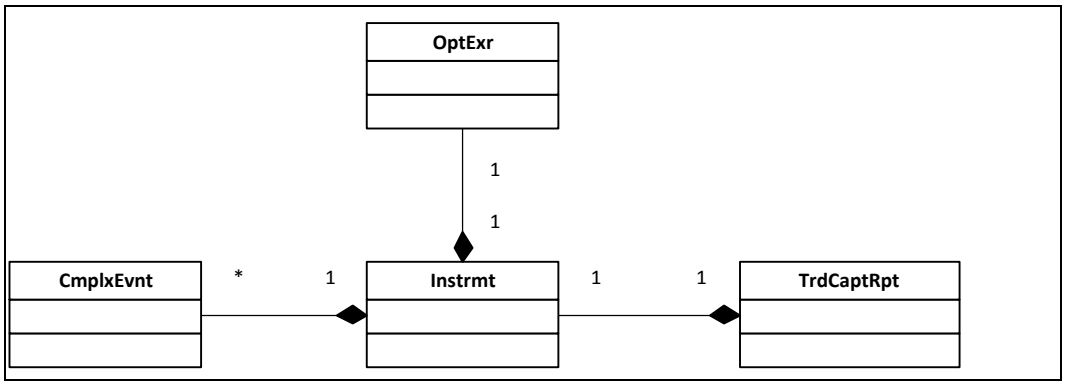





```
<Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" PutCall="1">
        <!-- Trigger -->
        <CmplxEvnt Typ="2" OptPayAmt="150000" Px="1.30000"/>
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
</Instrmt>
```

7.4.8 Options Exercise of FX Options

The OptionExercise component is a subcomponent of the Instrument component used to specify option exercise provisions.



Sample Options Exercise

```
<!-- ExerStyle 0 = European -->
<Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" StrkPx="1.29225" StrkCcy="USD" PutCall="1">
</Instrmt>
```

7.5 Submitting additional Trade details on messages

R = Required
O = Optional
C = Conditional Required (See footnote for the condition)

Field	Description	Valid Value	R/O	XPath
Message ID	This can also be considered to be as the unique message Id for the Trade being reported. The Trade Report Id may be echoed back on the Acks in the RptRefID.		R	/TrdCaptRpt/@RptID
Transaction Type	Indicates the action being taken on a trade. The Acknowledgement echoes back the Trans Type from the inbound message.	0 = New 1 = Cancel 2 = Replace	R	/TrdCaptRpt/@TransTyp
Trade Report Type	Indicates the purpose of the trade within the workflow and determines the action of the receiver of the trade. For SDR submissions it will always be set to Submit	0 = Submit	R	/TrdCaptRpt/@RptTyp
Regulatory Report Type	Type of regulatory report being submitted.	0 = RT 1 = PET 3 = Confirm 4 = RT+PET 5 = PET+Confirm 6 = RT+PET+Confirm 7 = Post trade valuation	R	/TrdCaptRpt/@RegRptTyp

		8 = Verification 9 = Post Trade Event 10 = Post Trade Event + RT		
Trade Type	Specifies the type of trade being submitted to CME Clearing or reported by CME Clearing. Used to distinguish a significant difference in the regulatory or economic requirements surrounding the trade. Sample values are Regular Trade, Block Trade, Privately Negotiated, Transfer, EFR, EFS, EFP, OTC	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	TrdCaptRpt/@TrdTyp
Trade Sub Type	This field further qualifies the Trade Type. Conditionally Required: Aged Deal (36)	36 = Aged Deal	O	TrdCaptRpt/@TrdSubTyp
Trade Continuation	Specifies the post-execution trade continuation event. Additional price-forming continutation data values may be used by mutual agreement of the counterparties.	0 = Novation 1 = Partial Novation 2 = Swap Unwind 3 = Partial Swap Unwind 4 = Exercise 8 = Amendment 9 = Increase 15 = Withdrawal 16 = Void	C[2]	TrdCaptRpt/@TrdContntn
Trade Clearing Instruction	Specifies the eligibility of this trade for clearing and central counterparty processing.	6 = Clear against CCP 7 = Exclude from CCP	O	TrdCaptRpt/@ClrngInstrctn
Back Loaded Trade Indicator	Indicates that the trade being reported occurred in the past.	Y N	C[3]	TrdCaptRpt/@BackTrdInd
Trade Date	The trade date assigned to an execution on the trading platform.		R	/TrdCaptRpt/@TrdDt
Original Trade Date	Used to capture original trade date if specified as an Aged deal. Conditionally required while submitting non top day trades. The backloaded trade Ind will be set to Y		C[4]	/TrdCaptRpt/@OrigTrdDt
Price Type	Price Notion or used to indicate how the price is represented on the trade	1 = Percentage 2 = Per unit 3 = Fixed Amount	R	/TrdCaptRpt/@PxTyp

[2] Conditionally required for some post trade event.
[3] Conditionally required while reporting historical Swaps
[4] Conditionally required for aged deals.

		6 = Spread (basis points) 9 = Yield 10 = Fixed cabinet trade price 11 = Variable cabinet trade price 20 = Normal rate representation 21 = Inverse rate representation		
Multi Leg Type	Used to indicate how the multi-legged security. Will be used while reporting an FXSwap.	3 -= Spread	O	TrdCaptRpt/MLegRptTyp
Confirmation Method	Indication of how a trade was confirmed.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@ CnfmMeth
Verification Method	Indication of how a trade was verified.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@VerfctnMeth
Base Currency	Primary currency of the specified currency pair. Used to qualify LastQty.		O	TrdCaptRpt/@Ccy
Base Currency Amount	Base Currency Amount			TrdCaptRpt/@LastQty
Contra Currency amount	Contra Currency Amount		O	TrdCaptRpt/@CalcCcyLastQty
Last Spot Rate	Used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.		O	TrdCaptRpt/@LastSpotRt
Forward Points	Forward points represent the interest rate differential between the two currencies traded and are quoted as a preminum or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade		O	TrdCaptRpt/@LastFwdPnts
Settlement Type or FX Tenor	Indicates the settlement period. The following patterns may be uses as well as enum values Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0 Mx = FX tenor expression for "months", e.g. "M3", where "x" is any		O	TrdCaptRpt/@SettlTyp

	integer > 0 Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0 Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0 Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.			
Settlement Date	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.		O	TrdCaptRpt/@SettlDt

7.6 Message Headers

7.6.1 Version Attributes for All Messages

The following attributes must be included on the FIXML element of each message sent to the API.

Field	Description	Valid Value	XPath
FIX Version Number	Indicates the version of FIX being used (including Service Pack).	5.0 SP2	/FIXML/@v
FIXML Extension Version	Indicates the FIX Extension version.	162	/FIXML/@xv
Custom Application Version	Indicates the Custom Application version.	CME.0001	/FIXML/@cv

7.6.2 Standard Header for Request and Submissions

Field	Description	Valid Value	XPath
Sender ID	This attribute identifies the party or the Submitter of the message. The value is assigned by CME.	SENDER	/FIXML/TrdCaptRpt/Hdr/@SID
Sender Qualifier	This attribute qualifies the Sender. The user ID assigned to the sender must be provided.	User123	/FIXML/TrdCaptRpt/Hdr/@SSub
Target ID	This attribute identifies the receiver of the message. This	CME	/FIXML/TrdCaptRpt/Hdr/@TID

Field	Description	Valid Value	XPath
	must be set to CME.		
Target Qualifier	This qualifies the receiver of the message. For submitting trades directly to CME RS T this must be set to CMESDR.	CMESDR	/FIXML/TrdCaptRpt/Hdr/@TSub

7.6.3 Standard Header for Responses

Field	Description	Example	XPath
Sender ID	This attribute identifies the party or the Submitter of the message. This is set to CME.	CME	/FIXML/TrdCaptRpt/Hdr/@SID
Sender Qualifier	This attribute qualifies the Sender. For messages sent by the CME ClearPort API this is set to CPAPI.	CMESDR	/FIXML/TrdCaptRpt/Hdr/@SSub
Target ID	This attribute identifies the receiver of the message. This could be a Broker or Platform or any other valid Trading entity. This value is pre-assigned by CME.	TARGET	/FIXML/TrdCaptRpt/Hdr/@TID
Target Qualifier	This qualifies the receiver of the message. This is set to the CME ClearPort UserID of the Sender.	User123	/FIXML/TrdCaptRpt/Hdr/@TSub

8 RT and PET field mapping

8.1 RT (Part 43) field Mapping to FIXML

R – Required for the
O – Optional
C – Conditionally required (Refer to the appropriate Footnote)
N/A – Not Applicable

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	/TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R
		/TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R
		/TrdCaptRpt/ @RegRptTyp	0 = RT	R	R	R
2.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R
3.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R
4.	Clearing indicator	TrdCaptRpt/ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R
5.	Collateralization	TrdCaptRpt/ @TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C[5]	C	C
6.	End-user Exception	TrdCaptRpt/ @ClrReqmtExcptn	0 = No Execption 1 = Exception	C[6]	C	C
7.	Bespoke Swap Indicator	TrdCaptRpt/Instrmt/ @SubTyp	NS = Non Standardized Swap	O	O	O
8.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R

[5] Conditionally required for tardes that will not be cleared or trades cleared at a different DCO.
[6] Conditionally required for trades that will not be cleared

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
9.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C[7]	C	C
10.	Swap Effective or Start Date	N/A		N/A	N/A	N/A
11.	Swap Termination or End Date	/TrdCaptRpt/Instrmt/ MMY		R	R	R
12.	Day count convention	N/A		N/A	N/A	N/A
13.	Settlement Currency	/TrdCaptRpt/ @SettlCcy		C[8]	N/A	N/A
		/TrdCaptRpt/TrdLeg/ @SettlCcy		N/A	C[9]	N/A
14.	Asset class	TrdCaptRpt/Instrmt/ @AssetClss	2 = Currency	R	R	R
15.	Sub-Asset class	TrdCaptRpt/Instrmt/ @AssetSubClss	3 = Currency Basket	O	O	O
16.	Contract type	TrdCaptRpt/Instrmt/ @SecTyp	FXFWD = FX Forward FXNDF = Non Delivarable Forward FXSWAP = FX Swap OPT = Option	R	R	R
17.	Contract Sub-Type	N/A	N/A	N/A	N/A	N/A
18.	Underlying Asset 1	TrdCaptRpt/Undly/@ID		N/A	N/A	R
		TrdCaptRpt/Undly/@ Src	H = Clearing House 8 = Exchange Symbol	N/A	N/A	R
19.	Underlying Asset 2	N/A	N/A	N/A	N/A	N/A
20.	Price Notation	TrdCaptRpt/@PxTyp	20 = Normal rate representation 21 = Inverse rate representation	R	N/A	O
		TrdCaptRpt/TrdLeg/ @PxTyp	20 = Normal rate representation 21 = Inverse rate representation	N/A	R	O

[7] Conditionally required if theVenueType is a SEF
[8] Conditionally required for NDFs
[9] Conditionally required for NDFs

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
		TrdCaptRpt/@LastPx	N/A	R[10]	N/A	C[11]
		TrdCaptRpt/TrdLeg/@LastPx			C[12]	
21.	Additional Price Notation	TrdCaptRpt/@LastSpotRt[13]	N/A	O	N/A	O
		TrdCaptRpt/@LastFwdPnts		O[14]	N/A	N/A
22.	UPI	TrdCaptRpt/Instrmt/@ID	N/A	C[15]	C	C
23.	Currency 1 (base)	TrdCaptRpt/Instrmt/ID OR TrdCaptRpt/Instrmt/Sym		R	R	N/A
		TrdCaptRpt/TrdLeg/Leg/ID OR TrdCaptRpt/TrdLeg/Leg/Sym		N/A	R	N/A
		TrdCaptRpt/Undly/ID OR TrdCaptRpt/Undly/Sym		N/A	N/A	R
24.	Currency 2 (counter) [16]		N/A	N/A	N/A	N/A
25.	Notional amount 1 (for Currency 1)	/TrdCaptRpt/@LastQty	N/A	R	N/A	C[17]
		/TrdCaptRpt/@Ccy	N/A	R	N/A	C[18]
		/TrdCaptRpt/TrdLeg/@LastQty	N/A	N/A	R	N/A
26.	Notional amount 2 (for Currency 2)	/TrdCaptRpt/@CalcCcyLastQty	N/A	R	N/A	N/A
		/TrdCaptRpt/TrdLeg/@CalcCcyLastQty	N/A	N/A	R	N/A

[10] For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.
[11] Conditionally required for an Option if a price was used for premium calculation.
[12] This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.
[13] Used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.
[14] Forward points represent the interest rate differential between the two currencies traded and are quoted as a preminum or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade
[15] This is conditionally required for CME listed products.
[16] This is not required because the Symbol or the Security ID includes both the currencies in the Currency pair.
[17] This is conditionally required if premium is negotiated as a percentage or of the notional or a price where the the premium can be calculated as Price*Qty. An addituional Ccy tag is required to specify the Notional Amount Currency.
[18] Conditionally required if LastQty is specified.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
27.	Payment Frequency 1	N/A	N/A	N/A	N/A	N/A
28.	Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
29.	Reset Payment Frequency 1	N/A	N/A	N/A	N/A	N/A
30.	Reset Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
31.	Event Time	TrdCaptRpt/@TxnTm	N/A	R	R	R
32.	Option Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
		TrdCaptRpt/TrdLeg/Leg/@Strk[19]				
33.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R
		TrdCaptRpt/Instrmt/CmplxEvnt/@Typ	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch	N/A	N/A	O
		TrdCaptRpt/Instrmt@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N/A	N/A	O
34.	Option Exercise Style	TrdCaptRpt/Instrmt/	0 = European	N/A	N/A	R

[19] This mapping is only relevant for embedded options.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
		@ExerStyle	1 = American 2 = Bermuda			
		TrdCaptRpt/TrdLeg/Leg@ExerStyle				C[20]
35.	Option premium	TrdCaptRpt/Pmt/@Typ	10 = Option Premium	N/A	N/A	R
		TrdCaptRpt/Pmt/@Amt		N/A	N/A	R
36.	Option currency	TrdCaptRpt/Pmt/@Ccy		N/A	N/A	R
37.	Option expiration date	TrdCaptRpt/Instrmt/@MMY		N/A	N/A	R
38.	Option Lockout Period	TrdCaptRpt/Instrmt/Evnt/@Typ	25 = First Exercise Date	N/A	N/A	C
39.	Embedded Option	TrdLeg/Leg/@SecTyp	OPT = Option	N/A	N/A	O

8.2 PET (Part 45) field Mapping to FIXML

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R
		TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R
		TrdCaptRpt/ @RegRptTyp	4 = RT[21] + PET 1 = PET	R	R	R
2.	Universal Swap Identifier (The USI will have to	TrdCaptRpt/RegTrdID/@Typ	0 = Current USI	R	R	R

[20] Conditionally required for embedded options
[21] Need to support all the attributes in Part 43 that are not in this table.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
	include the Type of USI and a Source which identifies the assigner (namespace) of the USI)	TrdCaptRpt/RegTrdID/@ID		R	R	R
		TrdCaptRpt/RegTrdID/@Src		R	R	R
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade 1 = Allocation 2 = Clearing	O	O	O
3.	LEI of the Counterparty	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
4.	Reporting Counterparty Indicator (The Reporting counterparty identifier	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 49 – Counterparty is a Reporting Counterparty	R[22]	R	R
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	R	R	R
5.	Swap Dealer Indicator for the Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C[23]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
6.	Major Swap Participant Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C[24]	C	C

[22] The Reporting counterparty is specified as a sub tag of the counterparty to the trade.
[23] This is conditionally required if the reporting counterparty is a Swap Dealer.
[24] This is conditionally required if the reporting counterparty is an MSP.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
7.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Financial Entity	C[25]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
8.	US Person Flag for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C[26]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
9.	Indication that the block will be allocated	TrdCaptRpt/RptSide/@BlckTrdAllocInd	0 = Block to be allocated	C[27]	C	C
10.	LEI of the Allocation agent	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	C[28]	C	C
		TrdCaptRpt/RptSide/Pty/@R	R = 30 – Broker R = 49 – Asset manager	C	C	C
		TrdCaptRpt/RptSide/Pty/@R		C	C	C
11.	Post allocation Swap Indicator	TrdCaptRpt/RptSide/@BlckTrdAllocInd	2 = Allocated Block trade	C[29]	C	C

25 This is conditionally required if the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C).
26 This is conditionally required if the reporting counterparty is a U.S. person.
27 Conditionally required if the side will be allocated
28 The Agent/Asset mamager is conditionally required for allocated swaps.
29 Conditionally required if the swap is an allocated swap

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
12.	Block USI[30]	TrdCaptRpt/RegTrdID/@Typ	2 = Block USI	C[31]	C	C
		TrdCaptRpt/RegTrdID/@ID		C	C	C
		TrdCaptRpt/RegTrdID/@Src		C	C	C
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade	O	O	O
13.	Non Reporting Counterparty LEI[32]	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
14.	Swap Dealer Indicator for the non-Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C[33]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
15.	Major Swap Participant Indicator for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C[34]	C	C
16.		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C

[30] If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent

31 Conditionally required if the swap is an allocated swap

[32] If the Reporting counterparty indicator is not present, the counterparty is treated as the non-reporting counterparty.

[33] This is conditionally required if the non-reporting counterparty is a Swap Dealer.

[34] This is conditionally required if the non-reporting counterparty is an MSP.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
17.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Major Swap Participant	C[35]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
18.	US Person Flag for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C[36]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
19.	UPI	TrdCaptRpt/Instrmt/@ID		C[37]	C	C
		TrdCaptRpt/Instrmt/@Src	H = Clearing House	C[38]	C	C
20.	If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	N/A[39]				
21.	If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	N/A[40]				

35 This is conditionally required if the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C).
36 This is conditionally required if the reporting counterparty is a U.S. person.
37 This is conditionally required for exchange listed instruments
38 Conditionally required the security ID is specified
39 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.
40 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
22.	Multi Asset Swap Indicator	Presence of a Secondary Asset class.				
23.	Primary Asset Class for a multi asset	/Instrmt/@AssetClss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C[41]	C	C
24.	Secondary Asset Class for a multi asset	TrdCaptRpt/Instrmt/ ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C[42]	C	C
25.	Mixed Swap Indicator	TrdCaptRpt/@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	C[43]	C	C
26.	Contract Type	TrdCaptRpt/Instrmt/@SecTyp	FXFWD = FX Forward FXNDF = Non Delivarable Forward FXSWAP = FX Swap OPT = Option	R	R	R
27.	Contract Sub-Type	N/A		N/A	N/A	N/A
28.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R
29.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R
30.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C[44]	C	C

[41] Conditionally required for a multi Asset class Swap
[42] Conditionally required if a multi asset swap is being reported
[43] Conditionally required for a mixed asset swap.
[44] Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
31.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R
32.	Swap Effective or Start Date	N/A		N/A	N/A	N/A
33.	Swap Termination or End Date	/TrdCaptRpt/Instrmt/MMY		R	R	R
34.	Buyer[45]	TrdCaptRpt/RptSide/@Side	1 = Buyer	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
35.	Seller[46]	TrdCaptRpt/RptSide/@Side	2 = Seller	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
36.	Currency 1 (base)	TrdCaptRpt/Instrmt/ID OR TrdCaptRpt/Instrmt/Sym		R	R	N/A
37.		TrdCaptRpt/TrdLeg/Leg/ID OR TrdCaptRpt/TrdLeg/Leg/Sym		N/A	R	N/A
38.		TrdCaptRpt/Undly/ID OR TrdCaptRpt/Undly/Sym		N/A	N/A	R
39.	Currency 2 (counter) [47]			N/A	N/A	N/A
40.	Notional amount 1 (for Currency 1)	/TrdCaptRpt/@LastQty		R	R	C[48]
		/TrdCaptRpt/@Ccy		R	N/A	C[49]
		/TrdCaptRpt/TrdLeg/@La		N/A	R	N/A

[45] The counterparty purchasing the product: e.g. the payer of the fixed price (for a swap), or the payer of the flowing price on the underlying swap (for a put swaption), or the payer of the fixed price on the underlying swap (for a call swaption). Each RptSide will need to have the LEI of the Counterparty in Party Role 7.

[46] The counterparty offering the product: e.g. the payer of the floating price (for a swap), or the payer of the fixed price on the underlying swap (for a put swaption), or the payer of the floating price on the underlying swap (for a call swaption).

[47] This is not required because the Symbol or the Security ID includes both the currencies in the Currency pair. Refer to Currncy 1 for mapping deatils

[48] This is conditionally required if premium is negotiated as a percentage or of the notional or a price where the the premium can be calculated as Price*Qty. An addituional Ccy tag is required to specify the Notional Amount Currency.

[49] Conditionally required if LastQty is specified.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
		stQty				
		/TrdCaptRpt/TrdLeg/Leg/@Ccy		N/A	R	N/A
41.	Notional amount 2 (for Currency 2)	/TrdCaptRpt/@CalcCcyLastQty	N/A	R	N/A	N/A
		/TrdCaptRpt/TrdLeg/@CalcCcyLastQty	N/A	N/A	R	N/A
42.	Exchange Rate	TrdCaptRpt/@LastPx	N/A	R[50]	N/A	C[51]
43.		TrdCaptRpt/TrdLeg/@LastPx	N/A	N/A	C[52]	N/A
44.	Additional Price Notation	TrdCaptRpt/@LastSpotRt[53]	N/A	O	N/A	O
45.		TrdCaptRpt/@LastFwdPnts		O[54]	N/A	N/A
46.	Options Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
47.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R
		TrdCaptRpt/Instrmt/CmplxEvnt/@Typ	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch	N/A	N/A	O
48.		TrdCaptRpt/Instrmt@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle	N/A	N/A	O

[50] For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.
[51] Conditionally required for an Option if a price was used for premium calculation.
[52] This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.
[53] Used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.
[54] Forward points represent the interest rate differential between the two currencies traded and are quoted as a preminum or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
			BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other			
49.	Option Exercise Style	TrdCaptRpt/Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda	N/A	N/A	R
		TrdCaptRpt/TrdLeg/Leg @ExerStyle				C[55]
50.	Option premium	TrdCaptRpt/Pmt/@Typ	10 = Option Premium	N/A	N/A	R
		TrdCaptRpt/Pmt/@Amt		N/A	N/A	R
51.	Option currency	TrdCaptRpt/Pmt/@Ccy		N/A	N/A	R
52.	Clearing indicator	TrdCaptRpt/@ClrIntntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R
53.	Clearing Venue[56]	TrdCaptRpt/Pty/@R	21 = Clearing Org	C	C	C
		TrdCaptRpt/Pty/@ID				
		TrdCaptRpt/Pty/@Src	N = LEI			
54.	Clearing Exemption Indicator[57]	TrdCaptRpt/@ClrRegmtExcptn		C	C	C
55.	Clearing Exemption Counterparty[58]	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@R		R	R	R
		TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 50 – Elected Clearing Exemption	C[59]	C	C
56.	Collateralization Indicator	TrdCaptRpt/@TrdCollzTn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization	C[60]	C	C

[55] Conditionally required for embedded options
[56] The clearing venue is conditionally required if the trade will be cleared at a different DCO. This will carry the identity of the DCO where the trade will be cleared
[57] If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected
[58] The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)
[59] Conditionally required if the clearing exemption is set to Y
[60] Conditionally required for tardes that will not be cleared or trades cleared at a different DCO.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Options
			3 = Fully collateralized			

9 Appendix A

9.1 Component Definitions used in FIXML Messages

9.1.1 Business Center Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
DtAdjmt				
Business Day Convention	BizDayCnvtn	int	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day

Date Roll Convention	Roll	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the month 4 = 4th day of the month 5 = 5th day of the month 6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month 19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention

DtAdjmt/BizCtr (Repeating)				
Business Centers	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO . See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	

9.1.2 Pricing Date and Time Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Pxng				
Pricing Date Unadjusted	DtUnadj	LocalMktDate	Unadjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Pricing Date Adjusted	Dt	LocalMktDate	Adjusted pricing or fixing date, e.g. for commodity or FX forward trades.	

9.1.3 Complex Event Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
CmplxEvnt				
Complex Event Type	Typ	int	Identifies the type of complex event. Required if NoComplexEvents > 0.	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset Barrier 9 = Rolling Barrier
Complex Option Payout Amount	OptPayAmt	Amt	Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.	
Complex Event Price	Px	Price	Specifies the price at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).	

Complex Event Price Boundary Method	PxBndryMeth	int	Specifies the boundary condition to be used for the event price relative to the underlying price at the point the complex event outcome takes effect as determined by the ComplexEventPriceTimeType.	1 = Less than ComplexEventPrice(1486) 2 = Less than or equal to ComplexEventPrice(1486) 3 = Equal to ComplexEventPrice(1486) 4 = Greater than or equal to ComplexEventPrice(1486) 5 = Greater than ComplexEventPrice(1486)
Complex Event Price Boundary Precision	PxBndryPrcsn	Percentage	Used in combination with ComplexEventPriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.	
Complex Event Price Time Type	PxTmTyp	int	Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the ComplexEventType.	1 = Expiration 2 = Immediate (At Any Time) 3 = Specified Date/Time
Complex Event Condition	Cond	int	ComplexEventCondition is conditionally required when there are more than one ComplexEvent occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition which links it with the second event.	1 = And 2 = Or
CmplxEvnt/EvntDts (Repeating)				
Complex Event Start Date	StartDt	UTCTimestamp	Required if NoComplexEventDates(1491) > 0.	
Complex Event End Date	EndDt	UTCTimestamp	Required if NoComplexEventDates(1491) > 0.	
CmplxEvnt/EvntDts/EvntTms (Repeating)				
Complex Event Start Time	StartTm	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.	
Complex Event End Time	EndTm	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.	

9.1.4 Options Exercise Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums

OptExr				
OptExr/Dts				
Option Exercise Frequency Period	FreqPeriod	int	Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified.	
OptionExerciseFrequencyUnit	FreqUnit	String	Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod(tbd) must be specified.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year

9.1.5 Payment Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Pmt				
Payment Type	Typ	int	Type of payment.	0 = Brokerage 1 = Upfront fee 2 = Independent amount / collateral 3 = Principal exchange 4 = Novation / termination 5 = Early termination provision 6 = Cancelable provision 7 = Extendible provision 8 = Cap rate provision 9 = Floor rate provision 10 = Option premium 99 = Other

Payment Sub Type	SubTyp	int	Further clarification of payment type.	0 = Initial (principal exchange) 1 = Intermediate (principal exchange) 2 = Final (principal exchange) 3 = Prepaid (premium forward) 4 = Postpaid (premium forward) 5 = Variable (premium forward) 6 = Fixed (premium forward) 7 = Swap (premium) 8 = Conditional (principal exchange on exercise)
Payment Pay Side	PaySide	int	Side value of party paying the payment.	1 = Buy 2 = Sell
Payment Receive Side	RcvSide	int	Side value of party receiving the payment.	1 = Buy 2 = Sell
Payment Currency	Ccy	Currency	Specifies the currency in which PaymentAmount(tbd) and/or PaymentRate(tbd) is denominated. Uses ISO 4271 currency codes.	
Payment Amount	Amt	Amt	The total payment amount.	
Payment Price	Px	Price	The price determining the payment amount denominated by PaymentPriceType(40919) and expressed in market format.	

Payment Price Type	PxTyp	int	The denomination of PaymentPrice(40218).	1 = Percentage (i.e. percent of par) 2 = Per unit (i.e. per share or contract) 5 = Premium - percentage points over par 6 = Spread (basis points spread) 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) 20 = Normal rate representation (e.g. FX rate) 21 = Inverse rate representation (e.g. FX rate)
Payment Date Adjusted	Dt	LocalMktDate	Adjusted Payment date.	
Payment Settlement Style	SettlStyle	int	Payment settlement style.	0 = Standard 1 = Net 2 = Standard and Net
Payment Method	PmtMethod	int	A code identifying the Settlement payment method. 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = Fed Wire 8 = Debit Card 9 = Direct Debit (BECS) 10 = Direct Credit (BECS) 11 = Credit Card 12 = ACH Debit 13 = ACH Credit 14 = BPAY 15 = High Value Clearing System (HVACS) 16 = CHIPS 17 = S.W.I.F.T. 18 = CHAPS 19 = SIC 20 = euroSIC

Payment Leg Ref ID	LegRefID	String	Used to link a payment back to its parent InstrumentLeg by using the same value as the parent s LegID(1788).	
Pmt/PmtSettl (Repeating)				
Payment Settle Amount	Amt	Amt	The settlement amount.	
Payment Currency	Ccy	Currency	The currency of PaymentSettlAmount	
Pmt/PmtSettl/Pty (Repeating)				
Payment Settle Party ID	ID	String	The PaymentSettlPartyPartyID. Required if PaymentSettlPartyPartyIDSource is specified.	
Payment Settle Party ID Source	Src	char	Used to identify class source of PaymentSettlPartyID value (e.g. BIC).	B = BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B") C = Generally accepted market participant identifier (e.g. NASD mnemonic) D = Proprietary / Custom code H = CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) N = LEI

Payment Settle Party Role	R	int	Identifies the role of PaymentSettlPartyID (e.g. the beneficiary's bank or depository institution).	1 = Executing Firm 4 = Clearing Firm 5 = Investor ID 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 16 = Executing System / Original Input Source 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 30 = Inter Dealer Broker 32 = Beneficiary 36 = Entering trader 37 = Contra trader 38 = Position account 43 = Internal Carry Account 44 = Order Entry Operator ID 47 = Third Party Allocation Firm 48 = Claiming Account 49 = Asset Manager 53 = Trader mnemonic 54 = Sender Location 55 = Session ID 62 = Report originator 73 = Execution Venue 102 = Data Repository (e.g. SDR) 109 = Beneficiary's bank or depository institution 113 = Excluded reference entity 200 = FEC GUI User ID

Payment Settle Party Role Qualifier	Qual	int	Qualifies the value of PaymentSettlPartyRole(40236).	7 = Bank
Pmt/PmtSettl/Pty/Sub (Repeating)				
Settle Party Sub ID	ID	String	Sub-identifier (e.g. Firm name for 1 = Firm).	
Settle Party Sub ID Type	Typ	int	Type of Sub-identifier.	1 = Firm 3 = System 5 = Full legal name of firm 9 = Contact name 26 = Account type or Origin 41 = Customer account type 42 = Omnibus account 44 = Guarantee Fund 45 = Swap dealer 46 = Major participant 47 = Financial entity 48 = US Domicile 49 = Reporting entity indicator 50 = Elected clearing requirement exception 56 = Deal identifier 100 = EDB Id

9.1.6 Instrument Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Instrmt				
Product Symbol	Sym	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists	
Product Code	ID	String	Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value. For CDS this is a value assigned by CME Clearing.	
Source of the Product Code	Src	String	Identifies the source of the SecurityID If it is not specified the deafult of Clearing is used.	4 = ISIN number H = Clearing House / Clearing Organization
Security Type	SecTyp	String	Indicates type of instrument or security being traded or defined. It is required on inbound trade submissions and is used as one of the identifiers of the instrument. This is required because the usage of CFI code is in the process of being deprecated..	FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OPT = Option

Contract Period Code	MMY	MonthYear	Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).	
Maturity Date	MatDt	LocalMktDate	Date of maturity or the Settlement date of the CDS contract.	
Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	2 = Currency
Asset Sub Class	AssetSubClss	Reserved4000Plus	The subcategory description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Swap Class	SwapClss	String	The classification or type of swap. Additional values may be used by mutual agreement of the counterparties.	BB = Broad-based security swap BS = Basis Swap IX = Index Swap SK = Basket Swap
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants	
Strike Currency	StrkCcy	Currency	Used for derivatives	
Strike Multiplier	StrkMult	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.	
Strike Unit of Measure	StrkUOM	String	Used to express the UOM of the price if different from the contract.	AUD = Australian Dollars CAD = Canadian Dollars CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound HUF = Hungarian Forint ILS = Israel Shekel ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty RUB = Russian Ruble SEK = Swedish Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand
Price Multiplier	Mult	float	The value when multiplied to the Price will give you the $ value of a single Position.It is also known as the Price multiplier.	

Minumum Price Increment	MinPxIncr	float	Minimum price increment for the instrument. Could also be used to represent tick value.	
Unit Of Measure	UOM	String	The Unit of measure of the Underlying based upon which the contract is based. It is also referred to as the trading unit. For example the Unit of Measure of Live Cattle is lbs.	Ccy = Amount of currency
Unit of Measure Currency	UOMCcy	Currency	Indicates the currency of the unit of measure. Conditionally required when UnitOfMeasure = Ccy	AUD = Australian Dollars CAD = Canadian Dollars CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound HUF = Hungarian Forint ILS = Israel Shekel ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty RUB = Russian Ruble SEK = Swedish Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand
Unit of Measure Quantity	UOMQty	Qty	Quantity of the Underlying Commodity on which the contract is based. It is also known as the trading measure. For example 1 contract of Live Cattle is equilavelent to 40000 lbs of Live cattle.	

Price Unit of Measure	PxUOM	String	The Unit of measure of the quoted Price. For example it is USD for a Eurodollar contract.	AUD = Australian Dollars CAD = Canadian Dollars CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound HUF = Hungarian Forint ILS = Israel Shekel ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty RUB = Russian Ruble SEK = Swedish Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand
Price Unit of Measure Currency	PxUOMCcy	Currency	Indicates the currency of the price unit of measure. Conditionally required when PriceUnitOfMeasure = Ccy	
Units applicable for quoted price	PxUOMQty	Qty	Number of units of the underlying for which a quoted price is applicable. For example the price is quoted per 100 lbs of cattle.	
Settlement Method	SettlMeth	char	Settlement method for a contract. Can be used as an alternative to CFI Code value	C = Cash settlement required P = Physical settlement required
Exercise Style	ExerStyle	int	Type of exercise of a derivatives security	0 = European 1 = American 2 = Bermuda
Put Or Call	PutCall	int	Used to express option right	0 = Put 1 = Call
Product Exchange	Exch	Exchange	The exchange where the Security is listed.	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
Day Count Convention	DayCntMeth	String		ACT/360 = ACT/360
Price Quote Currency	PxQteCcy	Currency	The currency at which the Price is quoted.	

Final Settlement Currency	FnlSettlCcy	Currency	Currency used for final settlement.	
Strategy Type	StrtTyp	String	Type of trade strategy.	BF = Butterfly CAP = Capped CISN = Callable inverse snowball CLLR = Collar CNDR = Condor FLRS = Floors OTHER = Other STD = Straddle STG = Strangle
Instrmt/ScndryAsset (Repeating)				
Asset Class	Clss	int	The broad asset category for assessing risk exposure for a multi-asset trade.	2 = Currency
Secondary Asset Sub Class	SubClss	Reserved4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Instrmt/Evnt (Repeating)				
Event Date Value	Dt	LocalMktDate	Represents the value or date associated with the Type of event.	
Event Date Type	EventTyp	int	Represents the type of event associated with the contract.Typically event types are dates like an effective date, last trade date for the contract.	7 = Last Eligible Trade Date 13 = First Delivery Date 23 = First Notice Date 24 = Last Notice Date 25 = First exercise date 121 = Fixing Date
Additional Text	Txt	String	Communicates additional comments associated with the event type.	
Instrmt/CmplxEvnt (Repeating)				
Complex Event Type	Typ	int	Identifies the type of complex event. Required if NoComplexEvents > 0.	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset Barrier 9 = Rolling Barrier
Complex Option Payout Amount	OptPayAmt	Amt	Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.	
Complex Event Price	Px	Price	Specifies the price at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).	
Complex Event Price Boundary Method	PxBndryMeth	int	Specifies the boundary condition to be used for the event price relative to the underlying price at the point the complex event outcome takes effect as determined by the ComplexEventPriceTimeType.	1 = Less than ComplexEventPrice(1486) 2 = Less than or equal to ComplexEventPrice(1486) 3 = Equal to ComplexEventPrice(1486) 4 = Greater than or equal to ComplexEventPrice(1486) 5 = Greater than ComplexEventPrice(1486)

Complex Event Price Boundary Precision	PxBndryPrcsn	Percentage	Used in combination with ComplexEventPriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.	
Complex Event Price Time Type	PxTmTyp	int	Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the ComplexEventType.	1 = Expiration 2 = Immediate (At Any Time) 3 = Specified Date/Time
Complex Event Condition	Cond	int	ComplexEventCondition is conditionally required when there are more than one ComplexEvent occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition which links it with the second event.	1 = And 2 = Or
Instrmt/CmplxEvnt/EvntDts (Repeating)				
Complex Event Start Date	StartDt	UTCTimestamp	Required if NoComplexEventDates(1491) > 0.	
Complex Event End Date	EndDt	UTCTimestamp	Required if NoComplexEventDates(1491) > 0.	
Instrmt/CmplxEvnt/EvntDts/EvntTms (Repeating)				
Complex Event Start Time	StartTm	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.	
Complex Event End Time	EndTm	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.	
Instrmt/DtAdjmt				
Business Day Convention	BizDayCnvtn	int	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day

Date Roll Convention	Roll	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the month 4 = 4th day of the month 5 = 5th day of the month 6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month 19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention. IMM = The International Money Market settlement dates, i.e. the third Wednesday of the month. IMMAUD = The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. IMMCAD = The last trading day/expiration day of the Canadian Derivatives Exchange. IMMNZD = The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. MON = Monday NONE = No adjustment. SAT = Saturday SFE = The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. SUN = Sunday TBILL = The 13-week and 26-week U.S. Treasury Bill auction dates. THU = Thursday TUE = Tuesday WED = Wednesday

Instrmt/DtAdjmt/BizCtr (Repeating)				
Business Centers	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO . See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Instrmt/Pxng				
Pricing Date Unadjusted	DtUnadj	LocalMktDate	Unadjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Pricing Date Adjusted	Dt	LocalMktDate	Adjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Instrmt/OptExr				
Instrmt/OptExr/Dts				
Option Exercise Frequency Period	FreqPeriod	int	Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified.	
OptionExerciseFrequency Unit	FreqUnit	String	Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod(tbd) must be specified.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year

9.1.7 Underlying Instrument/Stream Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Undly				
Underlying Symbol	Sym	String	Underlying security's Symbol. See Symbol (55) field for description	
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	
Underlying Product Code Source	Src	String	Identifies the source responsible for assigning the security identifier of the underling security. This may be the exchange, CCP, or an international organization.	4 = ISIN number H = Clearing House / Clearing Organization
Underlying Security Type	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OPT = Option
Underlying Security Sub Type	SubTyp	String	Underlying security's SecuritySubType. See SecuritySubType (762) field for description	

Underlying Maturity	MMY	MonthYear	The expiration period code of an underlying instrument. Used in combination with UnderlyingSymbol or UnderlyingSecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN where w represents a reference to week	
Underlying Product Exchange	Exch	Exchange	The exchange on which the underlying security is listed and has traded	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
Underlying Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	2 = Currency
Underlying Asset Sub Class	AssetSubClss	Reserved4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Undly/ScndryAsset (Repeating)				
Underlying Secondary Asset Class	Clss	int	The broad asset category for assessing risk exposure for a multi-asset trade.	2 = Currency
Underlying Secondary Asset Sub Class	SubClss	Reserved4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Undly/Pxng				
Underlying Pricing Date Unadjusted	DtUnadj	LocalMktDate	Unadjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Underlying Pricing Date Adjusted	Dt	LocalMktDate	Adjusted pricing or fixing date, e.g. for commodity or FX forward trades.	

9.1.8 Instrument Leg Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
TrdLeg				
	Qty	Qty	The actual quantity of the leg as it participated in the spread trade.	
	RptID	String	This represents the alternate ID for the leg as generated by the Clearing System	
	LegNo	int	Allow sequencing of Legs for a Strategy to be captured	

	RefID	String	A unique Trade Id generated by the Clearing system for the Leg instrument. The firm will reference this Id on changes to a leg. On leg level submissions this Id will be sent in the TrdID attribute.	
Leg Settlement Type	SettlTyp	String	Refer to values for SettlType[63]	0 = Regular / FX Spot settlement (T+1 or T+2 depending on currency) 1 = Cash (TOD / T+0) 2 = Next Day (TOM / T+1) 3 = T+2 4 = T+3 5 = T+4 6 = Future 7 = When And If Issued 8 = Sellers Option 9 = T+5 B = Broken date - for FX expressing non-standard tenor, SettlDate (64) must be specified C = FX Spot Next settlement (Spot+1, aka next day)
Leg Settlement Date	SettlDt	LocalMktDate	Takes precedence over LegSettlmntTyp value and conditionally required/omitted for specific LegSettlType values.	
Leg Last Price	LastPx	Price	Used to report the trade price or execution price assigned to the leg of the multileg instrument.	
Leg Settle Currency	SettlCcy	Currency	Identifies settlement currency for the Leg. See SettlCurrency (20) for description and	
Leg Contra Amount	LegCalcCcyLastQty	Qty	Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx.	

Leg Last Quantity	LastQty	Qty	Fill quantity for the leg instrument	
Leg Price Type	PxTyp	int	The price type of the LegBidPx (681) and/or LegOfferPx (684). See PriceType (423) for description.	1 = Percentage (i.e. percent of par) 2 = Per unit (i.e. per share or contract) 5 = Premium - percentage points over par 6 = Spread (basis points spread) 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) 20 = Normal rate representation (e.g. FX rate) 21 = Inverse rate representation (e.g. FX rate)
Leg Quantity Type	QtyTyp	int	The leg quantity type specified at the leg level. Can be different for each leg	0 = Units (shares, par, currency) 1 = Contracts 2 = Units of Measure per Time Unit (if used - must specify UnitofMeasure (tag 996) and TimeUnit (tag 997))
TrdLeg/Leg				
Leg Symbol	Sym	String	Multileg instrument's individual security's Symbol. See Symbol (55) field for description	
Leg Product Code	ID	String	Used as the primary identifier for the Leg instrument. For futures and options this is generally an exchange or CME assigned value.	

Leg Product ID Source	Src	String	Identifies the source of the Leg SecurityID If it is not specified the deafult of Clearing is used.	4 = ISIN number 100 = TCC Alias 101 = ITC Alias 102 = IXM Number 103 = Globex Alias 105 = Reference Obligation 107 = PRS Commodity Code Alias 108 = PRS Put Commodity Code Alias 109 = PRS Call Commodity Code Alias 110 = TAS Commodity Code Alias 111 = Red Index Ticker H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP
Leg ID	LegID	String	Unique identifier for the leg. Value can be used as a shortcut to the leg definition by placing it in LegRefID (654).	
Leg Security Type	SecTyp	String	ALL	CMDTYSWAP = Commodity Swap FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OOC = Options on Combo OOF = Options on Futures OPT = Option SWAPTION = Swaption

Leg Maturity	MMY	MonthYear	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description	
Leg Strike Price	Strk	Price	Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description	
Leg Product Exchange	Exch	Exchange	Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
Leg Buy Sell Code	Side	char	Specific to the <InstrumentLeg> (not in <Instrument>)	1 = Buy 2 = Sell
Leg Currency	Ccy	Currency	Specific to the <InstrumentLeg> (not in <Instrument>)	
Leg Put Or Call	PutCall	int	Used to express option right	0 = Put 1 = Call
TrdLeg/Undlys (Repeating)				
TrdLeg/Undlys/Undly				
Leg Underlying Product Code	ID	String	Refer to definition for SecurityID(48)	

Leg Underlying Product Code Source	Src	String	Refer to definition for SecurityIDSource(22)	4 = ISIN number 100 = TCC Alias 101 = ITC Alias 102 = IXM Number 103 = Globex Alias 104 = Red Code 105 = Reference Obligation 106 = Pair Clip 107 = PRS Commodity Code Alias 108 = PRS Put Commodity Code Alias 109 = PRS Call Commodity Code Alias 110 = TAS Commodity Code Alias 111 = Red Index Ticker H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP
Leg Underlying Security Type	SecTyp	String	Refer to definition for SecurityType(167)	FUT = Future FWD = Forward MLEG = Multi Leg (Combo) OOF = Options on Futures
Leg Underlying Maturity	MMY	MonthYear	Refer to definition for MaturityMonthYear(200)	
Leg Underlying Product Exchange	Exch	String	Refer to definition for SecurityExchange(207)	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
TrdLeg/Amt (Repeating)				
Leg Position Amount	Amt	Amt	Used to capture the FX premium amount.	

Leg Position Amount Type	Typ	String	The type of monetary amount associated with a transaction.	ACPN = Accrued Coupon Amount BANK = Total Banked Amount CASH = Cash Amount (Corporate Event) CMTM = Collateralized Mark to Market COLAT = Total Collateralized Amount CPN = Coupon Amount CRES = Cash Residual Amount DLV = Compensation Amount FMTM = Final Mark-to-Market Amount IACPN = Incremental Accrued Coupon ICMTM = Incremental Collateralized Mark to market ICPN = Initial Trade Coupon Amount IMTM = Incremental Mark-to-Market Amount IPMT = Upfront Payment PAI = Price Alignment Interest PREM = Premium Amount SETL = Settlement Value SMTM = Start-of-Day Mark-to-Market Amount TVAR = Trade Variation Amount VADJ = Value Adjusted Amount
Leg Position Amount Currency	Ccy	Currency	The currency of the amount specified.	

9.2 Message Definitions used in FIXML Messages

9.2.1 User Request Message Specification

This message is sent by the submitter while establishing a session using HTTP as a transport. The message is used to login, logoff or change a password.

Field Name	FIXML Attribute Name	Data Type	Description	Required for Transaction Type	Supported Values
UserReq					
User Request ID	UserReqID	String	Unique identifier for a User Request.	ALL	
User Request Type	UserReqTyp	int	Indicates the action required by a User Request Message	ALL	1 = Log On User 2 = Log Off User 3 = Change Password For User
Username	Username	String	Username (login ID) assigned by CME's Market Operations Technical Support.	ALL	
Password	Password	String	Password assigned by CME's Market Operations Technical Support.	Login Password Change	
New Password	NewPassword	String	New Password. Used when changing the Password.	Password Change	

9.2.2 User Response Message Specification

This message is sent by CME RS in response to a UserRequest message. This communicates the status of the User Request.

Field Name	FIXML Attribute Name	Data Type	Description	Present for Transaction Type	Supported Values
UserRsp					
User Request ID	UserReqID	String	Request ID associated with the User Request leading to this Response message.	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Transaction Type	Supported Values
Username	Username	String	Username (login ID) assigned by CME's Market Operations Technical Support.	ALL	
User Status	UserStat	Int	Indicates the status of a user	ALL	1 = Logged In 2 = Not Logged In 3 = User Not Recognized 4 = Password Incorrect 5 = Password Changed 6 = Other
User Status Text	UserStatText	String	Reason a request was not carried out		

10 Message Samples

10.1 Creation Data Message Samples

10.1.1 FX Forward

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594000" RegRptTyp="4" TrdTyp="22" TxnTm="2012-10-
26T11:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32306250" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T11:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
```

```
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.1.2 FX Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594001" RegRptTyp="4" TrdTyp="22" TxnTm="2012-09-
26T11:03:00.000-05:00" TrdDt="2012-09-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-09-12T11:45:39.000-05:00"/>
    <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0" LegRefID="A"/>
    <!-- Bilateral USI for Near Leg -->
    <RegTrdID ID="8695422" Src="PNBP" Typ="0" Evnt="0" LegRefID="B"/>
    <!-- Bilateral USI for Far Leg -->
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXSWAP" AssetClss="2">
        <DtAdjmt BizDayCnvtn="2">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Near Leg -->
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-10-26" SettlStyle="0"
PmtMethod="18" LegRefID="A">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
```

```
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-10-26" SettlStyle="0"
PmtMethod="16" LegRefID="A">
        <PmtSettl Ccy="USD">
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary  (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Far Leg -->
    <!-- Principal Exchange / Seller pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16" LegRefID="B">
        <PmtSettl Ccy="USD">
            <Pty ID="HSBCUS33" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="12345678901" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary  (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyers pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18" LegRefID="B">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <Pty ID="CHASGBLO" Src="B" R="109"/>
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="23456789122" Src="D" R="32" Qual="7"/>
            <!-- Beneficiary (Bank) -->
        </PmtSettl>
    </Pmt>
    <!-- Near Leg -->
    <TrdLeg SettlTyp="M1" SettlDt="2012-10-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
LegCalcCcyLastQty="32306250">
        <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="A" Side="1" Ccy="EUR"/>
    </TrdLeg>
    <!-- Far Leg -->
    <TrdLeg SettlTyp="M2" SettlDt="2012-11-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
LegCalcCcyLastQty="32306250">
        <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="B" Side="2" Ccy="EUR"/>
    </TrdLeg>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
```

```
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.1.3 FX Option on Forward w/ Fixed Premiun

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594002" RegRptTyp="4" TrdTyp="22" TxnTm="2012-10-
26T11:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastSpotRt="1.29000"
LastFwdPnts="0.00225">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T11:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/> <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1">
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Fixed Premium Payment on option -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
```

```
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.1.4 FX Option on Forward w/ Calculated Premium

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594002" RegRptTyp="4" TrdTyp="22" TxnTm="2012-10-
26T11:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastQty="32306250" LastPx="0.0015"
LastSpotRt="1.29000" LastFwdPnts="0.00225">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T11:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1">
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Fixed Premium Payment on option -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="48459.38" Ccy="USD" Dt="2012-10-26"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
```

```
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.1.5 FX Option – Binary

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594004" RegRptTyp="4" TrdTyp="22" TxnTm="2012-10-
26T11:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastSpotRt="1.29000"
LastFwdPnts="0.10000">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T11:03:00.000-05:00"/>
    <RegTrdID ID="8695422" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" PutCall="1">
        <!-- Trigger -->
        <CmplxEvnt Typ="2" OptPayAmt="150000" Px="1.30000"/>
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Fixed Premium Payment on option -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="EUR" Dt="2012-10-26"/>
    <!-- On trigger, Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on trigger -->
    <Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="150000" SettlStyle="0" PmtMethod="18">
        <PmtSettl Amt="150000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
```

```
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.1.6 FX Option – Barrier Knock in

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="4" TrdTyp="22" TxnTm="2012-10-
26T11:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastSpotRt="1.29000"
LastFwdPnts="0.00225">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T11:03:00.000-05:00"/>
    <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1">
        <!-- Knock-in up -->
        <CmplxEvnt Typ="3" Px="1.29100"/>
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Fixed Premium Payment on option -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
```

```
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2 Continuation Data Message Samples

10.2.1 Valuation Report

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Valuation -->
<!-- Note TransTyp=0 (New), RegRptTyp=7 (Valuation) -->
<TrdCaptRpt RptID="1234567890123" BizDt="2012-11-15" TxnTm="2012-11-15T12:03:00.000-05:00" TransTyp="0"
RegRptTyp="7" LastSpotRt="1.29125">
```

```
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <!-- Instrument is required so this will validate against the schema -->
    <Instrmt/>
    <!-- Valuation is reported here -->
    <Amt Typ="TVAR" Amt="32306.25" Ccy="USD"/>
    <!-- Identify the reporting entity making the report -->
    <RptSide Side="2">
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.2 FX Forward – Amendment w/ RT

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Amendment, price-forming, e.g. change of price -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=10 (Post-trade event + RT), TrdContntn=8 (Amendment) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594002" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29500" LastSpotRt="1.29000" LastFwdPnts="0.00500" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32375000" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="8">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32375000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
```

```
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.3 FX Forward – Amendment w/o RT

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Amendment, not price-forming, e.g. changing one party from Major Swap Participant to Swap Dealer -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=9 (Post-trade event), TrdContntn=8 (Amendment) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594001" RegRptTyp="9" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32306250" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="8">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
```

```
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Swap Dealer (AMENDED) -->
            <Sub Typ="45" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.4 FX Option – Termination of a Trade due to an Options Exercise

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Exercise - Cancel Option -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=10 (Post-trade event + RT), TrdContntn=4 (Exercise) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594003" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastSpotRt="1.29000"
LastFwdPnts="0.00225" TrdContntn="4">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1">
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Fixed Premium Payment on option -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
```

```
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
    <Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.5 FX Option – New Forwards trade from an Options Exercise

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Exercise - New Forward -->
<!-- Note TransTyp=0 (New), RegRptTyp=9 (Post-trade event), TrdContntn=4 (Exercise) -->
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="9" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" LastSpotRt="1.29000"
LastFwdPnts="0.00225" TrdContntn="4">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="1" Evnt="0"/>
    <!-- Prior USI of terminated swaption trade -->
    <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0"/>
    <!-- Current USI of new swap trade. -->
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
```

```
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXSPOT" MMY="20121126" AssetClss="2">
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt>
    </Instrmt>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.6 FX Forward – Novation submitted as an amendment

```
<?xml version="1.0" encoding="UTF-8"?>
```

```
<!-- Novation - Single Message -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=10 (Post-trade event + RT), TrdContntn=0 (Novation) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594001" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32375000" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="0">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764566" Src="D" R="32" Qual="7"/>
            <!-- CHANGE: Novated to different participant -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="ANOTHERLEI" Src="N" R="7">
            <!-- CHANGE: Novated to different participant -->
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="XYZLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.7 FX Forward – Trade Termination due to a novation

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Novation - Two Message - Cancel -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=10 (Post-trade event + RT), TrdContntn=0 (Novation) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594002" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32375000" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="0">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="4"/>
    <!-- USI of old trade. Evnt=4 (Novation) -->
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
```

```
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.8 FX Forward – New Trade due to a novation

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Novation - Two Message - New Trade -->
<!-- Note TransTyp=0 (New), RegRptTyp=10 (Post-trade event + RT), TrdContntn=0 (Novation) -->
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32375000" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="0">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="1" Evnt="4"/>
    <!-- Prior USI of old trade. Evnt=4 (Novation) -->
    <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="4"/>
    <!-- Current USI of  trade. Evnt=4 (Novation) -->
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764566" Src="D" R="32" Qual="7"/>
            <!-- Novated new party -->
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="ANOTHERLEI" Src="N" R="7">
            <!-- Novated new party -->
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
```

```
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.9 FX Forward – Partial Unwind

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Partial Unwind -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=10 (Post-trade event + RT), TrdContntn=3 (Partial Swap Unwind) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594001" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="12500000"
CalcCcyLastQty="16187500" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="3">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="12500000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="12500000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="16187500" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
```

```
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

10.2.10 FX Forward –Full Unwind/Termination

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Unwind -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=10 (Post-trade event + RT), TrdContntn=2 (Swap Unwind) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594002" RegRptTyp="10" TrdTyp="22" TxnTm="2012-10-
26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntn="0" TrdCollztn="3" ClrReqmtExcptn="0" VenuTyp="S"
PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR" LastQty="25000000"
CalcCcyLastQty="32375000" CnfmMeth="1" VerfMeth="1" SettlTyp="M1" SettlDt="2012-11-26" TrdContntn="2">
    <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T12:03:00.000-05:00"/>
    <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
    <Pty R="102" ID="LCZ7XYGSLJUHFXXNXD88" Src="N"/>
    <!-- CME SDR LEI -->
    <Pty R="73" ID="LEI of the SEF" Src="N"/>
    <Instrmt Sym="EUR/USD" SecTyp="FXFWD" MMY="20121126" AssetClss="2"/>
    <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
    <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
        <PmtSettl Amt="25000000" Ccy="EUR">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="HSBCGBLO" Src="B" R="109"/>
            <!-- Beneficiary (Bank) -->
            <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
    <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
        <PmtSettl Ccy="USD">
            <!-- Beneficiary's Bank / Depository -->
            <Pty ID="CHASUS33" Src="B" R="109"/>
            <!-- Beneficiary  (Bank) -->
            <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
        </PmtSettl>
    </Pmt>
    <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
    <RptSide Side="1">
```

```
        <!-- buy -->
        <Pty ID="GIGALEI" Src="N" R="7">
            <!-- Financial Entity -->
            <Sub Typ="47" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
        </Pty>
    </RptSide>
    <RptSide Side="2">
        <!-- sell -->
        <Pty ID="PNBPLEI" Src="N" R="7">
            <!-- Major Swap Participant -->
            <Sub Typ="46" ID="Y"/>
            <!-- US Domicile -->
            <Sub Typ="48" ID="Y"/>
            <!-- Reporting entity -->
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```