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

CME ClearPort® API

CME Repository Services
Trade Reporting API – OTC IRS

Version: 1.0
04/25/2013

Contents

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

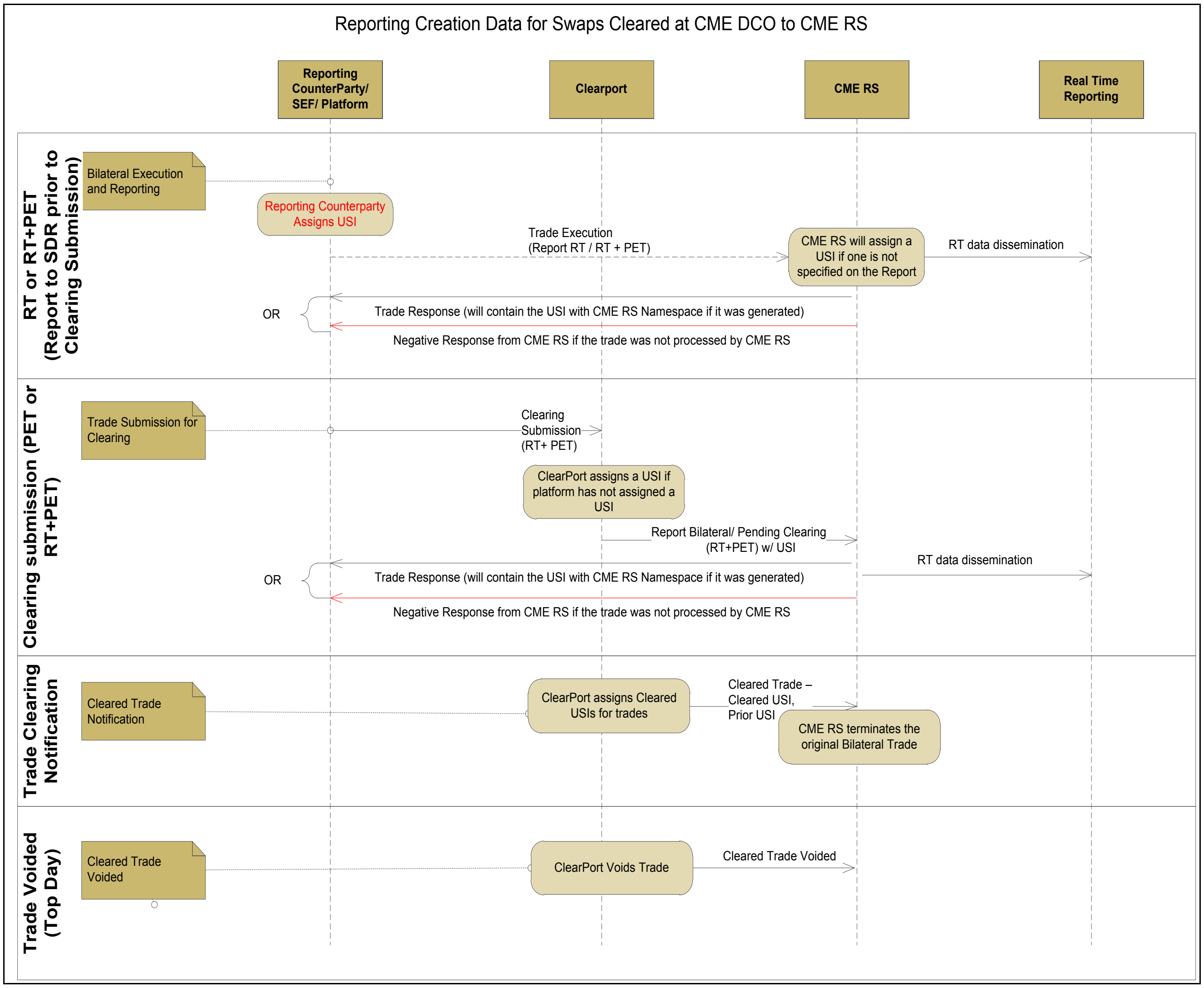
Creation Data Reporting
CFTC requires reporting of two types of data relating to the creation of a swap:

- 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.

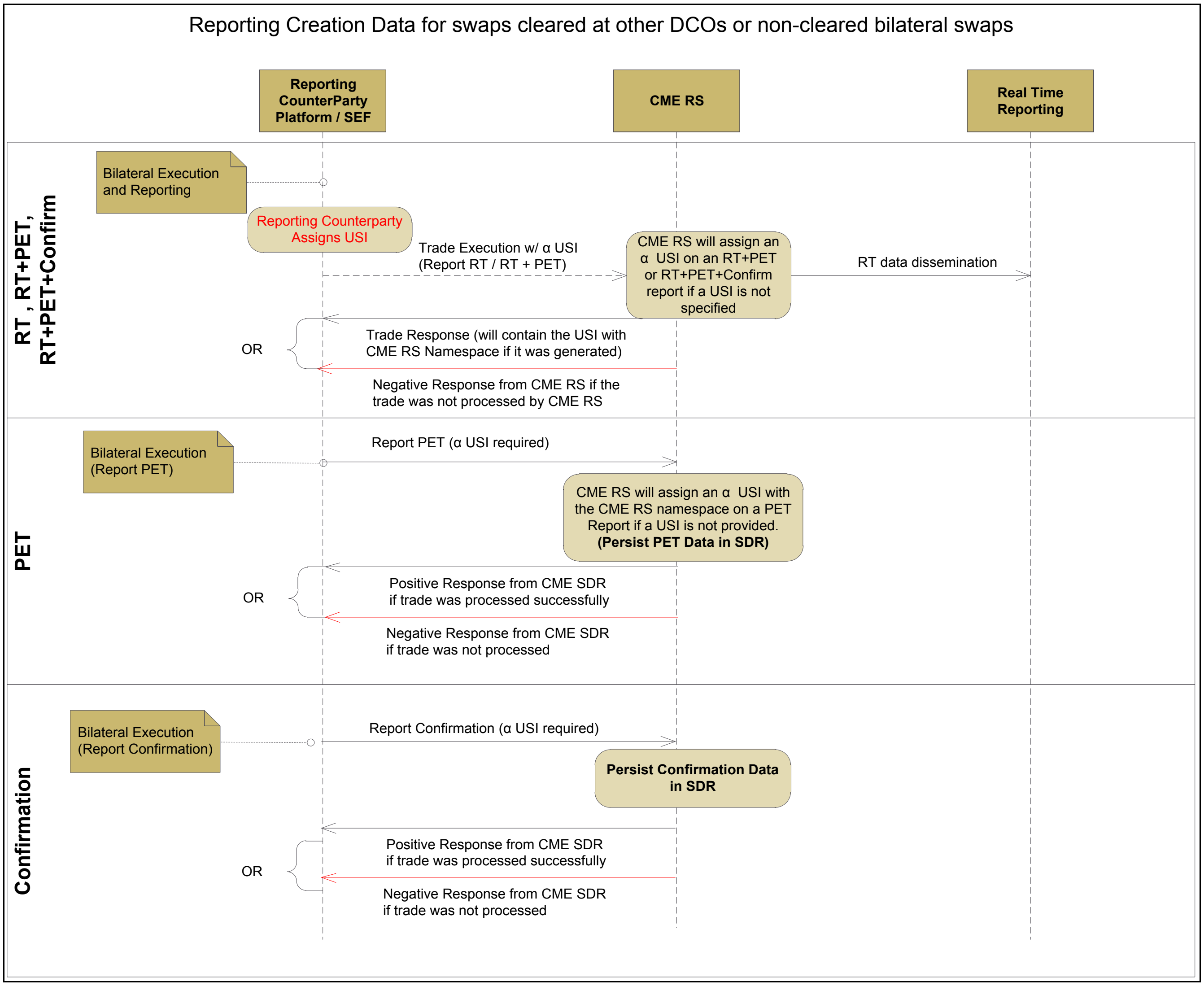
4.1.1 Reporting creation data for swaps cleared at CME

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

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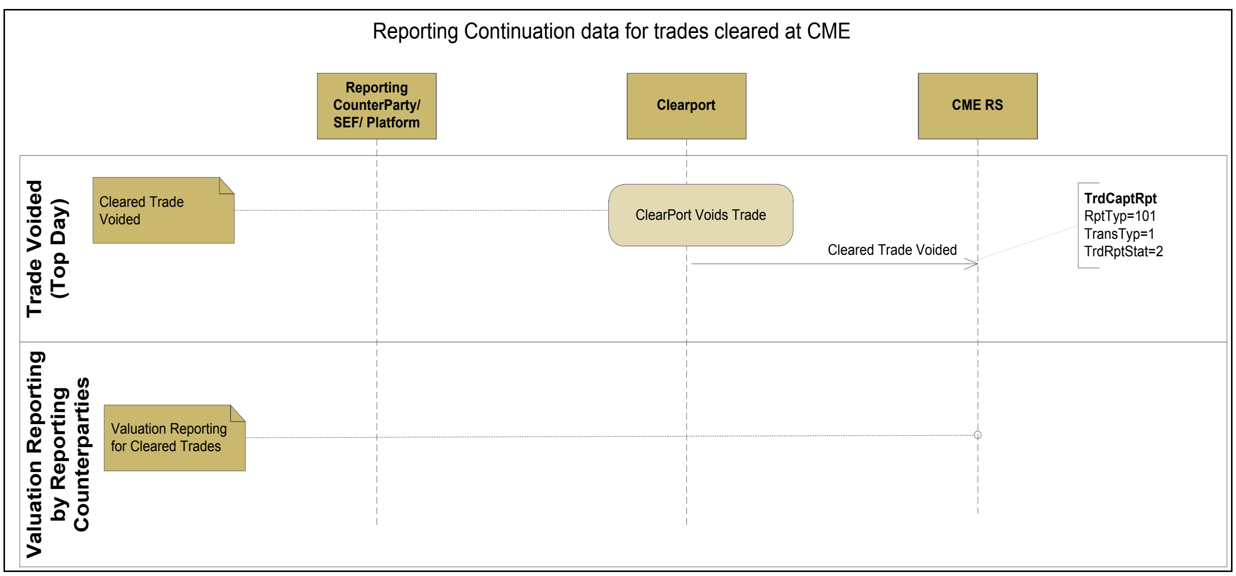
4.2 Continuation Data Reporting Flows

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.

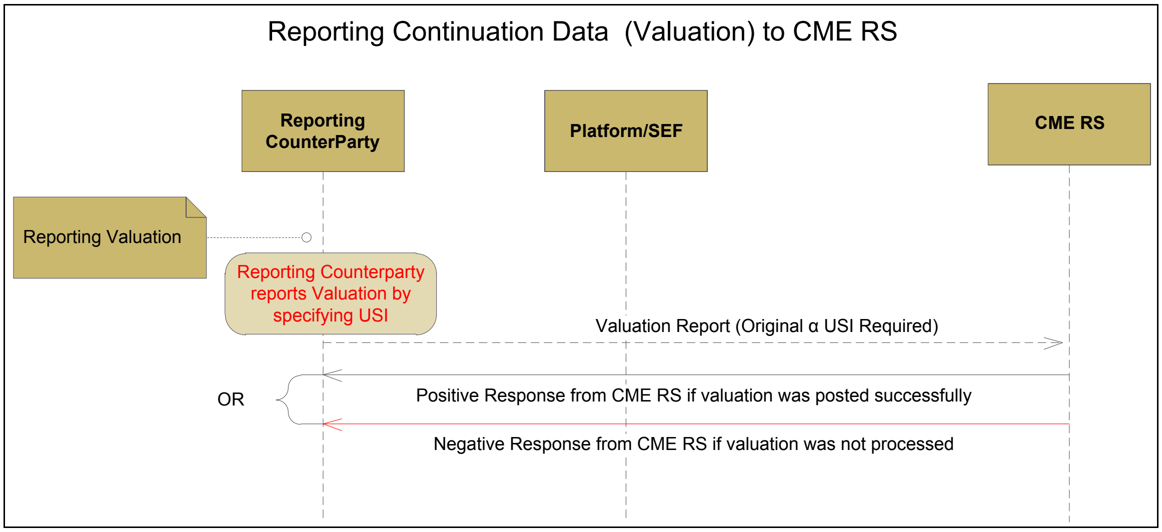


4.2.2 Reporting continuation data for all other trades (bilateral and cleared at other DCOs)

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

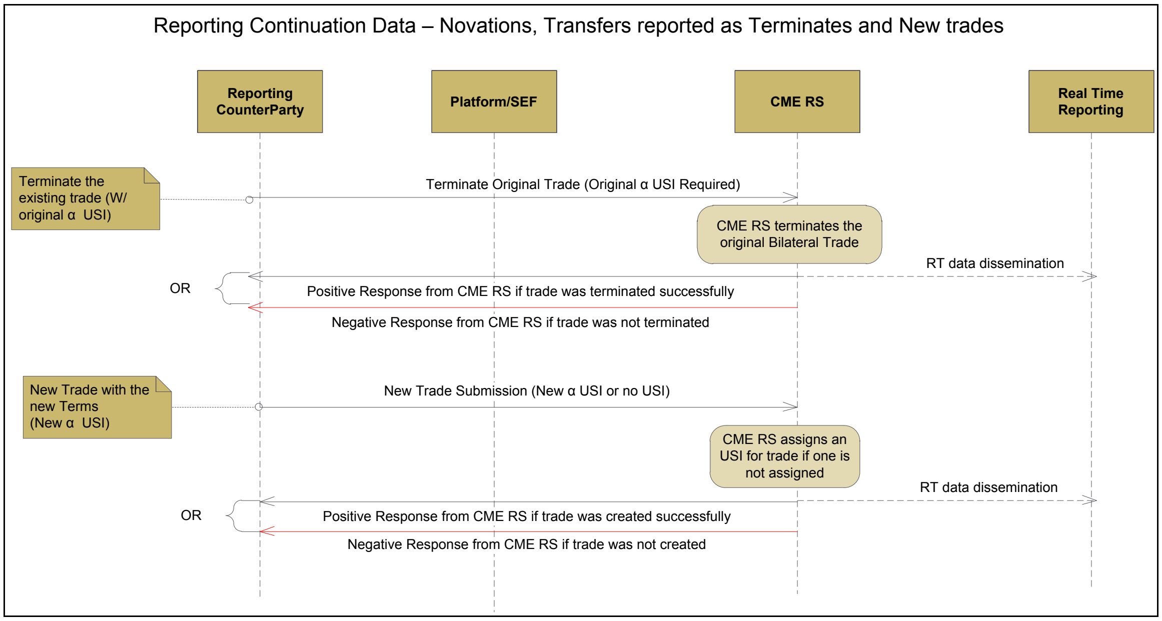
While reporting valuations, the original USI is required. Valuation Reports submitted without a USI will be rejected by CME RS.



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.

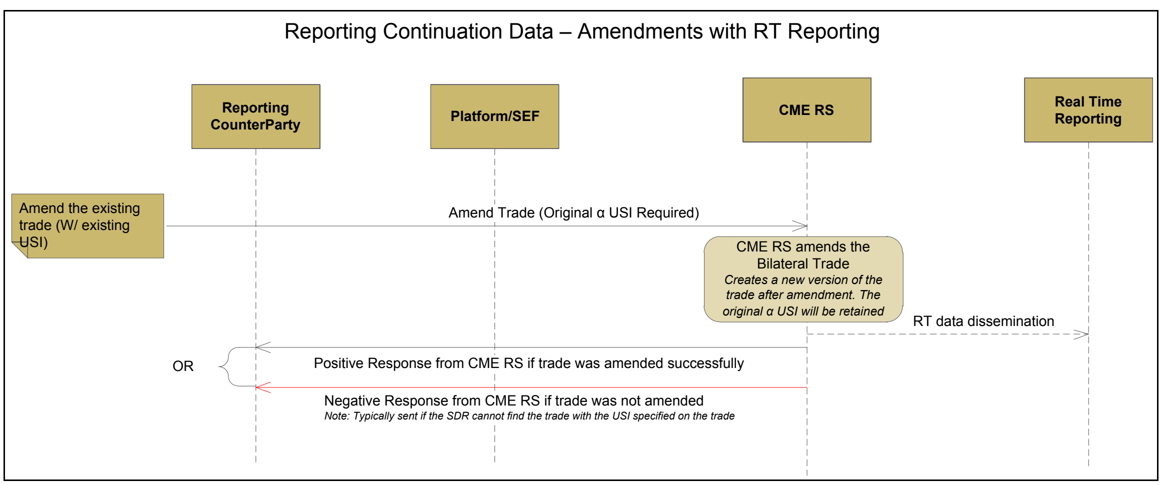
While reporting a termination, the original bilateral USI (α) is required. While reporting the new swap if a USI is not present, the CME RS will assign a USI with the CME RS namespace and echo it back on the confirm. The USI of the original swap that was terminated will be submitted as a prior USI in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



4.2.2.3 Reporting Amendments requiring RT

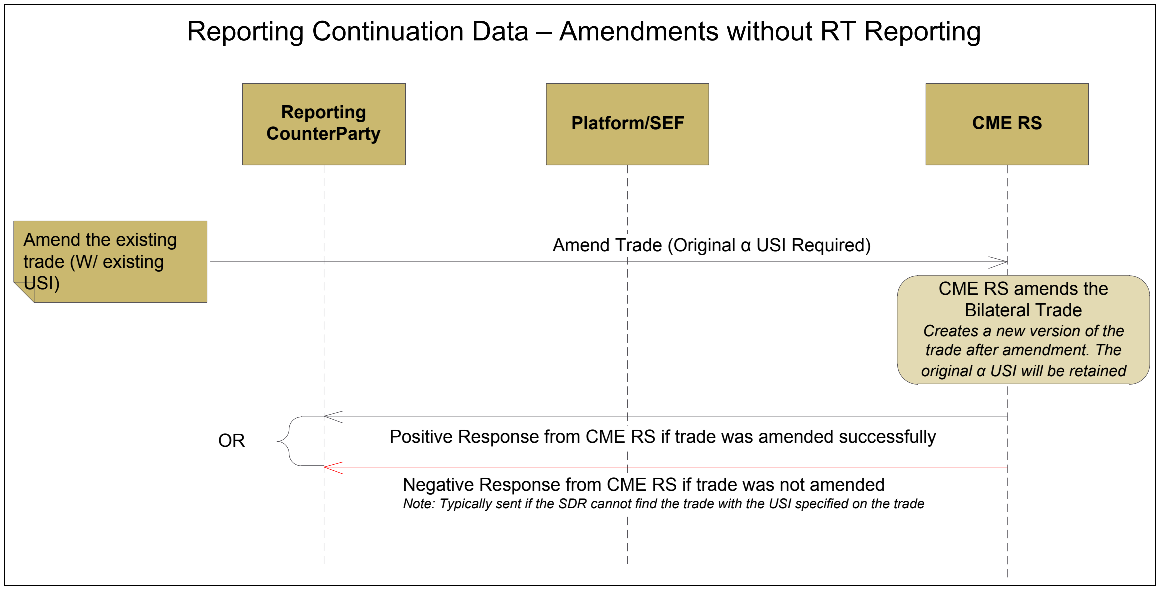
Participants can amend existing swaps. These amendments will needs to be reported as part of continuation reporting. The amendments will have to marked for RT reporting if the amendments affect the price forming data.

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



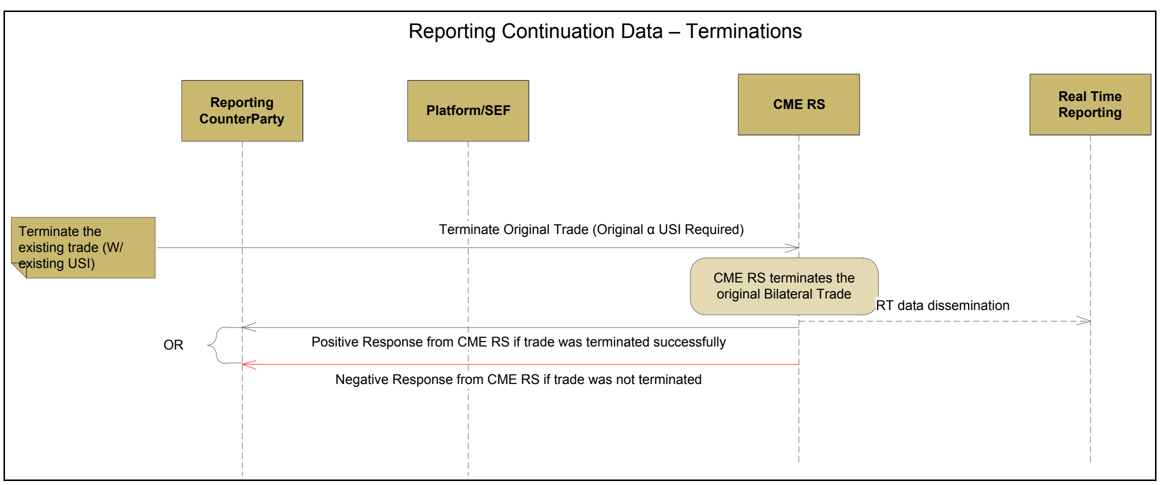
4.2.2.4 Reporting Amendments without RT

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 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 swap	1 = Cancel	10 = RT+Post Trade	2 = Swap unwind

[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
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

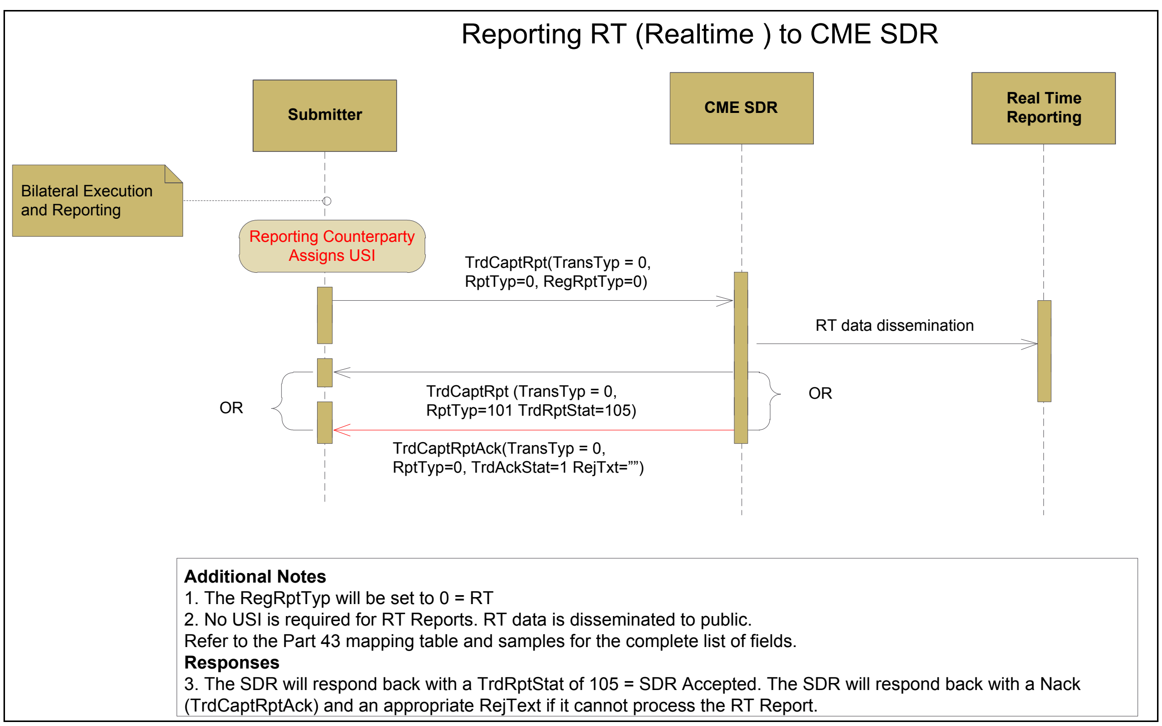
Creation data is the data associated with the creation and execution of the swap. This includes all the terms of the swap verified or matched by the counterparties at or shortly after the execution of the swap. This section describes all the flows associated with reporting creation data to CME RS.

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.

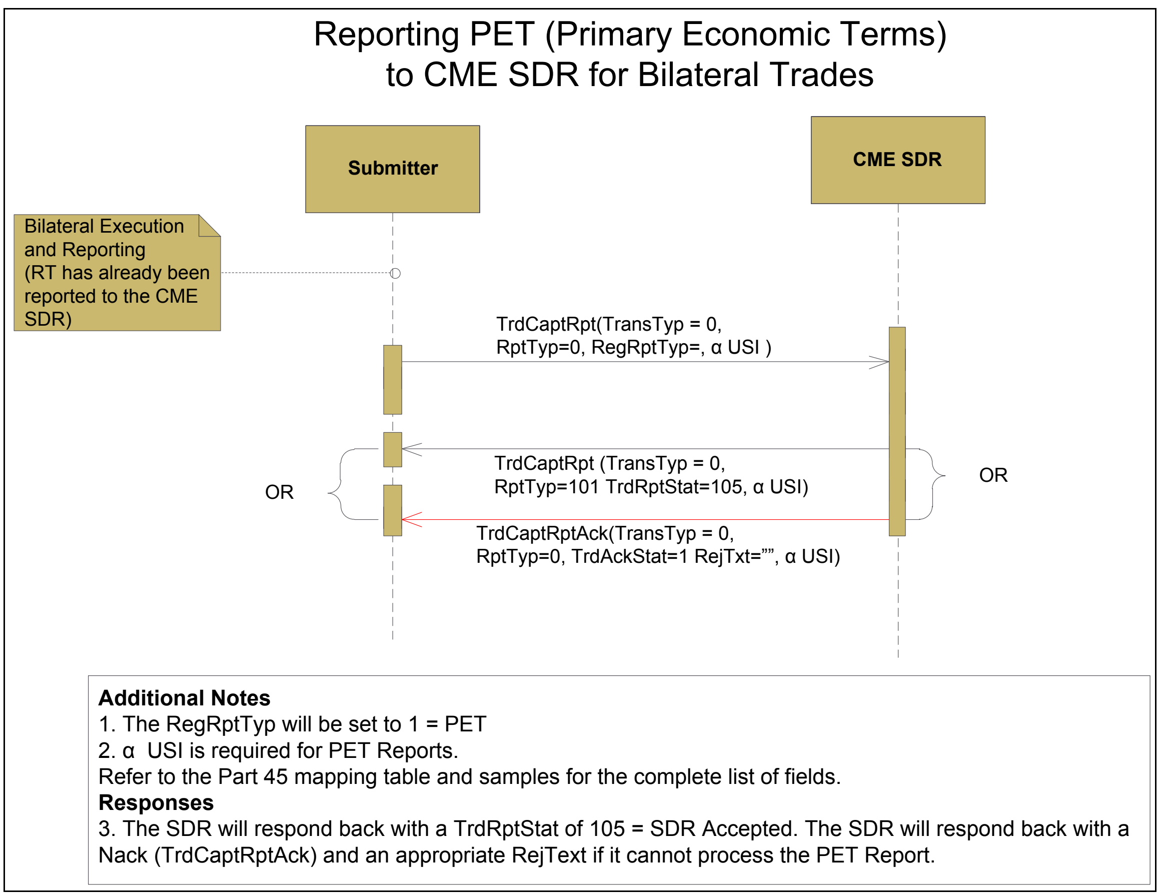


6.1.2 Reporting PET for all trades to CME RS

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

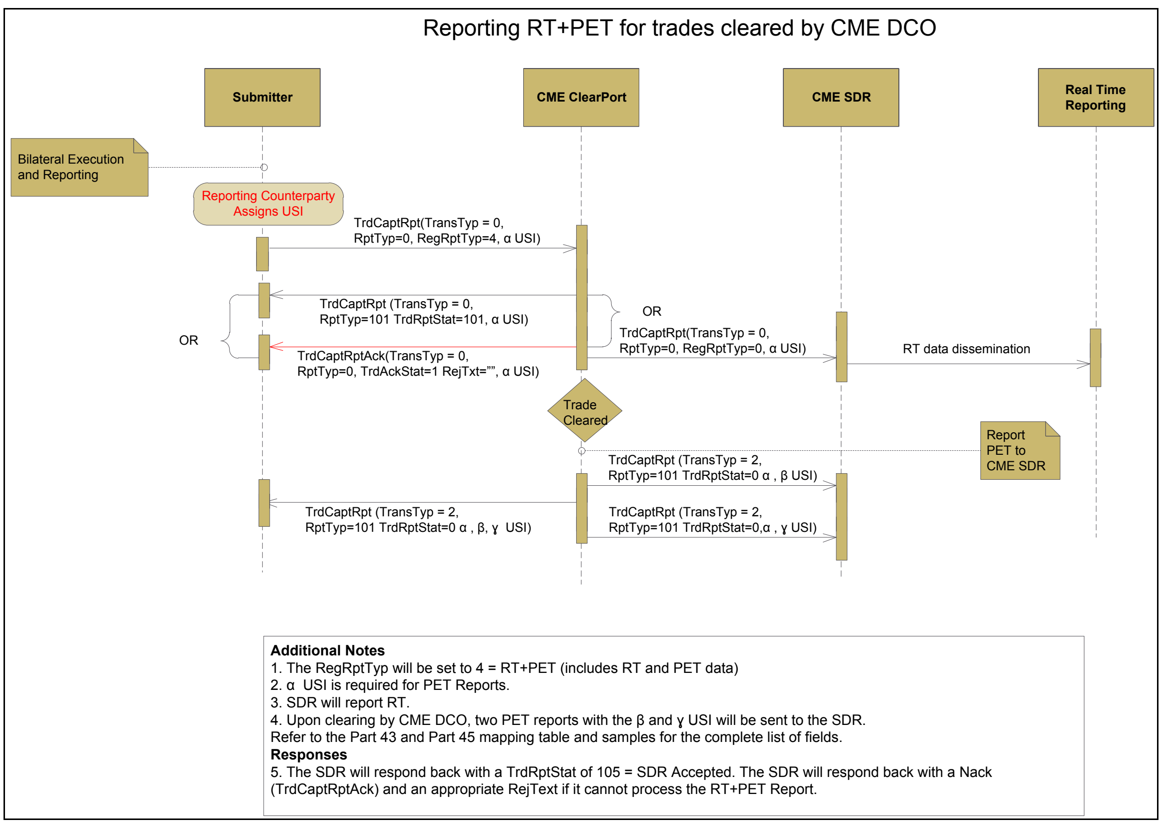
1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT** (1). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: if an α USI has not been assigned to the report, CME RS will assign 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

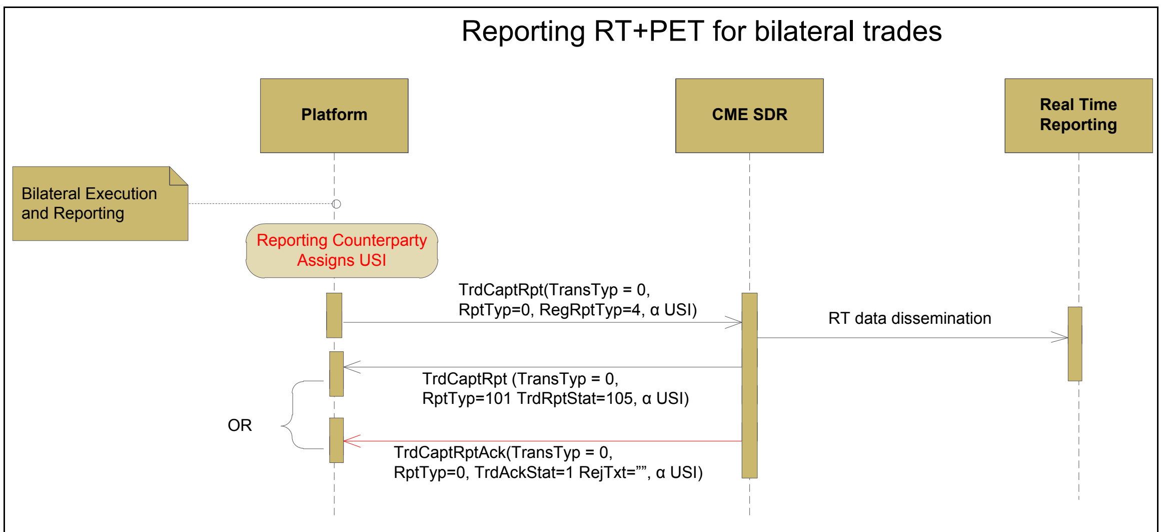
1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **New** (0), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **RT** (4). The participant includes the α USI in the **RegTrdID** block of the message.
   Note: if an α USI has not been assigned to the report, CME DCO will assign 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.



Additional Notes
1. The RegRptTyp will be set to 4 = RT+PET (includes RT and PET data)
2. α USI is required for PET Reports.
3. SDR will report RT to public.
4. SDR will persist the PET data.

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 RT+PET Report submitted.

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

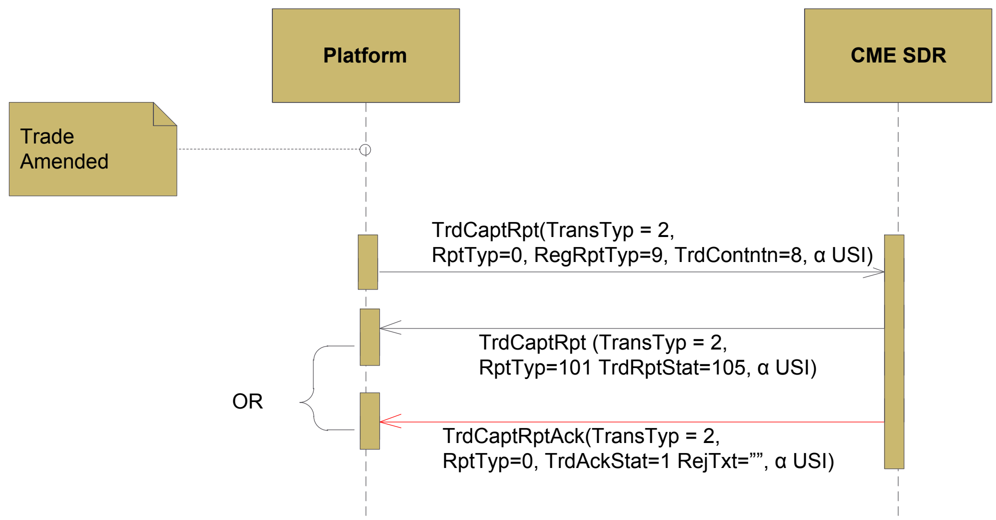
In this scenario, the participant submits an amendment to a previously reported Swap. Swap amendments will need to be reported. Amendments may affect price affecting terms in which case RT data will have to be reported to the public.

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.

Reporting Amendments of bilateral trades



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.

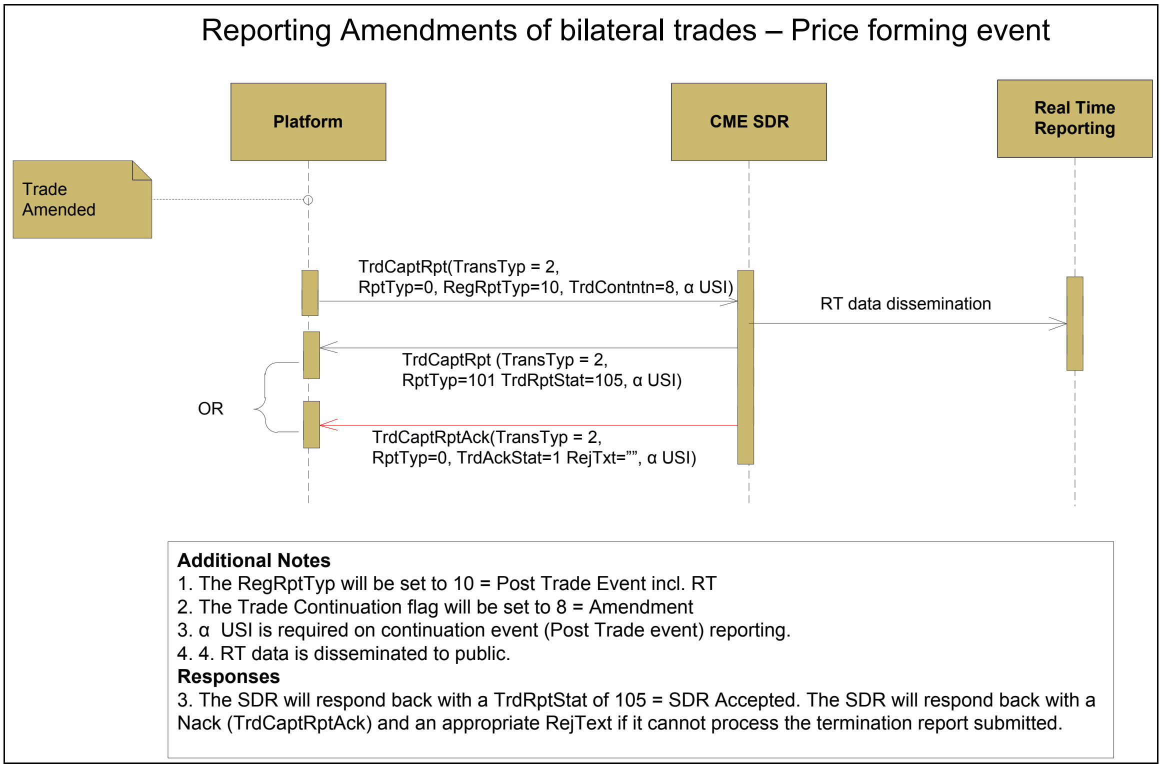
Reporting Amendments that are Price Forming

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).

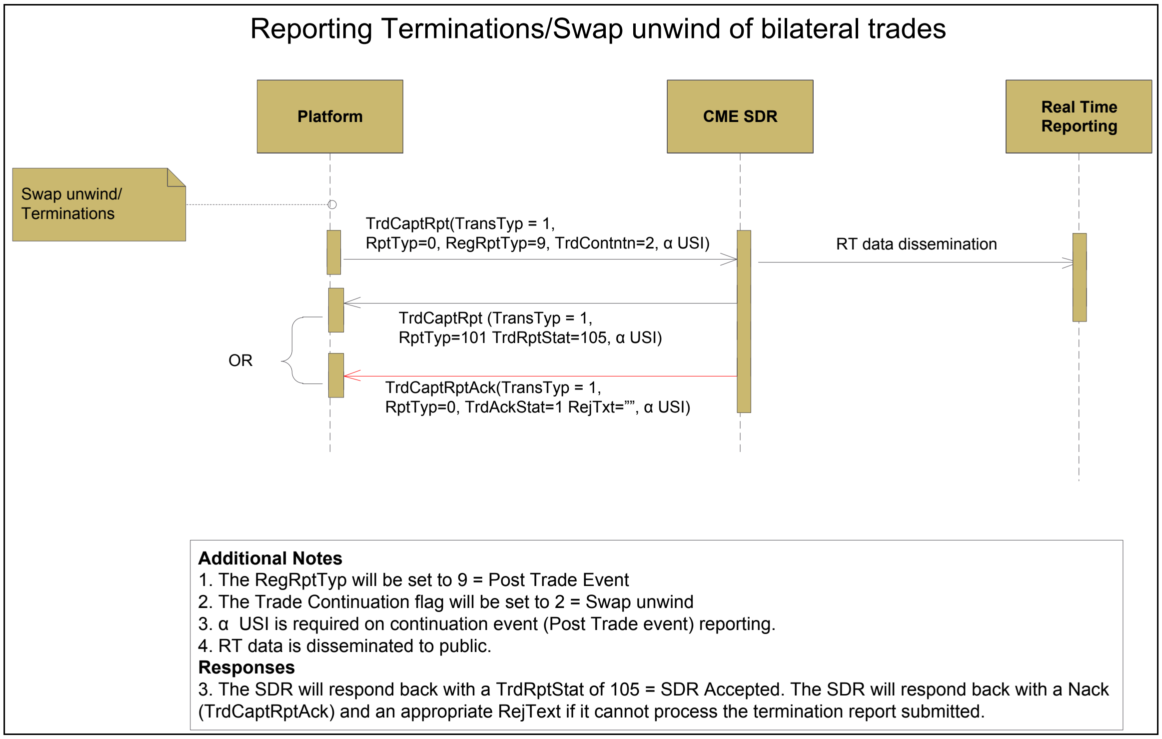


6.2.2 Reporting Swap Unwind/Termination

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), **RptTyp** of **Notification** (101) and 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 terminated trade 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

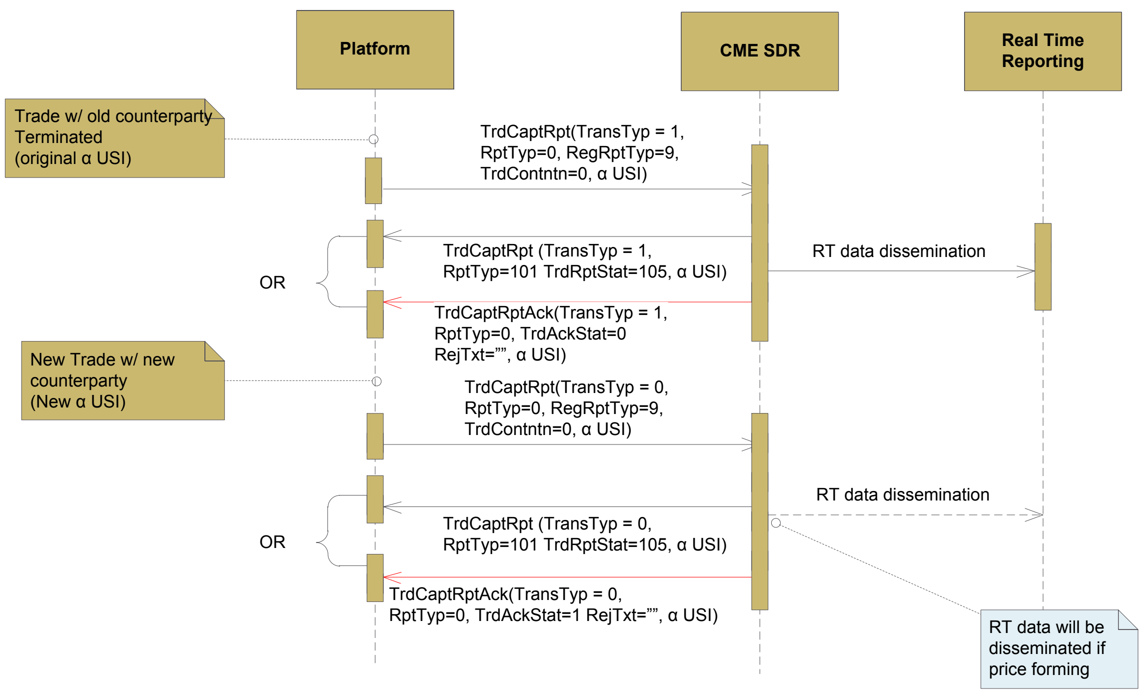
1. The participant sends a **TrdCaptRpt** Message with a **TransTyp** of **Cancel** (1), a **RptTyp** of **Submit** (0) and a **RegRptTyp** of **Post Trade Event including RT** (10). Additionally the **TrdContntn** (Trade Continuation flag) will be set to **Novation** (0). The participant includes the 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), 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.

Reporting Novations of bilateral trades (New Trade /New USI will be assigned)



Trade Termination
1. The RegRptTyp will be set to 10 = Post Trade Event incl. RT
2. TheTrade Continuation flag will be set to 0 = Novation
3. The original α USI is required to terminate the original trade.

New Trade
4. A new trade is submitted with a RegRptTyp of 9 (Post Trade Event) or RegRptTyp of 10 (Post Trade Event incl. RT)
5. TheTrade Continuation flag will be set to 0 = Novation
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.

6.2.5 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.

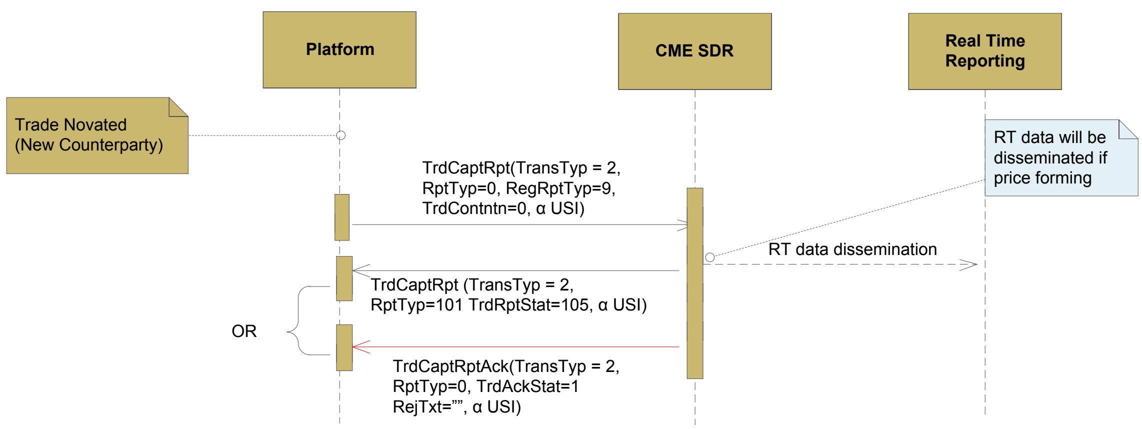
The steps are

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. 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 **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 **Rejected** (1) and an appropriate RejTxt.

Reporting Novations of bilateral trades

(Trade Amendments where USI will remain the same)



Additional Notes
1. The RegRptTyp will be set to 9 (Post Trade Event) or RegRptTyp of 10 (Post Trade Event incl. RT)
2. The Trade Continuation flag will be set to 0 = Novation
3. α USI is required on continuation event (Post Trade event) reporting.
4. The trade is amended with the new counterparty information and the USI remains the same.

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.

6.2.6 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 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.

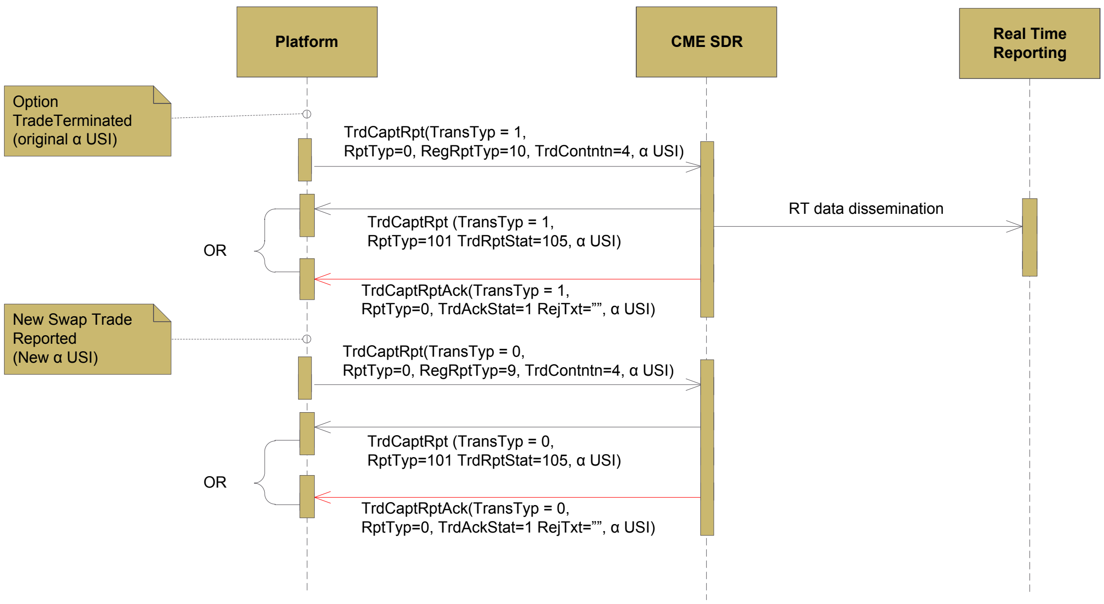
The steps are
Reporting the Terminate

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 record 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), **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.

Reporting Options Exercise to CME SDR



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.

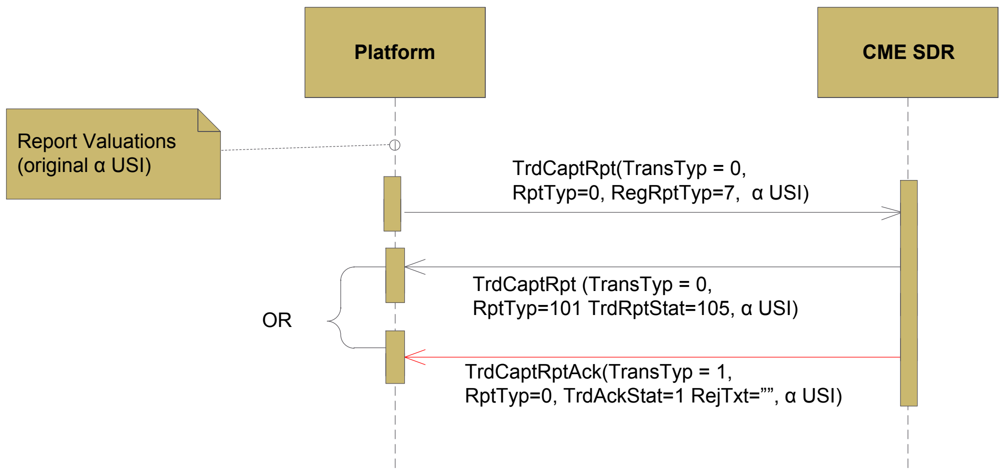
6.2.8 Reporting Valuations

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

The steps are

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 record 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), **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), **RptTyp** of **Submit** (0), a **TrdAckStat** of **Rejected** (1) and an appropriate RejTxt.

Reporting Valuations to CME SDR



Trade Termination
1. The RegRptTyp will be set to 7 = Post Trade Valuation
2. The original α USI is required for valuation submission

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 post the valuation.

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.

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 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

7.3 Submitting Swap details

The traded instrument for Interest rate swaps will be specified in FPML. This section describes all the components needed for reporting varios Interest Rate Derivatives.

7.3.1 Swap Types

7.3.1.1 Interest rate Swaps (IRS)

An **interest rate swap (IRS)** is a financial derivative instrument in which two parties agree to exchange interest rate cash flows, based on a specified notional amount from a fixed rate to a floating rate (or vice versa) or from one floating rate to another. In an interest rate swap, each counterparty agrees to pay either a fixed or floating rate denominated in a particular currency to the other counterparty. The fixed or floating rate is multiplied by a notional principal amount and an accrual factor given by the appropriate day count convention. When both legs are in the same currency, this notional amount is typically not exchanged between counterparties, but is used only for calculating the size of cashflows to be exchanged. When the legs are in different currencies, the respective notional amount are typically exchanged at the start and the end of the swap

7.3.1.2 Forward Rate Agreement (FRA)

A **forward rate agreement (FRA)** is a an OTC contract between parties that determines the rate of interest to be paid or received on an obligation (notional) beginning at a future start date. The contract will determine the rates to be used along with the termination date and notional value.

On this type of agreement, it is only the differential that is paid on the notional amount of the contract. It is paid on the effective date. The reference rate is fixed one or two days before the effective date, dependent on the market convention for the particular currency A FRA differs from a swap in that a payment is only made once at maturity.

7.3.2 Options on Swaps

7.3.2.1 Cap Floor

An **interest rate cap** is a derivative in which the buyer receives payments at the end of each period in which the interest rate exceeds the agreed strike price.
Similarly an **interest rate floor** is a derivative contract in which the buyer receives payments at the end of each period in which the interest rate is below the agreed strike price.

7.3.2.2 Swaption

A **swaption** is an option granting its owner the right but not the obligation to enter into an underlying swap. Although options can be traded on a variety of swaps, the term "swaption" typically refers to options on interest rate swaps.

There are two types of swaption contracts:

- A **payer swaption** gives the owner of the swaption the right to enter into a swap where they pay the fixed leg and receive the floating leg.
- A **receiver swaption** gives the owner of the swaption the right to enter into a swap in which they will receive the fixed leg, and pay the floating leg.

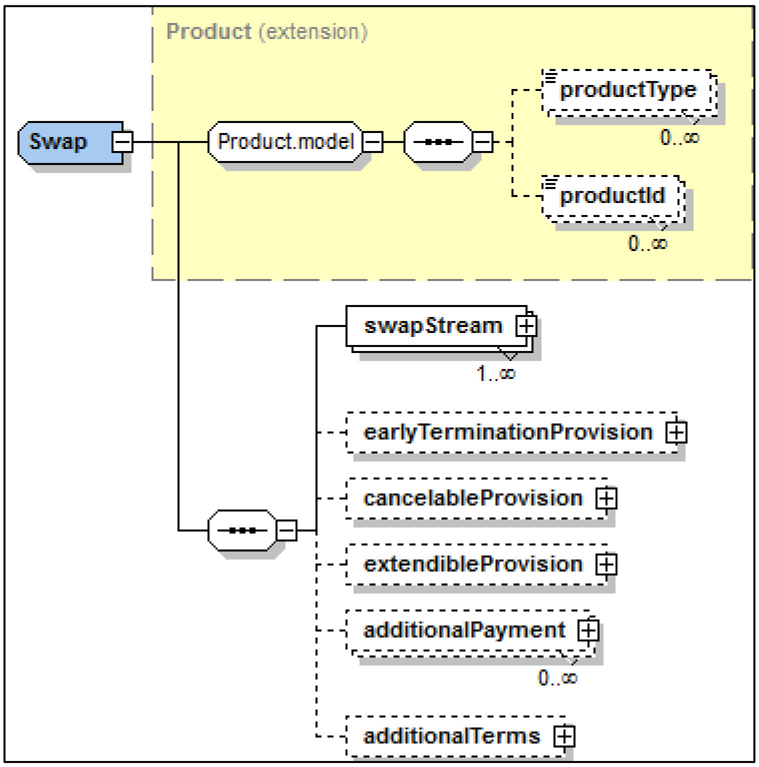
In addition, a "straddle" refers to a combination of a receiver and a payer option on the same underlying swap.

7.3.3 Components used to Report Swaps[2]

7.3.3.1 Swap (Interest Rate Swaps)

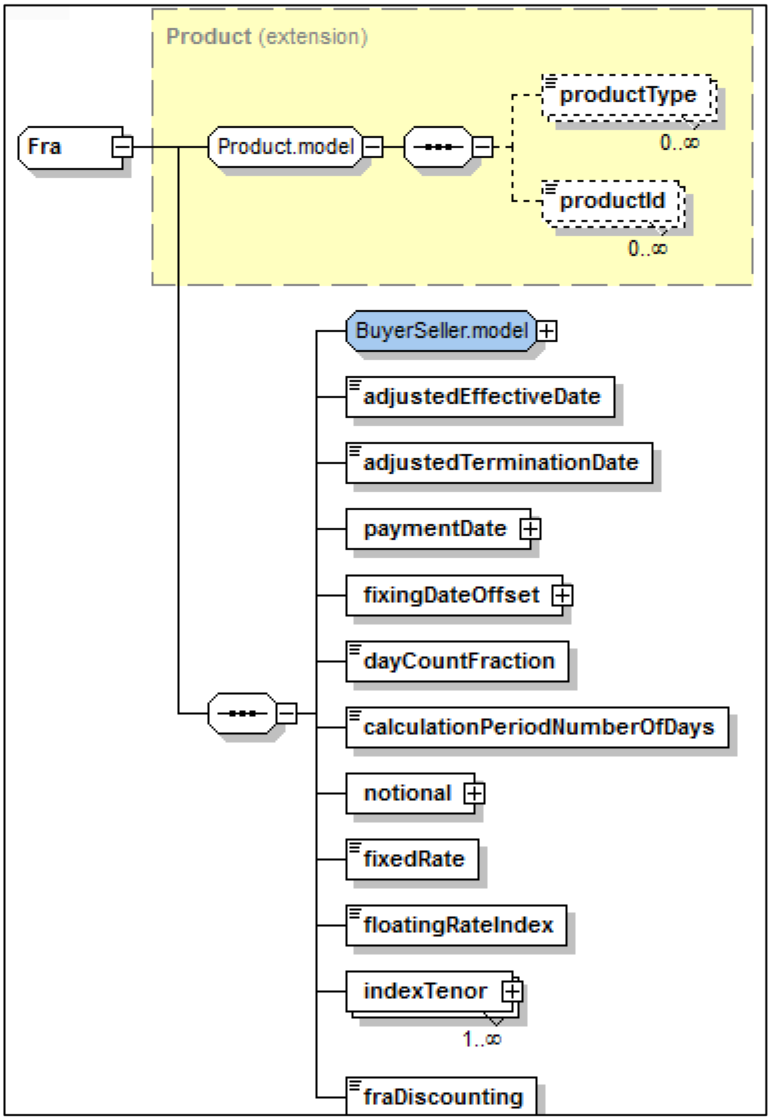
[2] This includes the details associated with the Underlying Swap

This Swap component is used to report Interest rate swaps. This includes any fixed/float, float/float (Basis) or a fixed/fixed swap. The Swap is comprised of SwapSteams. The SwapStream component can be used to specify the payment streams associated with the swap. These can be fixed or float payment streams. This component is also used to specify the elements needed to specify calculations associated with each stream.



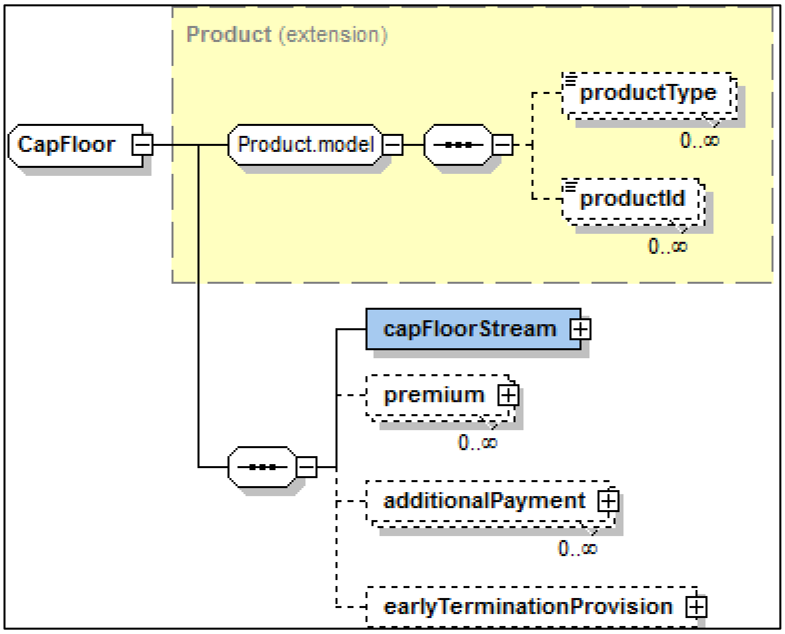
7.3.3.2 Fra (Forward Rate Agreement)

This component is used to report a Forward Rate agreement product. The Fra component is also used to specify the elements needed to specify calculations associated with the payment and maturity of the fra contract.

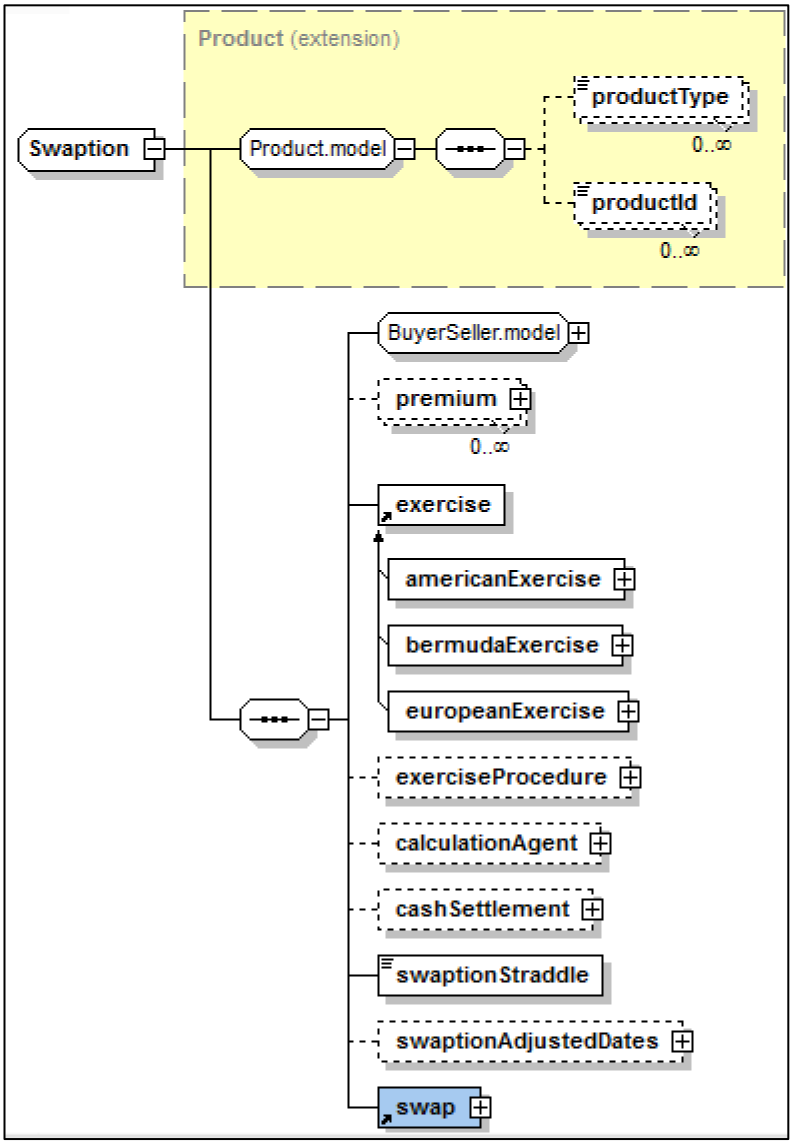


7.3.3.3 CapFloor

The CapFloor component is to report an interest rate cap, an interest rate floor contract or a cap/floor strategy product. The CapFloor component is comprised of a capfloorStream which is used to specify the calculation and payment details. There is only one stream associated with the Cap Floor. Additioanlly the premium and any additional payments associated with the option can also be specified here.

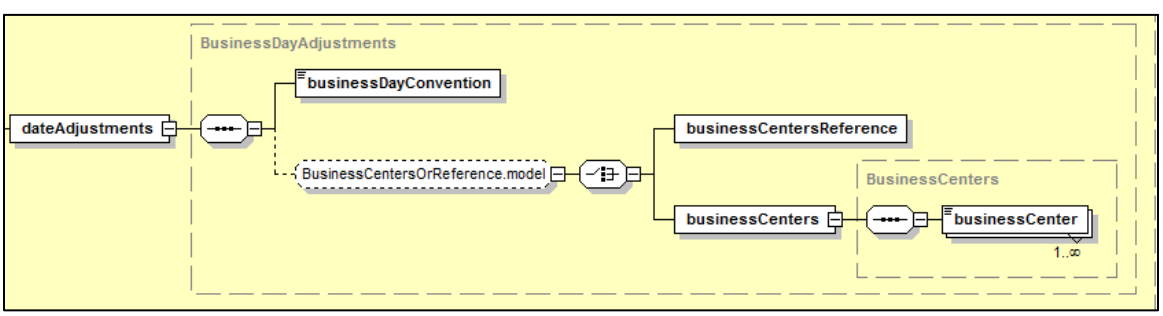


7.3.3.4 Swaption



7.3.4 Specifying Adjustment Parameters for Unadjusted dates

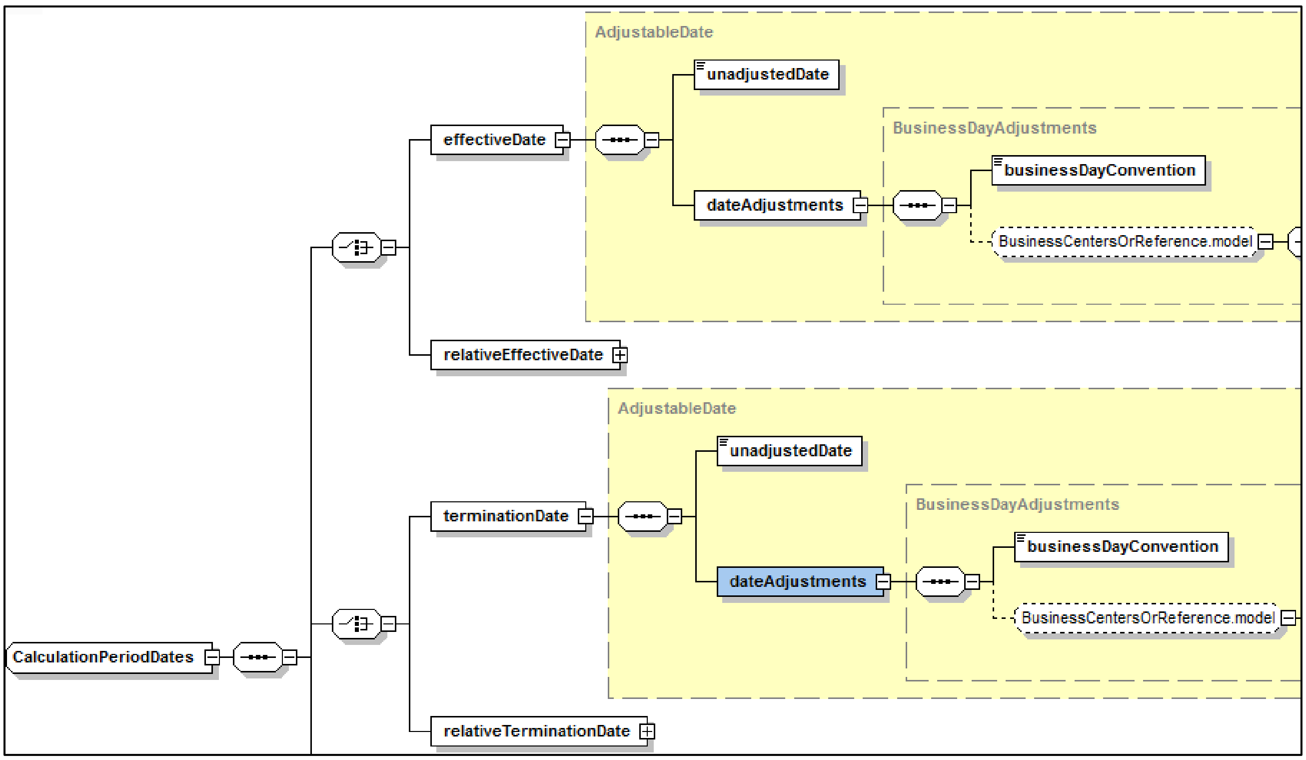
All dates in the SwapStream component can be specified as an Unadjusted date and the date adjustment parameters can be specified.



7.3.5 Specifying Calculation Dates

This component is used to report parameters used to generate the calculation period dates schedule, including the specification of any initial or final stub calculation periods. The swap effective and termination dates are also specified here.

7.3.5.1 Effective and Termination dates

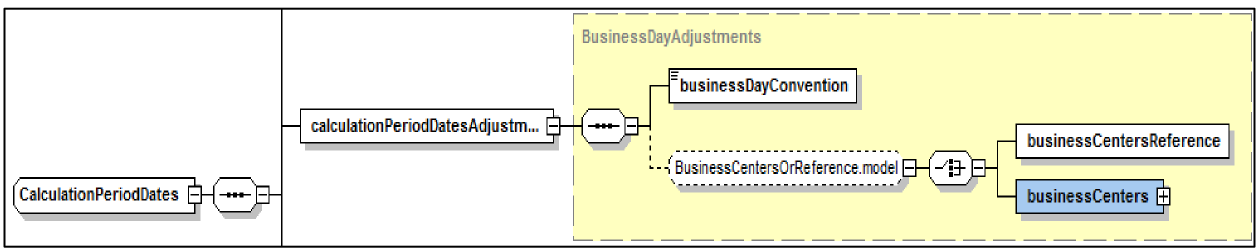


Field	Description	Swap Type	XPath
Effective Dates	Date when the floating accruals or fixed accruals on the swap or begin. This date is also known as the start date.	IRS	swap/ swapStream/calculationPeriodDates/effectiveDate/unadjustedDate
		FRA	fra/adjustedEffectiveDate
		Cap Floor	capFloor/ capFloorStream/calculationPeriodDates/effectiveDate/unadjustedDate
		Swaption	swaption/swap/swapStream/ calculationPeriodDates/effectiveDate/unadjustedDate
TerminationDate	Date when fixed accruals or floating accruals stop. This is also usually the	IRS	swap/ swapStream/calculationPeri

	last payment date of the coupon. This date is also known as the end date		odDates/terminationDate
		FRA	fra/adjustedTerminationDate
		Cap Floor	capFloor/ capFloorStream/calculation PeriodDates/effectiveDate
		Swaption	swaption/swap/swapStream/ calculationPeriodDates/termi nationDate/unadjustedDate

7.3.5.2 Calculation Period Date adjustments

The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers

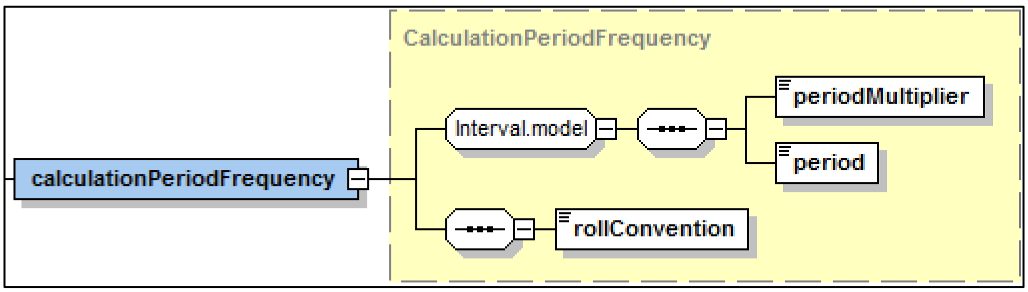


Field	Description	Swap Type	XPath
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day. **Supported Enums:** FOLLOWING MODFOllOWING FRN PRECEDING MODPRECEDING NEAREST NONE	IRS	swap/swapStream/calculationP eriodDates/ businessDayAdjustments/busin essDayConvention
		CapFloor	CapFloor/capFloorStream/ calculationPeriodDates/ businessDayAdjustments/busin essDayConvention
		Swaption	swaption/swap/swapStream/cal culationPeriodDates/ businessDayAdjustments/busin essDayConvention
Calculation Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream /calculationPeriodDates/ businessDayAdjustments/busin essCenters
		CapFloor	CapFloor/capFloorStream/ calculationPeriodDates/ businessDayAdjustments/ businessCenters
		Swaption	swaption/swap/swapStream/cal culationPeriodDates/

			businessDayAdjustments/ businessCenters

7.3.5.3 Calculation Period Frequency

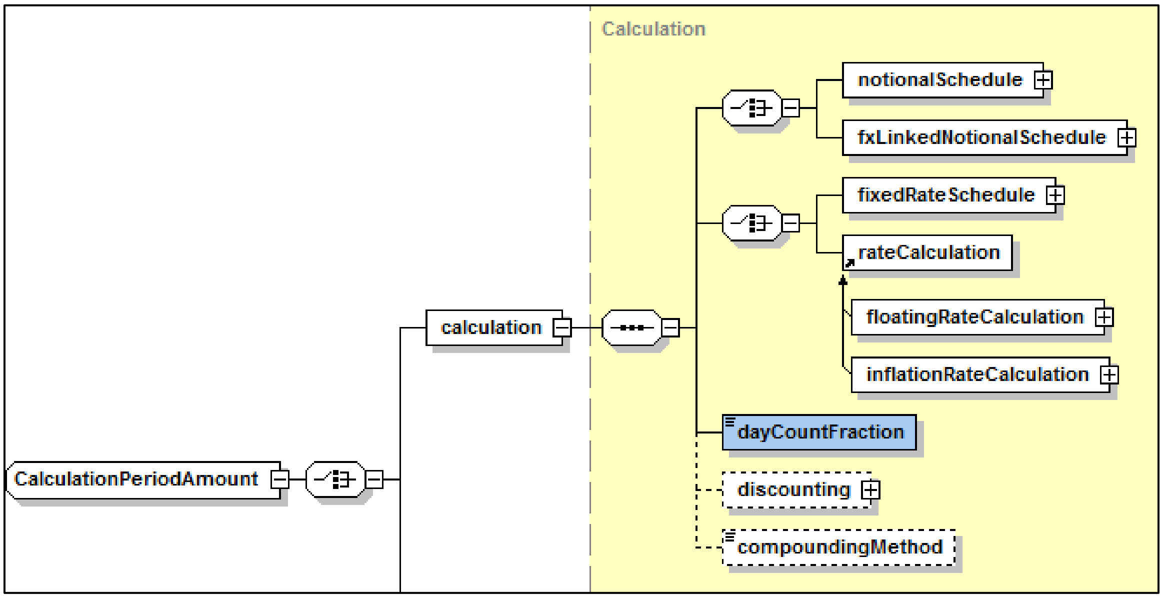
This element is used to specify the the frequency at which the calculation period ends for the regular part of the calculation period schedule and their date roll convention.



Field	Description	Swap Type	XPath
Fixed or Float calculation Frequency Period	Frequency at which the calculation period ends for the regular part of the calculation period schedule period. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swapStream/calculationPeriodDates/ calculationPeriodDates/calculationPeriodFrequency/period
Fixed or Flaot calculation Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1		swapStream/calculationPeriodDates/ calculationPeriodDates/calculationPeriodFrequency/periodMultiplier
Fixed or Float calculation Frequency Period Roll Convention	Determines each calculation period end date within the regular part of a calculation period schedule		/calculationPeriodDates/ calculationPeriodDates/rollConvention

7.3.5.4 Day count Fraction

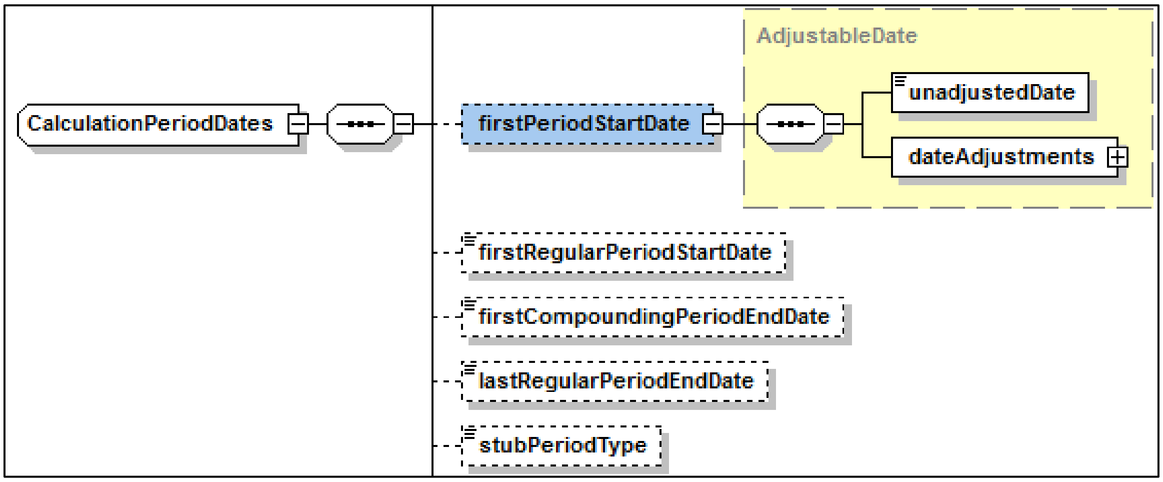
The day count convention used in the calculation of the the fixed or floating stream.



Field	Description	Swap Type	XPath
Fixed or Float Day count fraction	Day count Fraction	IRS	Swap/swapstream//calculationPeriodAmount/ calculation/dayCountFraction
		FRA	Fra/dayCountFraction
		Cap Floor	capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFraction
		Swaption[3]	swaption/swap/swapstream/ /calculationPeriodAmount/ calculation/dayCountFraction

7.3.5.5 Stub Calculation dates

[3] For a Swaption the day count fraction is associated with the underlying Swap

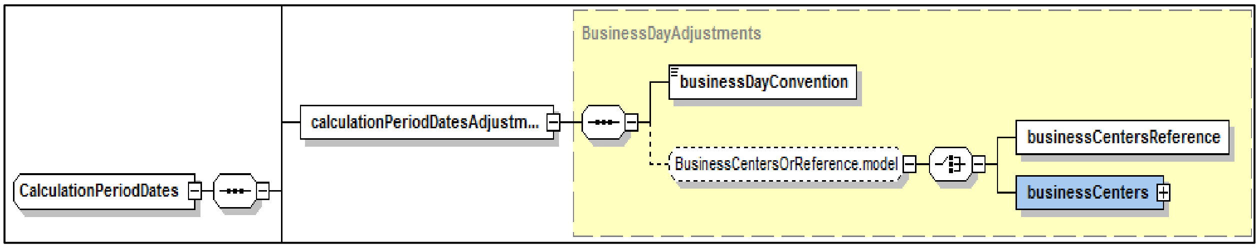


Field	Description	Swap Type	XPath
First Regular Period Start Date	This field is specified for a front Stub. This date marks the end of the stub period calculation and the date on which the regular period begins. This date has to be greater than the Swap effective date if specified.	IRS	/swap/swapStream/ calculationPeriodDates/ firstRegularPeriodStartDate
		Cap Floor	/capFloor/capFloorStream/ calculationPeriodDates/ firstRegularPeriodStartDate
		Swaption[4]	swaption/swap/swapStream/ calculationPeriodDates/ firstRegularPeriodStartDate
Last Regular Period End Date	This field is specified for a back Stub. This date marks the end of the last regular period and the date on which the final stun period begins. This date has to be less than the Swap termination date if specified	IRS	/swap/swapStream/ calculationPeriodDates/ lastRegularPeriodEndDate
		Cap Floor	/capFloor/capFloorStream/ calculationPeriodDates/ lastRegularPeriodEndDate
		Swaption[5]	swaption/swap/swapStream/ calculationPeriodDates/ lastRegularPeriodEndDate

7.3.5.6 Calculation Date adjustments

The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers

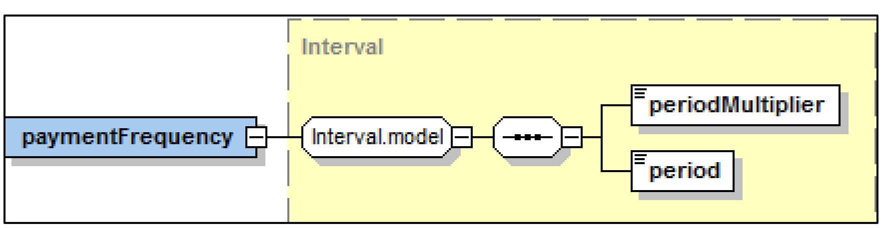
[4] This will be used if the underlying swap has an initial stub associated with it.
[5] This will be used if the underlying swap has a final stub associated with it.



Field	Description	Swap Type	XPath
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day. **Supported Enums:** FOLLOWING MODFOllOWING FRN PRECEDING MODPRECEDING NEAREST NONE	IRS	swap/swapStream/calculationPeriodDates/ businessDayAdjustments/businessDayConvention
		CapFloor	CapFloor/capFloorStream/ calculationPeriodDates/ businessDayAdjustments/businessDayConvention
		Swaption	swaption/swap/swapStream/calculationPeriodDates/ businessDayAdjustments/businessDayConvention
Calculation Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream /calculationPeriodDates/ businessDayAdjustments/businessCenters
		CapFloor	CapFloor/capFloorStream/ calculationPeriodDates/ businessDayAdjustments/ businessCenters
		Swaption	swaption/swap/swapStream/calculationPeriodDates/ businessDayAdjustments/ businessCenters

7.3.6 Specifying Payment Dates

7.3.6.1 Payment Frequency



Field	Description	Swap Type	XPath
Fixed or Float Payment Frequency Period	The frequency at which regular payment dates occur. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swap/swapStream/payment Dates/ paymentFrequency/period
		Cap Floor	capFloor/capFloorStream/pa ymentDates/ paymentFrequency/period
		Swaption	swaption/swap/swapStream/ paymentDates/ paymentFrequency/period
Fixed or Float Payment Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	IRS	swap/swapStream/payment Dates/ paymentFrequency/ periodMultiplier
		Cap Floor	capFloor/capFloorStream/pa ymentDates/ paymentFrequency/ periodMultiplier
		Swaption	swaption/swap/swapStream/ paymentDates/ paymentFrequency/ periodMultiplier

7.3.6.2 Unadjusted FRA Payment Date

Field	Description	Swap Type	XPath
FRA unadjusted payment date	Unadjusted payment date for a FRA contract.	FRA	Fra/paymentDate/ unadjustedDate

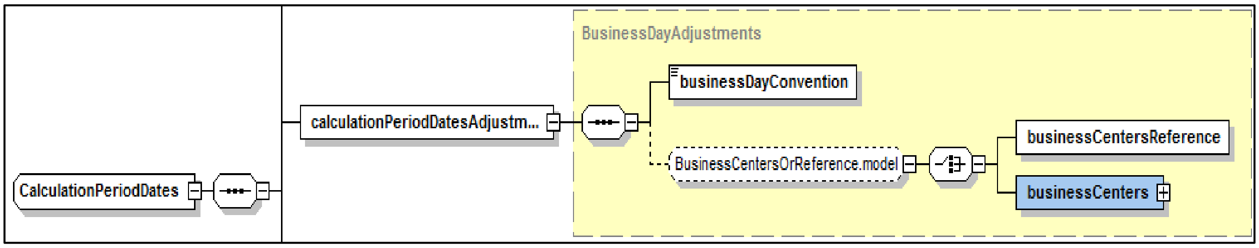
7.3.6.3 Stub Payment Dates

These elements are only specified while reporting payment Stubs associated with Stubs.

Field	Description	Swap Type	XPath
First Payment Date (Unadjusted)	Unadjusted first payment date associated with an initial stub.	IRS	swap/swapStream/payment Dates/firstPaymentDate
Last Regular Payment Date (Unadjusted)	Unadjusted last payment date associated with a final stub.	IRS	swap/swapStream/payment Dates/lastRegularPaymentD ate

7.3.6.4 Payment Date adjustments

The business day convention to apply to the payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers



Field	Description	Swap Type	XPath
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day. **Supported Enums:** FOLLOWING MODFOllOWING FRN PRECEDING MODPRECEDING NEAREST NONE	IRS	swap/swapStream/paymentDates/paymentDateAdjustments/businessDayConvention
		CapFloor	capFloor/capFloorStream/paymentDates/paymentDateAdjustments/businessDayConvention
		Swaption	Swaption/swap/swapStream/paymentDates/paymentDateAdjustments/businessDayConvention
Calculation Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/paymentDates/paymentDateAdjustments/businessCenters
		CapFloor	capFloor/capFloorStream/paymentDates/paymentDateAdjustments/businessCenters
		Swaption	Swaption/swap/swapStream/paymentDates/paymentDateAdjustments/businessCenters

7.3.7 Specifying Reset Dates

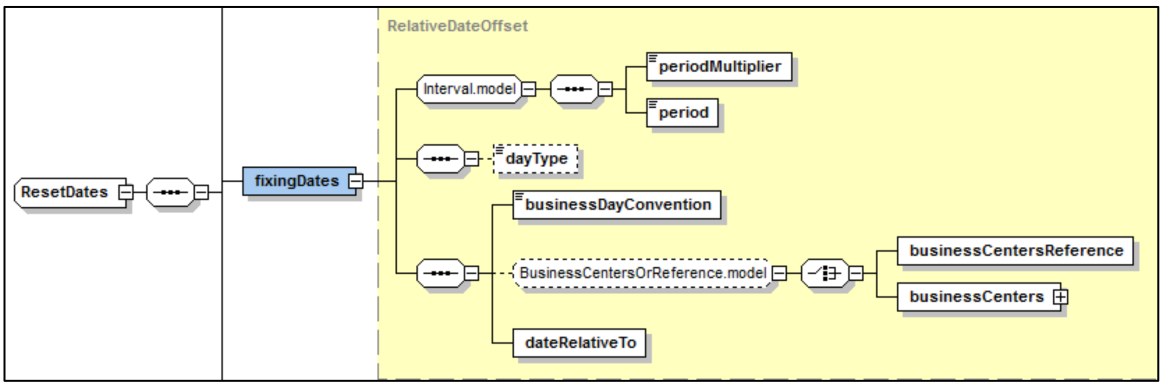
Reset dates are are used to specify the dates and schedules associated with the rate reset of the floating rate stream. The parameters used to generate the reset date schedule and the associated fixing datea are specified here.

7.3.7.1 Fixing Dates

The fixing date is the date on which the floating rate is fixed. This happens prior to the reset date.

This component is used to specify the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction.

Note: The Offset can be specified as number of days or relative to a reset date.

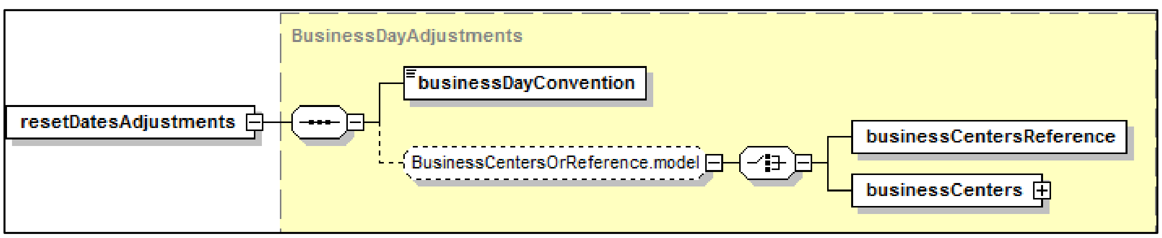


Field	Description	Swap Type	XPath
Fixing Date Frequency Period	The frequency at which the fixing occurs. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swap/swapStream/fixingDates/period
		Cap Floor	capFloor/capFloorStream/fixingDates/period
		Swaption	swaption/swapStream/fixingDates/period
Fixing Date Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	IRS	swap/swapStream/fixingDates/periodMultiplier
		Cap Floor	capFloor/capFloorStream/fixingDates/ periodMultiplier
		Swaption	swaption/swapStream/fixingDates/ periodMultiplier
Fixing Date Offset days	If Offset is specified in number of days, it is specified here. **Supported Enums:** Business Calendar CommodityBusiness CommodityBusiness	IRS	swap/swapStream/fixingDates/dayType
		Cap Floor	capFloor/capFloorStream/fixingDates/ dayType

	ExchangeBusiness ScheduledTradingDay	Swaption	swaption/swapStream/fixingDates/ dayType
Fixing Date Business day Convention	Convention to follow to adjust the fixing date if it falls on a holiday	IRS	swap/swapStream/fixingDates/ businessdayConvention
		Cap Floor	capFloor/capFloorStream/fixingDates/ businessdayConvention
		Swaption	swaption/swapStream/fixingDates/ businessdayConvention
Fixing Date Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/fixingDates/ businessCenters
		Cap Floor	capFloor/capFloorStream/fixingDates/ businessCenters
		Swaption	swaption/swapStream/fixingDates/ businessCenters

7.3.7.2 Reset Date Adjustments

The business day convention to apply to the reset payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.

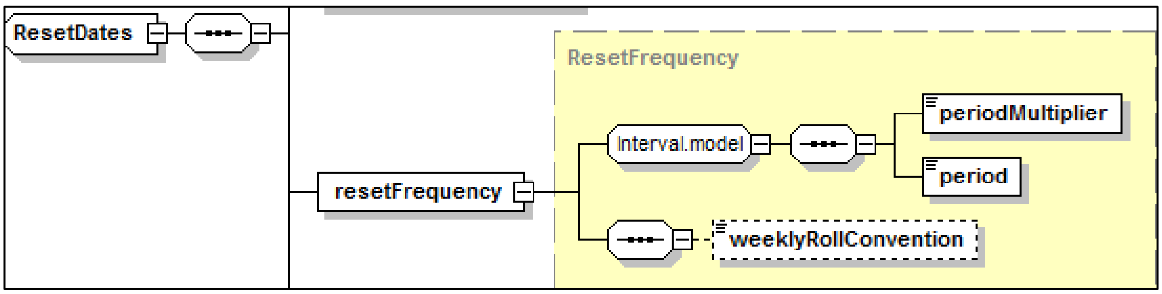


Field	Description	Swap Type	XPath
Reset date Business Day Conventions	Convention to follow to adjust the payment dates if it falls on a holiday	IRS	swap/swapStream/ResetDates/ resetDateAdjustments/businessDayConvention
		Cap Floor	capFloor/capFloorStream/ResetDates/ resetDateAdjustments/businessDayConvention
		Swaption	swaption/swap/swapStream/ResetDates/ resetDateAdjustments/businessDayConvention
Reset Date Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/ResetDates/ resetDateAdjustments /businessDayAdjustments/businessCenters
		Cap Floor	capFloor/capFloorStream/ResetDates/ resetDateAdjustments/

			businessCenters
		Swaption	swaption/swap/swapStream/ResetDates/ resetDateAdjustments/ businessCenters

7.3.7.3 Reset Frequency

This element is used to specify the frequency at which resets occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs.

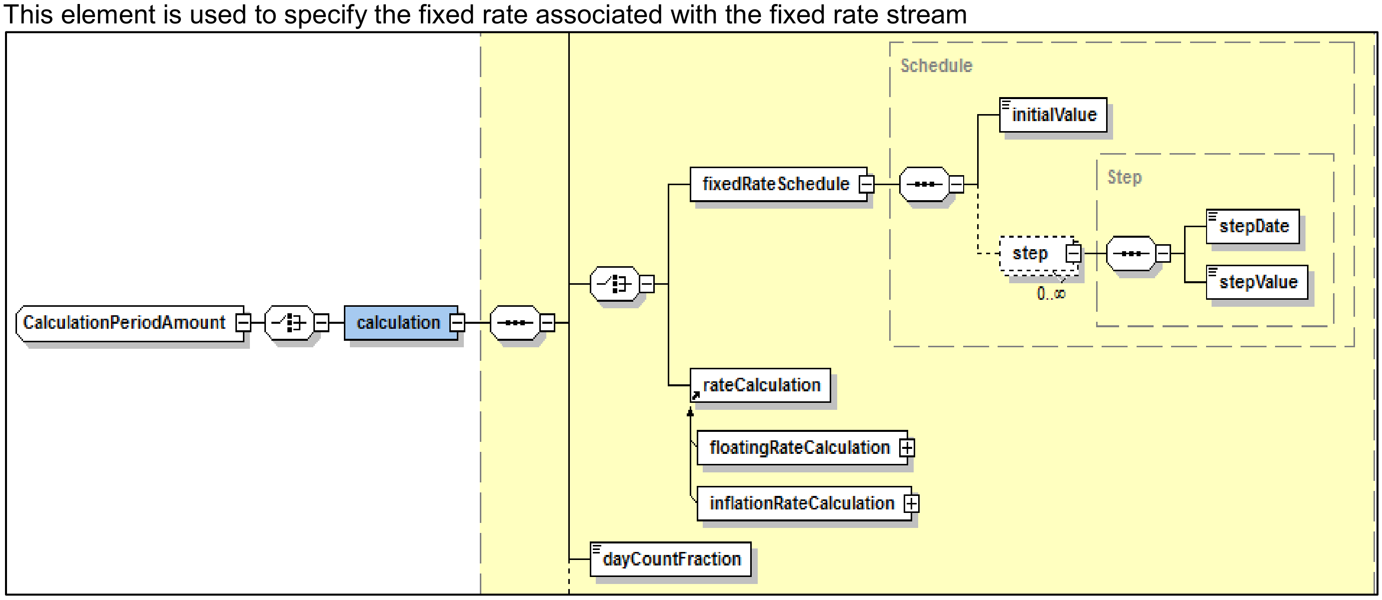


Field	Description	Swap Type	XPath
Reset Frequency Period	The frequency at which resets occur. **Supported Enums:** D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swap/swapStream/ResetDates/ resetFrequency/period
		Cap Floor	capFloor/capFloorStream/ResetDates/ resetFrequency/period
		Swaption	swaption/swap/swapStream/ResetDates/ resetFrequency/period
Reset Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	IRS	swap/swapStream/ResetDates/ resetFrequency/periodMultiplier
		Cap Floor	capFloor/capFloorStream/ResetDates/ resetFrequency/ periodMultiplier
		Swaption	swaption/swap/swapStream/ResetDates/ resetFrequency/ periodMultiplier
Reset frequency Day	The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.	IRS	swap/swapStream/ResetDates/ resetFrequency/weeklyRollCOnvention

	Supported Enums: MON TUE WED THU FRI SAT SUN	Cap Floor	capFloor/capFloorStream/ResetDates/ resetFrequency/ weeklyRollCOnvention
		Swaption	swaption/swap/swapStream/ResetDates/ resetFrequency/ weeklyRollCOnvention

7.3.8 Specifying Fixed Rates

This element is used to specify the fixed rate associated with the fixed rate stream



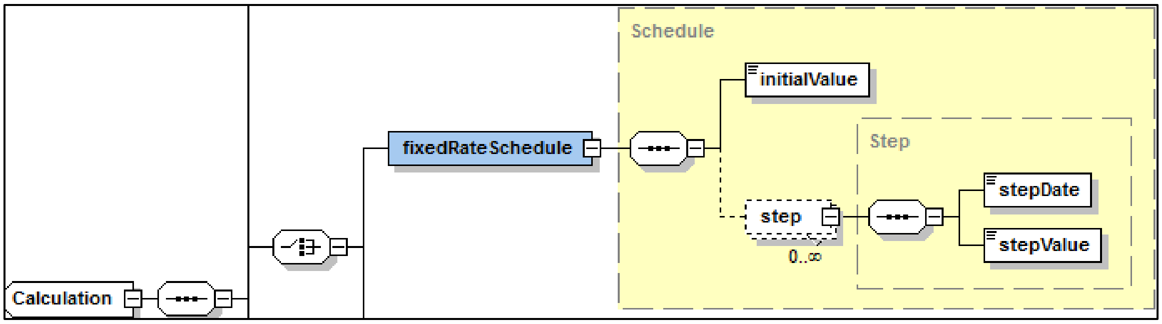
7.3.8.1 Fixed Rate

Field	Description	Swap Type	XPath
Fixed Rate	The Fixed rate associated with the swap or the	IRS	/swap/ swapStream/calculationPeriodAmount/calculation/ fIxedRateSchedule/initialValue
		Fra	/trade/fra /fixedRate
		Swaption[6]	swaption/swap/ swapStream/calculationPeriodAmount/calculation/ fIxedRateSchedule/initialValue

[6] The fixed rate associated with the fixed leg of the underlying swap.

7.3.8.2 Fixed Rate Schedule

The fixed rate schedule is expressed as explicit fixed rates and dates. The step dates in the schedule may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments

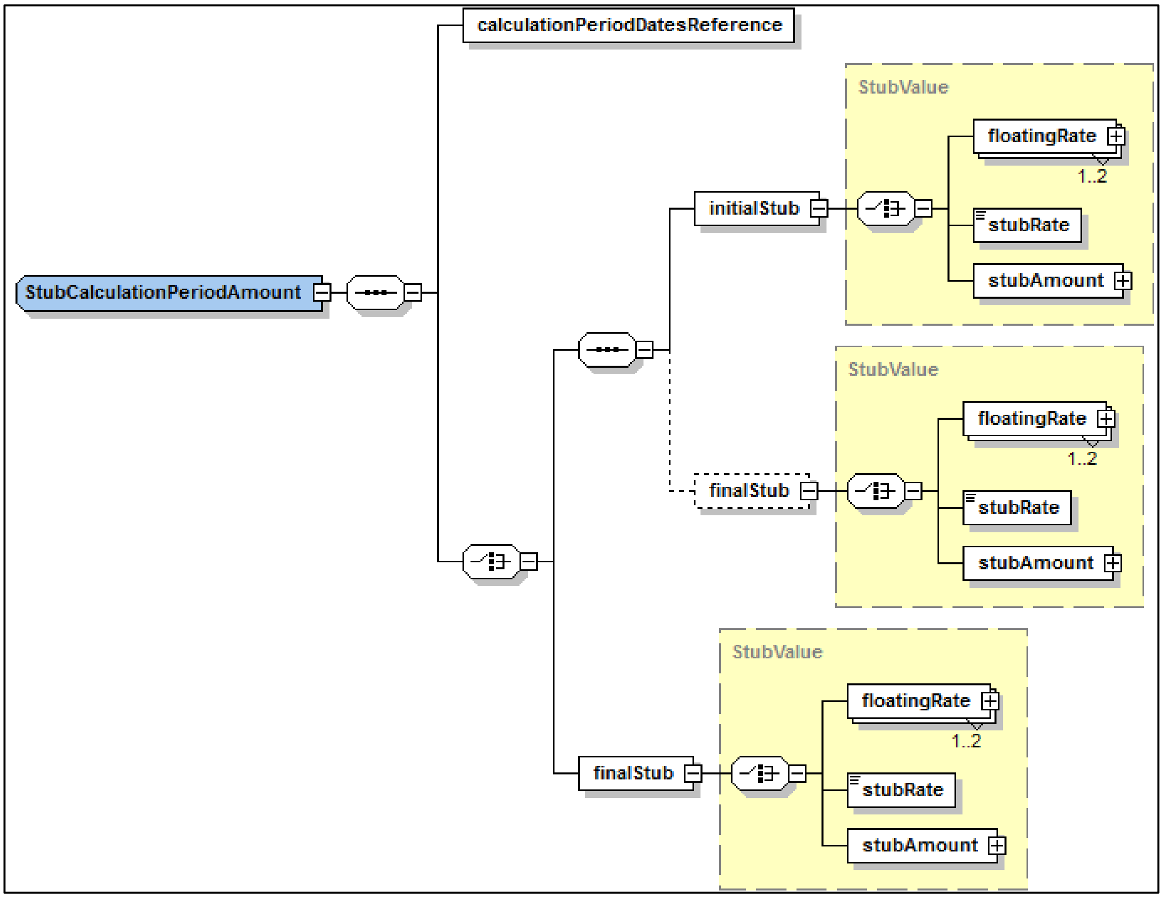


Field	Description	Swap Type	XPath
Fixed Rate Schedule Step date	The date on which the associated fixed rate in the step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	IRS	/swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/step/stepDate
		Swaption	swaption/swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/step/stepDate
Fixed Rate Schedule Step Value	The rate which becomes effective on the associated stepDate.	IRS	swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/stepValue
		Swaption[7]	Swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/stepValue

7.3.8.3 Fixed Stub Rates

If the trade includes a stub, it can be specified as a fixed rate, an index or an amount.Refer to this section while reporting a fixed rate for a stub

[7] This is applicable if the underlying swap is amortized.



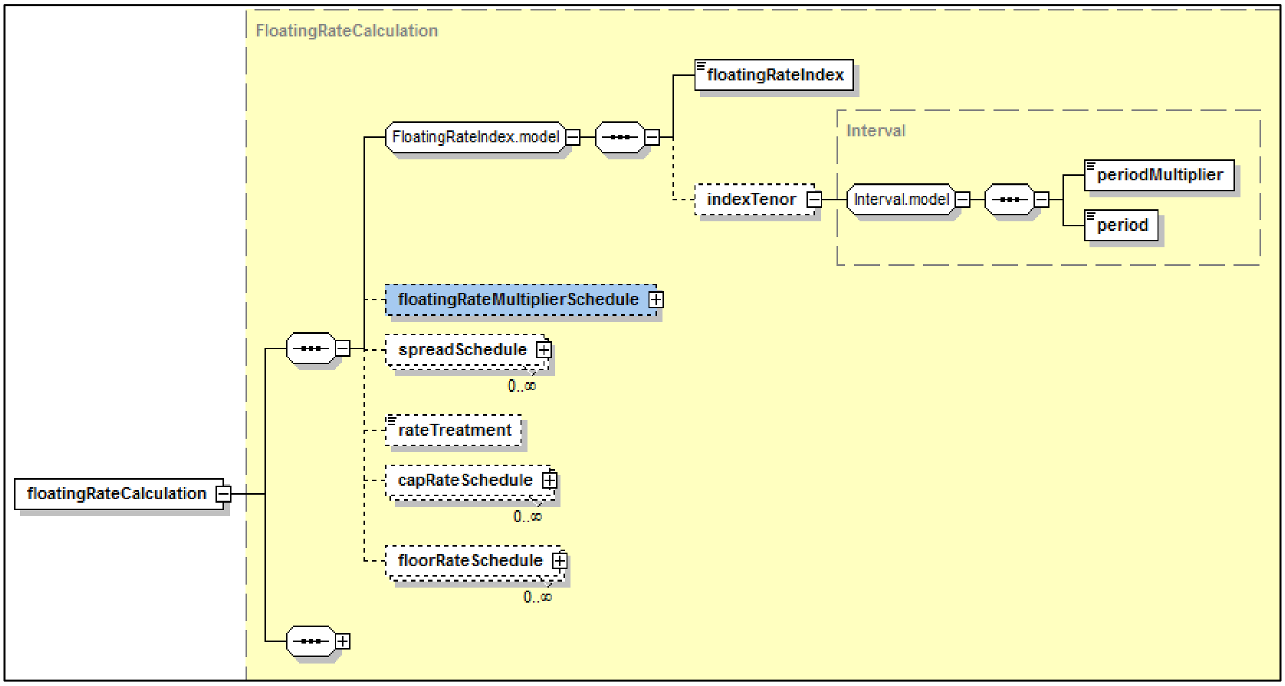
Field	Description	Swap Type	XPath
Initial Stub Fixed Rate	Used to specify the fixed rate to calculate the stub payment for an initial stub.	IRS	/swap/ swapStream/ stubCalculationPeriodAmount/initialStub/stubRate
		Swaption[8]	swaption/swap/ swapStream/ stubCalculationPeriodAmount/initialStub/stubRate
Final Stub Fixed Rate	Used to specify the fixed rate to calculate the stub payment for a final stub.	IRS	/swap/ swapStream/ stubCalculationPeriodAmount/finalStub/ stubRate
		Swaption[9]	swaption/swap/swapStream/ stubCalculationPeriodAmount/finalStub/ stubRate

[8] This is specified if an initial stub that has a fixed rate is present for the underlying swap.
[9] This is specified if an final stub that has a fixed rate is present for the underlying swap

7.3.9 Specifying Floating Rate details

Floating Rate is required for specifying the details associated with the floating leg of the swap. The floating leg

7.3.9.1 Floating Rate



Field	Description	Swap Type	XPath
Floating Rate Index	The name of the floating rate Index	IRS	/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/floatingRateIndex
		FRA	fra/floatingRateIndex
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/floatingRateIndex
		Swaption[10]	swaption/swap/swapStream/ calculationPeriodAmount/calculation/

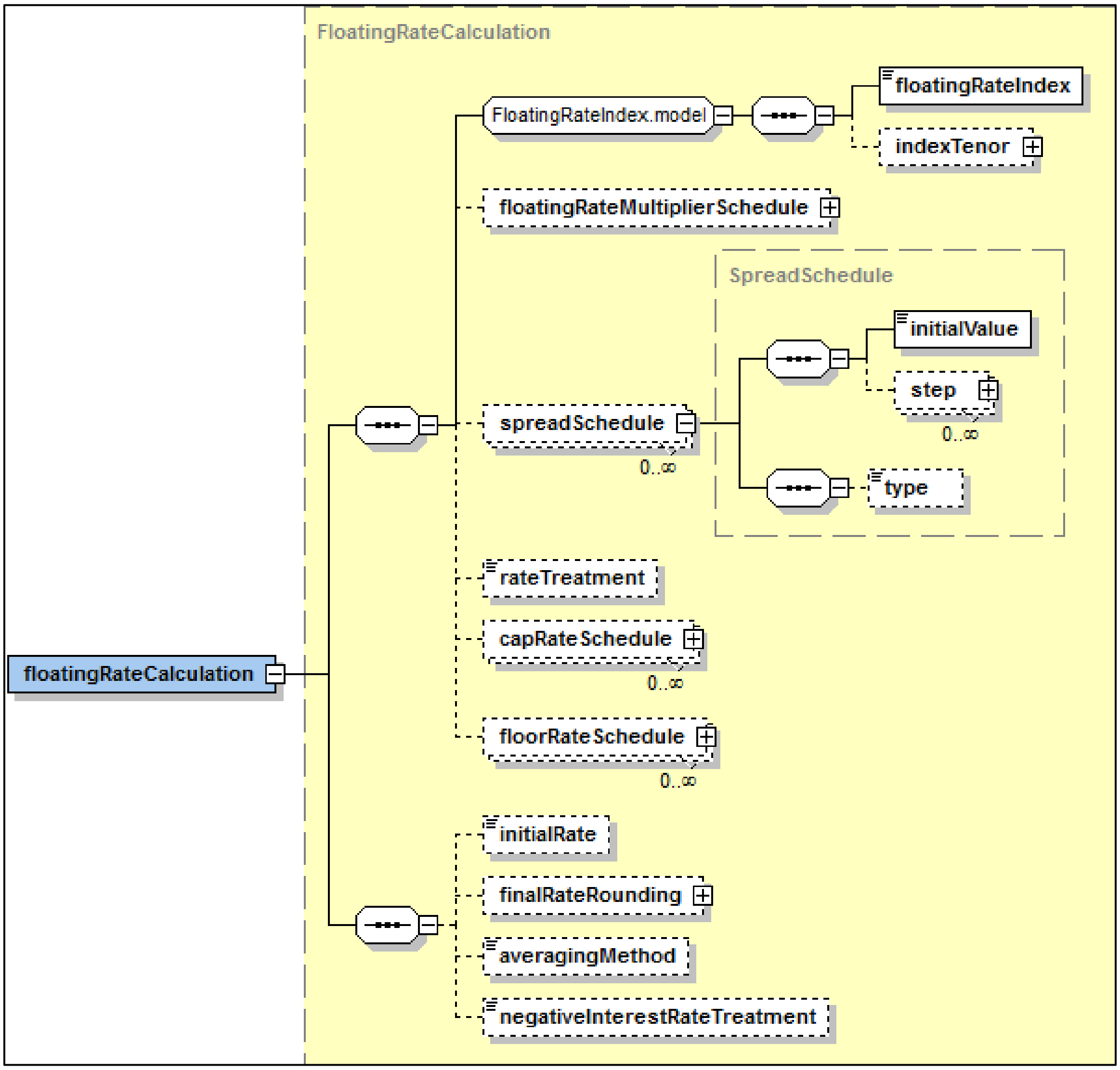
[10] The floating rate Index of the underlying swap

			floatingRateCalculation/floatingRateIndex
Floating Rate Index designated Maturity Period	The designated maturity or the tenor of the floating rate. **Supported Enums:** D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
		FRA	fra/indexTenor/period
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
		Swaption[11]	Swaption/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
Floating Rate Index designated Maturity Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	IRS	/trade/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/periodMultiplier
		FRA	fra/indexTenor/periodMultiplier
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/ periodMultiplier
		Swaption	Swaption/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/ periodMultiplier

7.3.9.2 Spread Schedule

Spreads or spread schedules can be specified as part of the floating rate index. If positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate.

[11] The floating rate tenor for the underlying swap



Field	Description	Swap Type	XPath
Floating Rate Spread	The name of the floating rate Index	IRS[12]	/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/spreadSchedule/initialValue
Floating Rate Spread Step date	The date on which the associated with the spread when step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	IRS	/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/spreadSchedule/step/stepDate
Notional Schedule	The spread value which becomes	IRS	/swap/swapStream/

[12] Particularly applicable to a Basis swap.

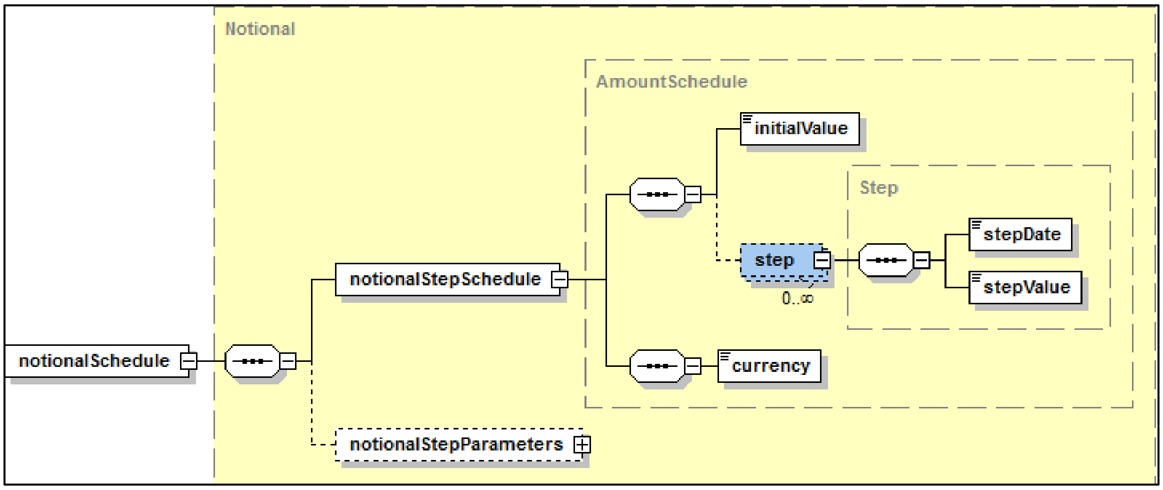
Step Value	effective on the associated step Date.		calculationPeriodAmount/calculation/ floatingRateCalculation/spreadSchedule/step/stepValue

7.3.9.3 Stub Floating Rate

This element will be used to specify the Stub floating Rate Index.

Field	Description	Swap Type	XPath
Floating Rate Index for Initial Stub	The name of the floating rate Index	IRS	/trade/swap/swapStream/ stubCalculationPeriodAmount/ floatingRateCalculation/floatingRateIndex
Floating Rate Index designated Maturity Period for the initial Stub	The designated maturity or the tenor of the floating rate. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)		/trade/swap/swapStream/ calculationPeriodAmount/floatingRateCalculation/indexTenor/period
Floating Rate Index designated Maturity Period Multiplier for the initial Stub	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1		/trade/swap/swapStream/ calculationPeriodAmount/floatingRateCalculation/indexTenor/periodMultiplier

7.3.10 Specifying Notionals



7.3.10.1 Notional Amount

Field	Description	Swap Type	XPath
Notional Amount and notional Amount currency	The notional amount associated with the swap.	IRS	swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
			swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
		FRA	fra/notional/amount
			fra/notional/currency
		Cap Floor	CapFloor/capFloorStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
			CapFloor/capFloorStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
		Swaption	swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
			swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/n

			otionalStepSchedule/currency

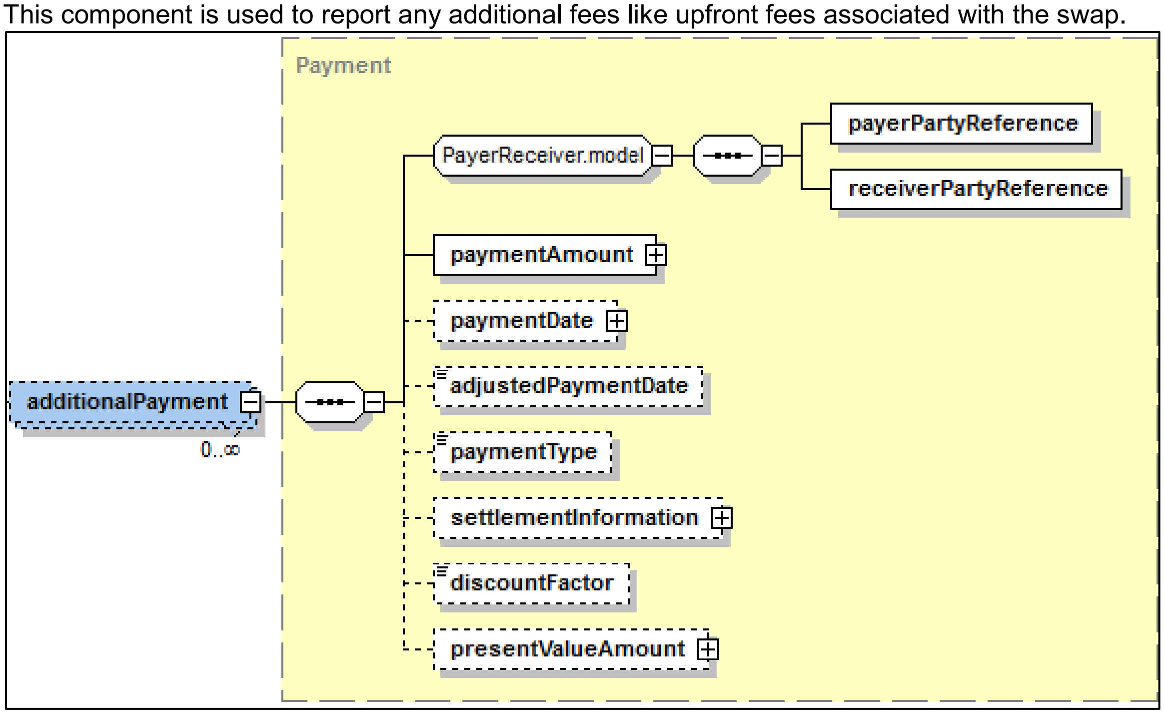
7.3.10.2 Notional Amount Schedule

Notional amount schedule expressed as explicit outstanding notional amounts and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments

Field	Description	Swap Type	XPath
Notional Schedule Step date	The date on which the associated notional amount in the step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	IRS	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepDate
Notional Schedule Step Value	The notional amount which becomes effective on the associated step Date.	IRS	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepValue

7.3.11 Specifying Upfront Fees

This component is used to report any additional fees like upfront fees associated with the swap.



7.3.11.1 Payment Dates associated with additonal Payments

Field	Description	Swap Type	XPath
Additional Payment Payment Date (Adjusted)	Adjusted Payment Date associated with any additional payments (like fees) associated with the swap.	IRS	swap/swapStream/additionalPayment/adjustedPaymentDate
Additional Payment Payment Date (Unadjusted)	Unadjusted Payment Date associated with any additional payments (like fees) associated with the swap.	IRS	swap/swapStream/additionalPayment/paymentDate/unadjustedDate/
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day. **Supported Enums:** FOLLOWING MODFOllOWING FRN PRECEDING MODPRECEDING NEAREST NONE	IRS	swap/swapStream/additionalPayment/paymentDate/unadjustedDate/dateAdjustments/businessDayConvention
Calculation Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/additionalPayment/paymentDate/unadjustedDate/dateAdjustments /businessCenters

7.3.11.2 Payment type and amount associated with additonal Payments

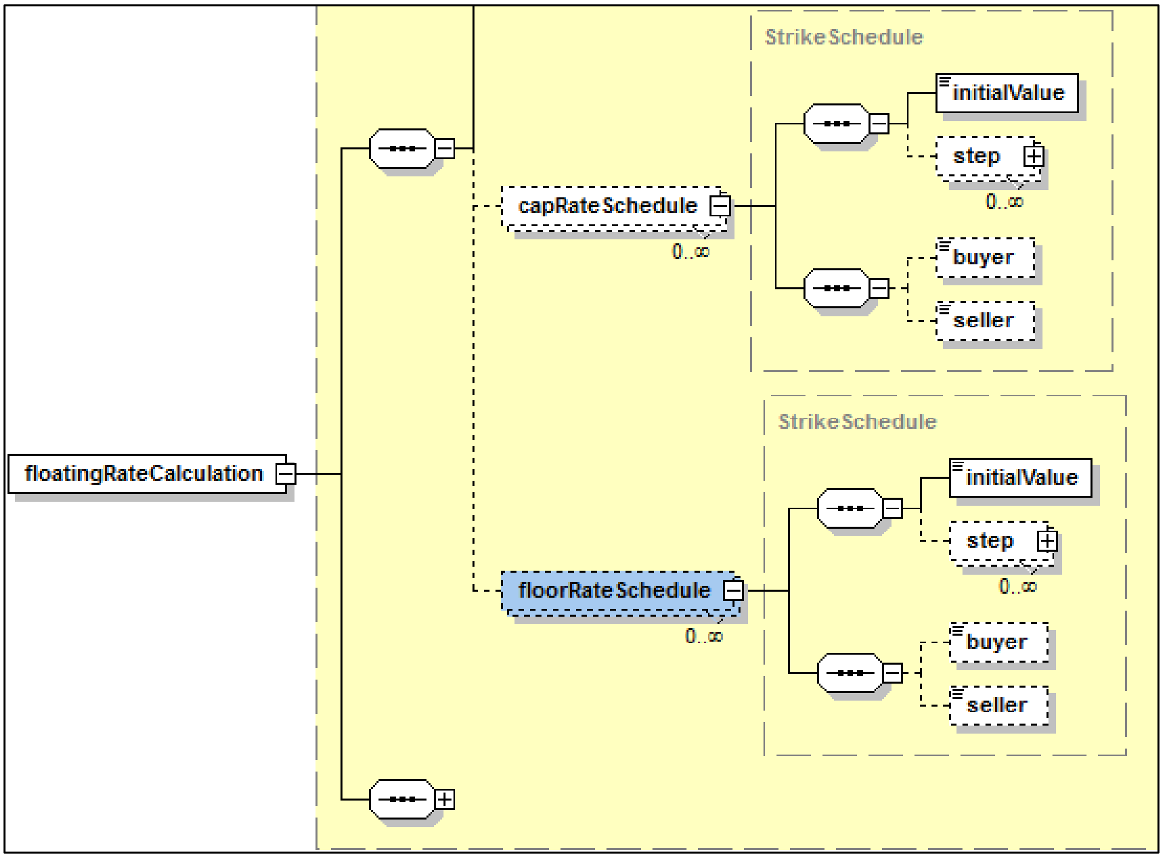
Field	Description	Swap Type	XPath
Additional Payment Type	Payment type associated with the additional payment	IRS	swap/swapStream/additionalPayment/paymentAmount/paymentType
Additional Payment Amount	Additional payment amount associated with the swap	IRS	swap/swapStream/additionalPayment/paymentAmount/amount
Additional Payment Currency	The currency associated with the additional payment	IRS	swap/swapStream/additionalPayment/ paymentAmount/currency

7.4 Submitting Option Details (for Swaption and Cap Floors)

This section lists all the components used to report Options.

7.4.1 Specifing Cap and Floor Rates

The Cap and Floor rates can be specified as a single value or can be specified as a schedule of rates.

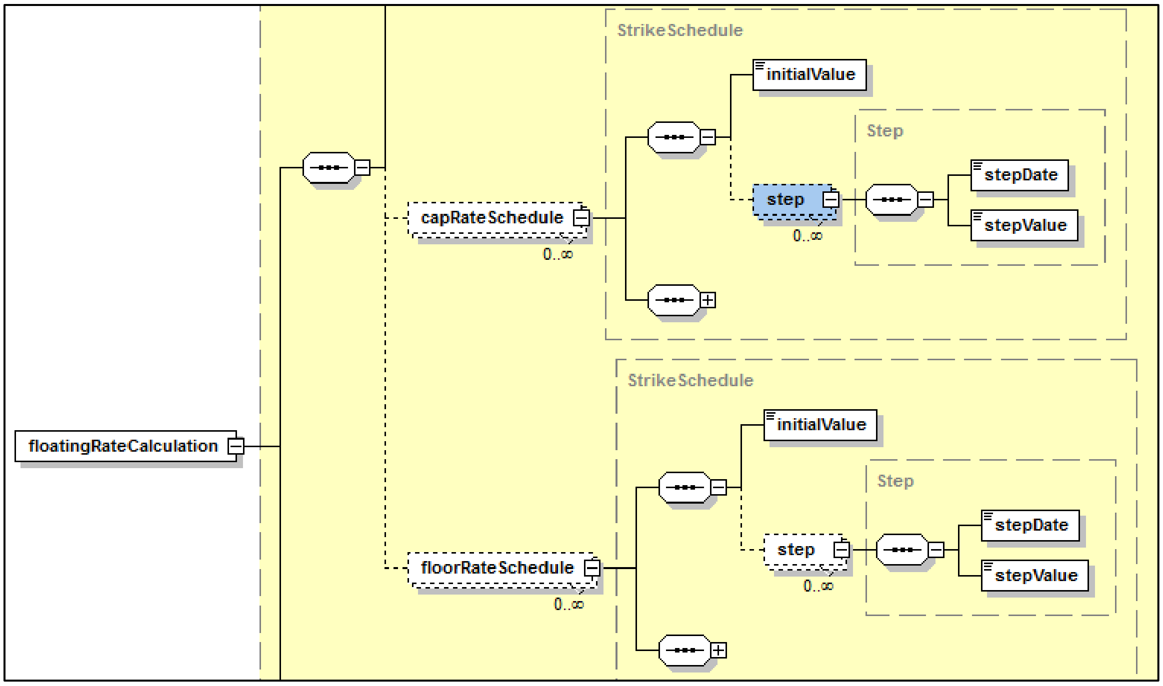


7.4.1.1 Cap/Floor Rate

Field	Description	Swap Type	XPath
Cap Rate	The strike price associated with the Interest rate Cap.	Cap/Floor	capFloor/ capFloorStream/calculation PeriodAmount/calculation/ floatingRateCalculation/cap RateSchedule/initialValue
Floor rate	The strike price associated with the Interest rate Floor.	Cap/Floor	capFloor/ capFloorStream/calculation PeriodAmount/calculation/ floatingRateCalculation/floor RateSchedule/initialValue

7.4.1.2 Cap/Floor Rate Schedule

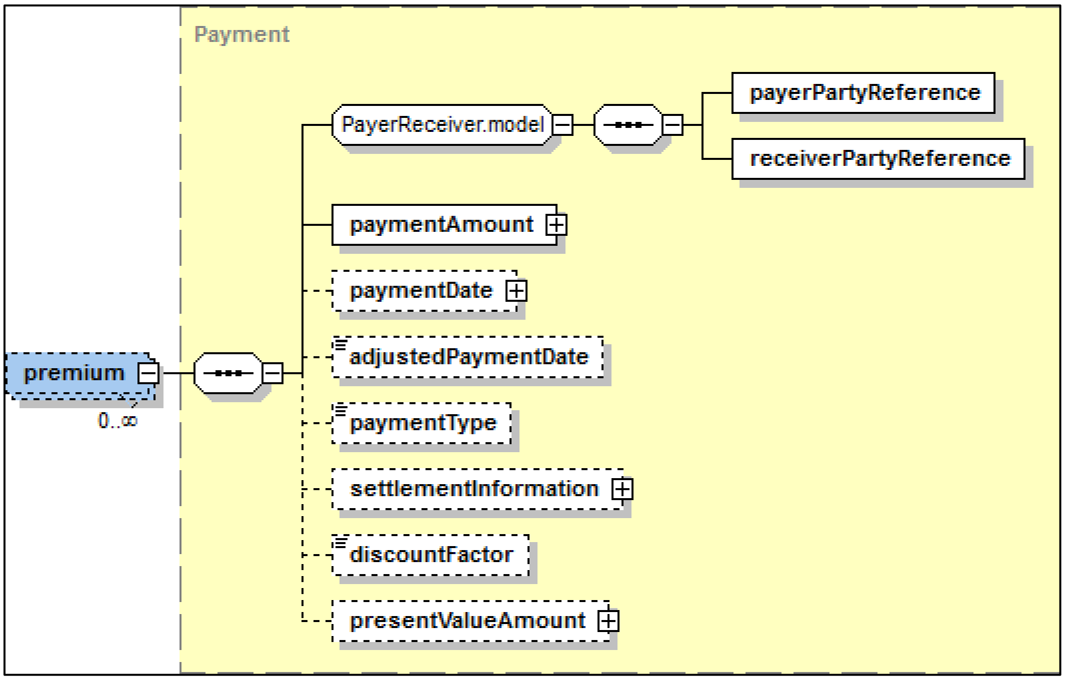
The fixed rate schedule is expressed as explicit fixed rates and dates. The step dates in the schedule may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments



Field	Description	Swap Type	XPath
Interest rate Cap/Floor Schedule Step date	The date on which the associated intetest rate cap or floor in the step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	Cap Floor	capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/capRateSchedule/step/stepDate
			capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/floorRateSchedule/step/stepDate
Interest rate Cap/Floor Schedule Step Value	The interest rate cap or floor which becomes effective on the associated stepDate.	IRS	capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/capRateSchedule/step/stepValue
			capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/floorRateSchedule/step/stepValue

7.4.2 Specifing Premium and Premium Payment Date

This component is used to report the option premium amount payable by buyer to seller on the specified payment date.



7.4.2.1 Specifying Premium

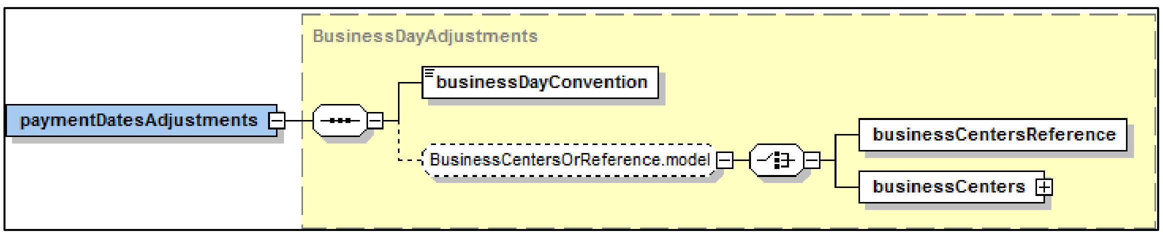
Field	Description	Swap Type	XPath
Premium Amount	The Option premium amount in the currency specified, payable by buyer to seller	Swaption	swaption/premium/paymentAmount/amount
			swaption/premium/paymentAmount/currency
		Cap Floor	capFloor/premium
Premium Payment Date (Adjusted)	.Adjusted Premium payment date	Swaption	swaption/premium/paymentDate/adjustedPaymentDate
		Cap Floor	capFloor/premium/paymentDate/adjustedPaymentDate
Payment Type	Type of Payment (Premium)	Swaption	swaption/premium/paymentDate/paymentType
		Cap Floor	capFloor/premium/paymentDate/paymentType

7.4.2.2 Unadjusted Premium Payment Dates (Unadjusted)

Field	Description	Swap Type	XPath
Cap Floor Premium unadjusted Payment Date	An unadjusted payment date for the premium on an interest rate cap or interest rate floor.	CapFloor	CapFloor/premium / paymentDate/unadjustedDate
Swaption Premium unadjusted payment Date	An unadjusted payment date for the premium on an option on a swap.	Swaption	swaption/premium/paymentDate/unadjustedDate

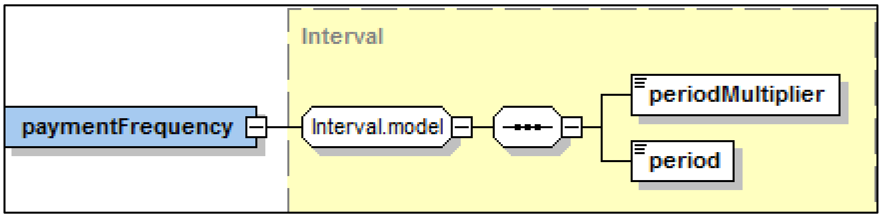
7.4.2.3 Premium Payment Date adjustments

The business day convention to apply to each adjusts payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.



Field	Description	Swap Type	XPath
Payment Business Day Conventions	Convention to follow to adjust the payment dates if it falls on a holiday	CapFloor	CapFloor/ premium/paymentDate/dateAdjustments/businessDayConvention
		Swaption	swaption/premium/paymentDate/dateAdjustments/businessDayConvention
Payment Business Center	Financial business centers used in determining whether a day is a business day or not.	CapFloor	CapFloor/capFloorStream/ paymentDates/ paymentDateAdjustments/ businessCenters
		Swaption	swaption/premium/paymentDate/dateAdjustments/ businessCenters

7.4.2.4 Premium Payment Frequency



Field	Description	Swap Type	XPath
Fixed or Float Payment Frequency Period	The frequency at which regular payment dates occur. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	IRS	swap/swapStream/payment Dates/ paymentFrequency/periodMultiplier
Fixed or Float Payment Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1		swap/swapStream/payment Dates/ paymentFrequency/period

7.4.3 Specifing Option Exercise details

These elements are used to report all the elements associated with an exercise.

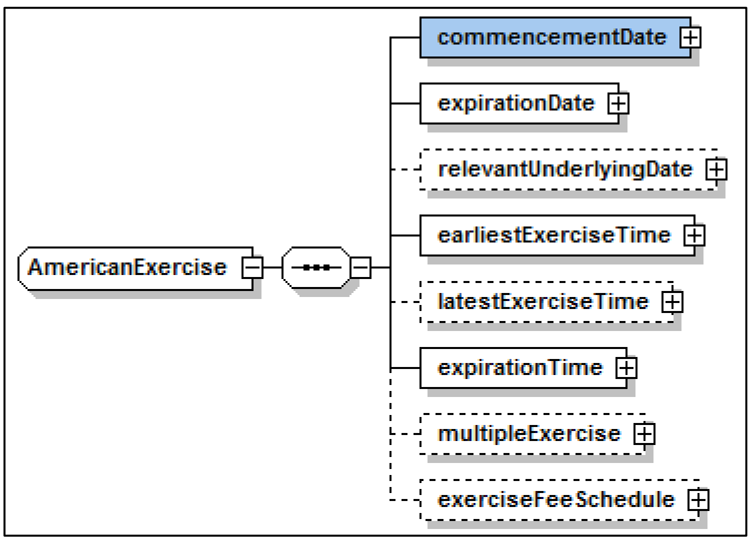
Field	Description	Swap Type	XPath
Exercise Type	Indicates the type of option American, Bermudan, European	Swaption	swaption/americanExercise
			swaption/bermudaExercise
			swaption/europeanExercise
Manual Exercise Procedure[13]	This indicated how the option can be exercised. It can be a manual or an automatic exercise.	Swaption	swaption/exerciseProcedure/ManualExercise/exerciseNotice/
Manual Exercise Party Reference	The Party to whom notice of exercise should be given	Swaption	swaption/exerciseProcedure/ManualExercise/exerciseNotice/partyReference

13 For Manual Exercise, the exerciseNotice and fallback Notice elements must be included.

Fallback Exercise[14]	This is required if manual exercise procedure is selected.	Swaption	swaption/exerciseProcedure/ManualExercise/exerciseNotice/fallbackExercise
Automatic Exercise Threshold rate[15]	With automatic exercise the option is deemed to have exercised if it is in the money by more than the threshold amount on the exercise date.	Swaption	swaption/exerciseProcedure/automaticExercise

7.4.3.1 American Exercise

This element is used to specify the elements needed to represent an American Option.
An **American option** may be exercised at **any** time before the expiration date.



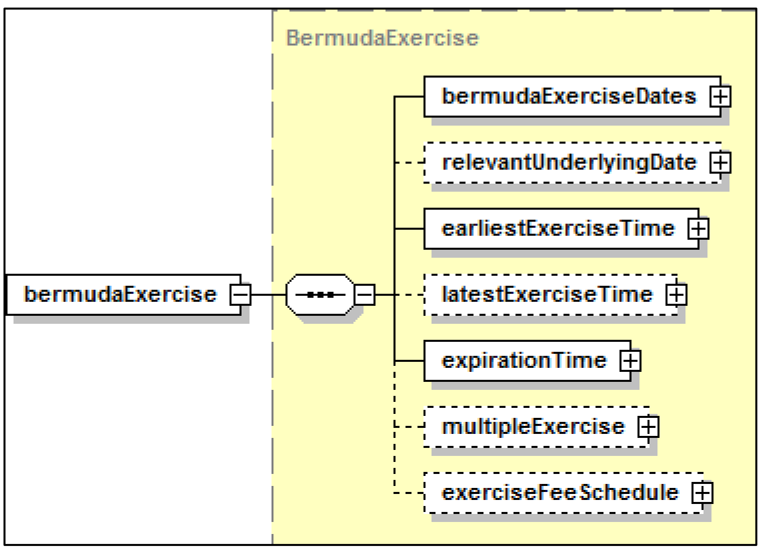
Field	Description	Swap Type	XPath
Option Expiration start Date[16]	The first day of the exercise period for the American style option.	Swaption	swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate [17]
Option Expiration Date	The last day within an exercise period for an American style option.	Swaption	swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate[18]

[14] This is a Boolean and if marked as true, the notional amount of the underlying swap, not previously exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money
[15] This s required for Automatic Exercise
[16] This is required for an American Exercise
[17] An unadjusted date can be specified with the date adjustments or a relative date can be specified
[18] An unadjusted date can be specified with the date adjustments or a relative date can be specified

Earliest Exercise Time[19]	The earliest time at which notice of exercise can be given by the buyer to the seller from the commencement date to, and including, the expiration date.	Swaption	swaption/americanExercise/earliestExerciseTime
Expiration Time	The latest time for exercising the American option on the expiration Date	Swaption	swaption/americanExercise/expirationTime

7.4.3.2 Bermudan Exercise

This element is used to specify the parameters defining the exercise period for a Bermuda style Option. A **Bermudan option** is where the buyer has the right to exercise at a set (always discretely spaced) number of times



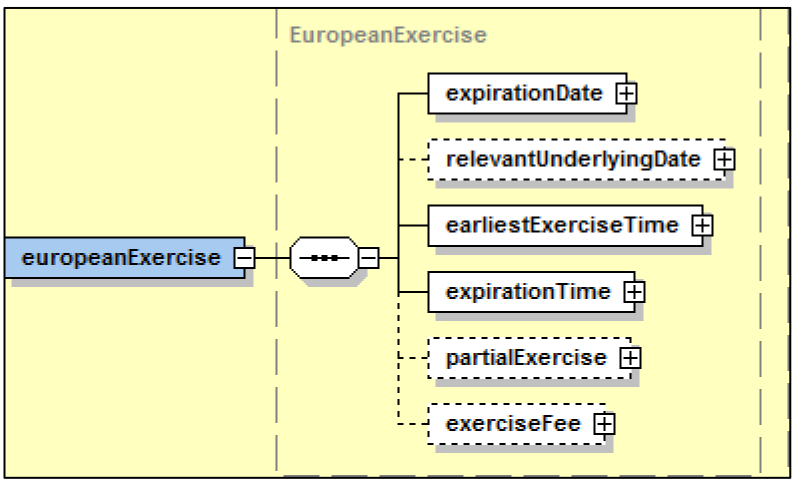
Field	Description	Swap Type	XPath
Exercise Dates[20] (Unadjusted Date)	The unadjusted Exercise dates associated with a Bermudan erercise	Swaption	swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate [21]
Earliest Exercise Time[22]	The earliest time at which notice of exercise can be given by the buyer to the seller, on each option exercise date	Swaptio	swaption/bermudaExercise/earliestExerciseTime

[19] The earliest exercise time is required for a Bermudan style option.
[20] This is a required element for a Bermudan exercise style option
[21] An unadjusted date can be specified with the date adjustments or a relative date can be specified. Multiple unadjusted dates can be specified here.
[22] The earliest exercise time is required for a Bermudan style option.

	and the expiration date		
Expiration Time	The latest time for exercising a Bermuda option on the expiration Date	Swaptio	swaption/bermudaExercise/expirationTime

7.4.3.3 European Exercise

This element is used to specify the elements needed to represent an European Option A **European option** may be exercised only at the **expiration date** of the option, i.e. at a single pre-defined point in time.



This element is used to specify the elements needed to represent an European Option A **European option** may be exercised only at the **expiration date** of the option, i.e. at a single pre-defined point in time.

Field	Description	Swap Type	XPath
Option Expiration Date	The only day within an exercise period for tye EuropeanAmerican style option.	Swaption	swaption/europeanExercise/expirationDate /adjustableDates/unadjustedDate[23]
Earliest Exercise Time[24]	The earliest time at which notice of exercise can be given by the buyer to the seller on the expiration date.	Swaption	swaption/ europeanExercise /earliestExerciseTime

[23] An unadjusted date can be specified with the date adjustments or a relative date can be specified

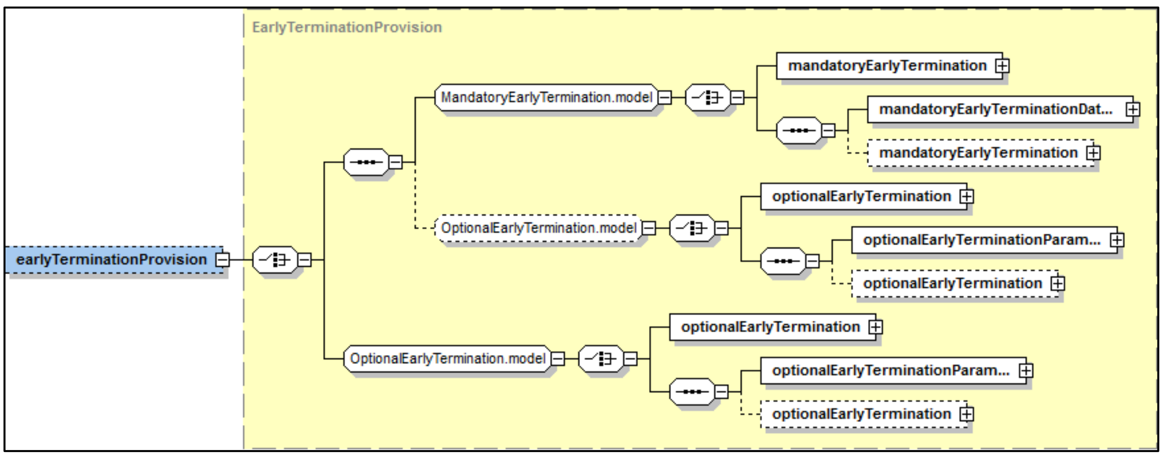
[24] The earliest exercise time is required for a Bermudan style option.

Expiration Time	The latest time for exercising the European option on the expiration Date	Swaption	swaption/europeanExercise /expirationTime

7.4.4 Specifying Early Termination Provision

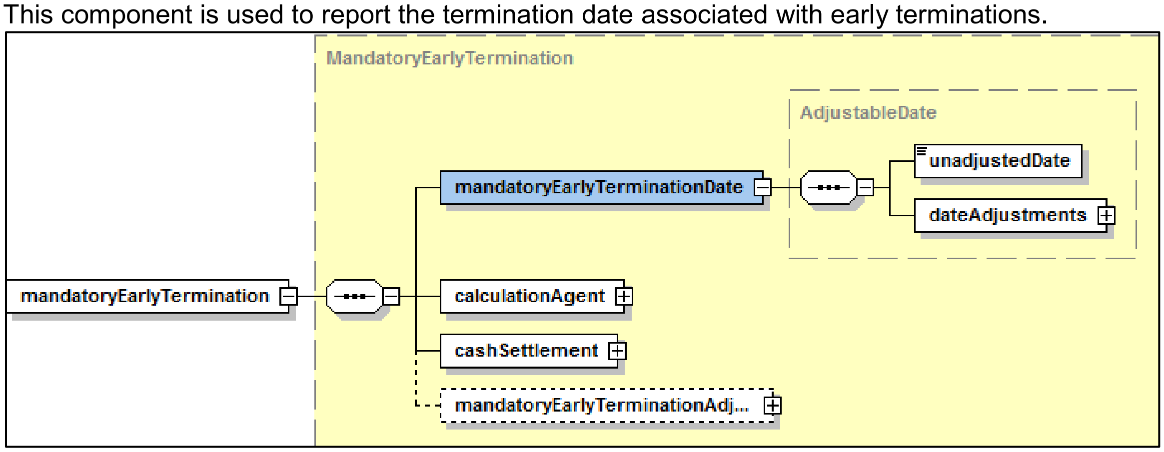
This provision gives the right for one or both parties to terminate the trade and settle the remaining term of the swap for fair value. In the case of a mandatory early termination the termination is mandatory.

This element is used to specify early termination details associated with the swap.



7.4.4.1 Mandatory Early Termination

This component is used to report the termination date associated with early terminations.

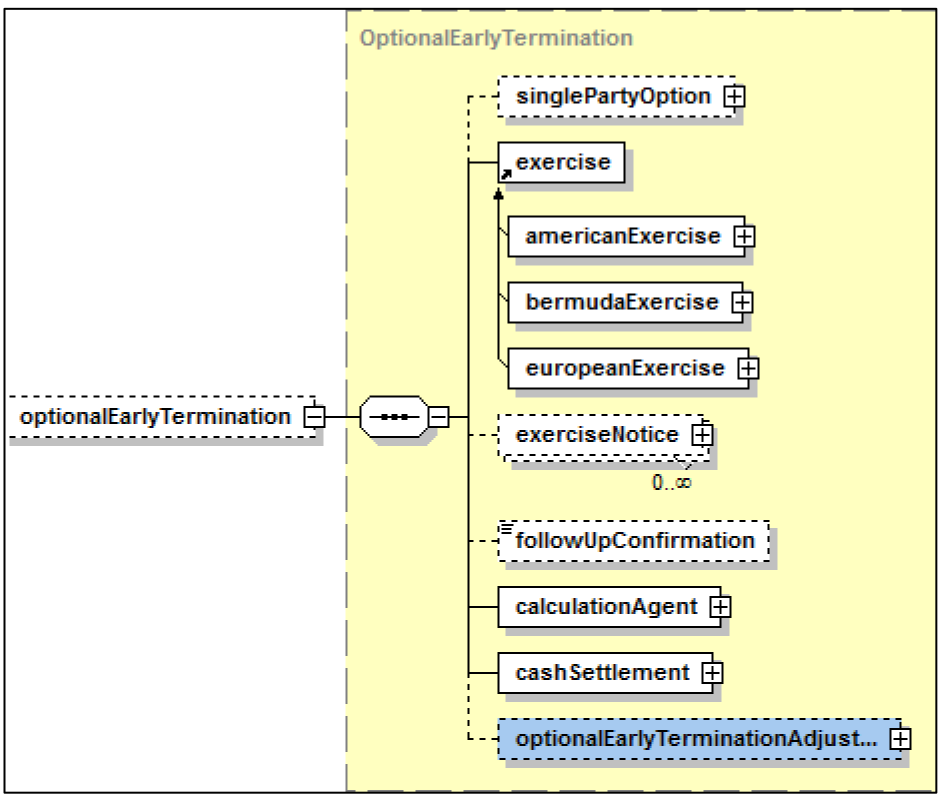


Field	Description	Swap Type	XPath

Mandatory Early Termination date	The date on which the swap will be terminated prior to the swap end date.	CapFloor	swap/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationDate/unadjustedDate
		Swaption	swaption/swap/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationDate/unadjustedDate

7.4.4.2 Optional Early Termination

This component is used to report the termination date associated with optional terminations where the termination dates are determined based on the type of option (America, European, Bermuda) and their characteristics.



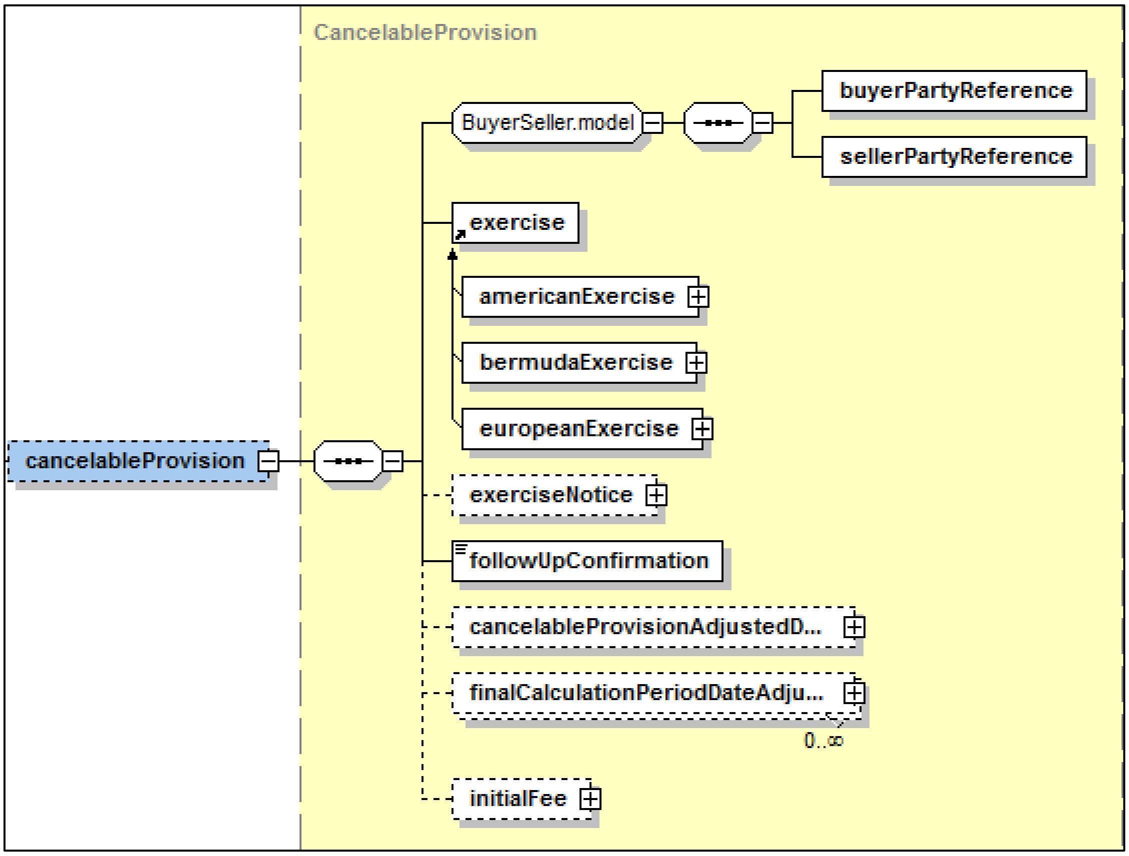
Field	Description	Swap Type	XPath
Optional Early Termination Exercise Style	American Exercise Style	Swaption (embedded option in the underlying swap)	swaption/swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise
		Swap (embedded	swap/earlyTerminationProvi

		option)	sion/optionalEarlyTermination/americanExercise
		Cap Floor	capFloor/capFloorStream/earlyTerminationProvision/optionalEarlyTermination/americanExercise
	Bermuda Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise
		Swap (embedded Option)	swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise
		Cap Floor	capFloor/capFloorStream/earlyTerminationProvision/optionalEarlyTermination/ bermudaExercise
	European Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/earlyTerminationProvision/optionalEarlyTermination/europeanExercise
		Swap (embedded Option)	swap/earlyTerminationProvision/optionalEarlyTermination/ europeanExercise
		Cap Floor	capFloor/capFloorStream/earlyTerminationProvision/optionalEarlyTermination/ europeanExercise

Refer to 7.4.3.1, 7.4.3.2, 7.4.3.3for details on specifying the Option details based on the exercise style.

7.4.5 Specifying Cancelable Provision

This provision the the buyer purchases the right, via a fee at the outset of the trade, to cancel the swap in the future. Alternatively, the provision gives the buyer has the right to cancel in the future (usually Bermudan style) for a specified fee.



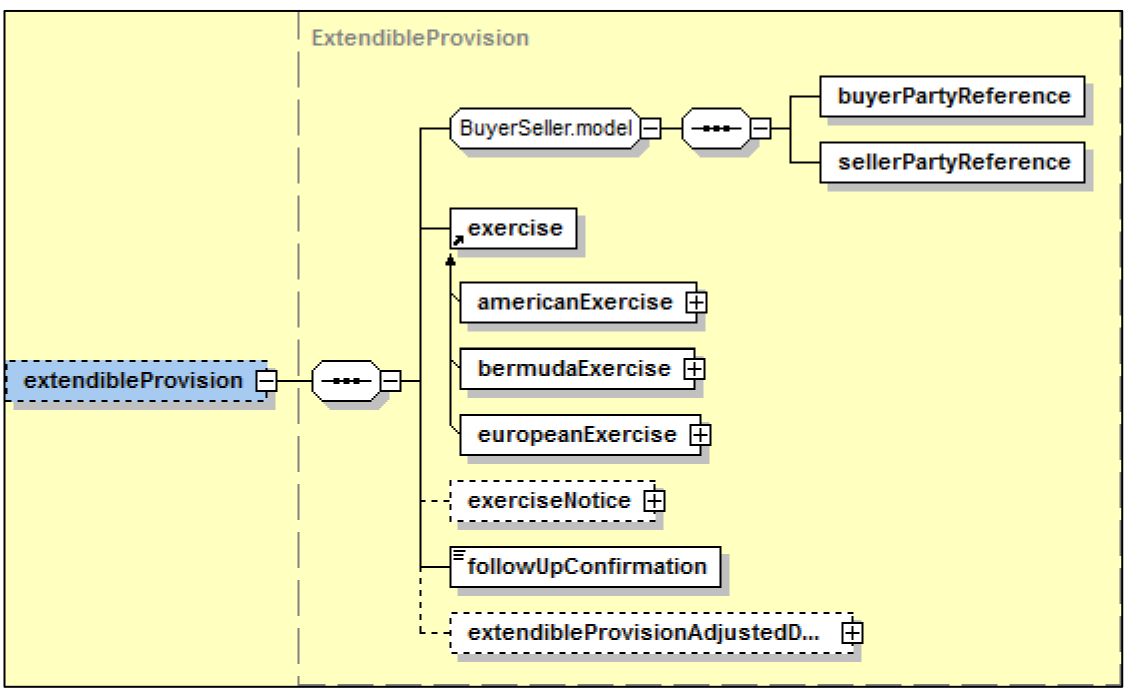
Field	Description	Swap Type	XPath
Cancelable Provision Exercise Style	American Exercise Style	Swaption (embedded option in the underlying swap)	swaption/swap/cancelableProvision/americanExercise
		Swap (embedded option)	swap/cancelableProvision/americanExercise
	Bermuda Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/cancelableProvision/bermudaExercise
		Swap (embedded Option)	swap/cancelableProvision/bermudaExercise
	European Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/cancelableProvision/europeanExercise
		Swap (embedded Option)	swaption/swap/cancelableProvision/europeanExercise
Cancelable Provision fee amount	Fee associated with the Cancelable provision.	Swaption (embedded option in the underlying	swaption/swap/cancelableProvision/initialFee/paymentAmount/amount

		swap)	
			swaption/swap/cancelableProvision/initialFee/paymentAmount/currency
Cancelable Provision Fee Payer	Payer of the fee upon cancellation of the swap	Swaption (embedded option in the underlying swap)	swaption/swap/cancelableProvision/initialFee/payerPartyReference
Cancelable Provision Fee Receiver	Receiver of the fee upon cancellation of the swap	Swaption (embedded option in the underlying swap)	swaption/swap/cancelableProvision/initialFee/receiverPartyReference

Refer to 7.4.3.1, 7.4.3.2, 7.4.3.3for details on specifying the Option details based on the exercise style.

7.4.6 Specifying Extendible Provision

This provision allows the the buyer the right to extend all swapStreams, typically in exchange for an upfront premium.



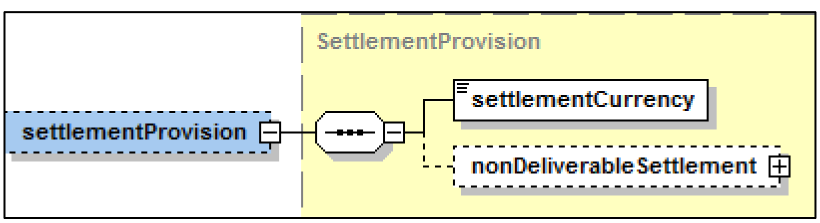
Field	Description	Swap Type	XPath
Extendible Provision Exercise Style	American Exercise Style	Swaption (embedded option in the underlying	swaption/swap/extendibleProvision/americanExercise

		swap)	
		Swap (embedded option)	swap/extendibleProvision /americanExercise
	Bermuda Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/ extendibleProvision /bermudaExercise
		Swap (embedded Option)	swap/extendibleProvision /bermudaExercise
	European Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/ extendibleProvision /europeanExercise
		Swap (embedded Option)	swap/extendibleProvision /europeanExercise
Follow-up Confirmation	A flag to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.	Swaption (embedded option in the underlying Swap)	swaption/swap/ extendibleProvision /followUpConfirmation
		Swap (embedded Option)	swap/extendibleProvision /followUpConfirmation

Refer to 7.4.3.1, 7.4.3.2, 7.4.3.3for details on specifying the Option details based on the exercise style.

7.4.7 Specifying Settlement Provision

The settlement currency can be specified as part of the calculationPeriodAmount block. This element may optionally be used for Cross currency swaps to report the settlement Currency when it is different from the notional currency of the trade.



Field	Description	Swap Type	XPath
Settlement Currency	The settlement currency if it is different to the notional currency of the trade	IRS (Cross Currency)	Swap/swapstream/settlementProvision/settlementCurrency

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 8 = Verification 9 = Post Trade Event 10 = Post Trade Event + RT	R	/TrdCaptRpt/@RegRptTyp
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[25]	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[26]	TrdCaptRpt/@BackTrdInd
Trade Date	The trade date assigned to an execution on the trading platform.		R	/TrdCaptRpt/@TrdDt
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

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

25 Conditionally required for some post trade event.
26 Conditionally required while reporting historical Swaps

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 must be set to CME.	CME	/FIXML/TrdCaptRpt/Hdr/@TID
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
IRS Swap includes Fixed/Float, Fixed/Fixed, Basis and Cross Currency

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	/TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R	R
		/TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R	R
		/TrdCaptRpt/ @RegRptTyp	0 = RT	R	R	R	R
2.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R	R
3.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R	R
4.	Clearing indicator	TrdCaptRpt/ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R	R
5.	Collateralization[27]	TrdCaptRpt/ @TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C	C	C	C
6.	End-user Exception[28]	TrdCaptRpt/ @ClrReqmtExcptn	0 = No Execption 1 = Exception	C	C	C	C
7.	Bespoke Swap Indicator	TrdCaptRpt/Instrmt/ @SubTyp	NS = Non Standardized Swap	O	O	O	O

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

[28] Conditionally required for trades that will not be cleared

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
8.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade	R	R	R	R
9.	Execution Venue[29]	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C	C	C	C
10	Swap Effective or Start Date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodDates/ effectiveDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /fra/adjustedEffectiveDate		N/A	R	N/A	N/A
		capFloor/ capFloorStream/calculationPeriodDates/effectiveDate/unadjustedDate		N/A	N/A	R	N/A
		swaption/swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate		N/A	N/A	N/A	R
11	Swap Termination or End Date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/ swapStream/calculationPeriodDates/ terminationDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/adjustedTerminationDate		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/ capFloorStream/calculationPeriodDates/effectiveDate		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDa		N/A	N/A	N/A	R

[29] Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		te/unadjustedDate					
12	Day count convention	TrdCaptRpt/Instrmt/SecXML/FpML/trade swap/swapstream//calculationPeriodAmount/ calculation/dayCountFraction		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade fra/dayCountFraction		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFraction		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapstream//calculationPeriodAmount/ calculation/dayCountFraction		N/A	N/A	N/A	R
13	Settlement Currency[30]	Swap/swapstream/settlementProvision/settlementCurrency		O	N/A	N/A	N/A
14	Asset class	TrdCaptRpt/Instrmt/ @AssetClss	1 = Interest Rate	R	R	R	R
15	Sub-Asset class	TrdCaptRpt/Instrmt/ @AssetSubClss	1 = Single Currency (Fixed Float) 2 = Cross Currency (Fixed Float)	R	N/A	N/A	N/A
16	Contract type	TrdCaptRpt/Instrmt/ @SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap FLR = Interest Rate Floor	R	R	R	R

[30] This is reported if the Settlement Currency is different from the notional currency of the trade.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
17	Contract Sub-Type	N/A	N/A	N/A	N/A	N/A	
18	Underlying Asset 1[31]	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap		N/A	N/A	N/A	R
19	Underlying Asset 2	N/A	N/A	N/A	N/A	N/A	
20	**Price Notation[32]**						
	Fixed Rate	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue[33]		C[34]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /fra /fixedRate[35]		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue		N/A	N/A	N/A	C[36]
	Fixed Rate Schedule	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/step/stepDate[37]		O[38]	N/A	N/A	O[39]

31 For swaptions the underlying swap aand all the details related to the swap are required.
32 Multiple fields constitute the price based on the type of Swap.
33 Fixed Rate for the Swap
34 Conditionally required if there is a fixed rate leg in the swap
35 Required for FRAs.
36 Conditionally required for the underlying swap if there is a fixed leg.
37 Notional Schedule for the swap.
38 This is required only if it an amortization swap.
39 Will be specified if present in the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/stepValue					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/fIxedRateSchedule/initialValue		N/A	N/A	R	N/A
	Float Rate Index	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		C[40]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/floatingRateIndex		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		N/A	N/A	N/A	C[41]
21	Additional Price Notation						
22	UPI[42]	TrdCaptRpt/Instrmt/@ID	N/A	N/A	N/A	N/A	N/A

[40] Conditionally required if a float rate leg is present.
[41] Conditionally required if the underlying swap has a float leg.
[42] Not required until the UPI definition is finalized.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
23	Notional Currency 1	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/tradeFra/notional/currency		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	N/A	R
24	Notional Currency 2[43]	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		C[44]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	N/A	R
25	Notional amount 1 (for Currency1)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialVal		R	N/A	N/A	N/A

[43] This is required only if there is a second leg assoaciated with the swap.
[44] Conditionally required for Cross currency swaps.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		ue					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/notional/amount		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	N/A	R
26	Notional amount 2 (for Currency 2)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		C[45]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	N/A	R
27	Payment Frequency 1 (Leg 1) (Payment Frequency Period[46])	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/paymentDates/ paymentFrequency/period		R	N/A	N/A	N/A

[45] Conditionally required for Cross currency swaps.

[46] The frequency at which regular payment dates occur.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
28	Payment Frequency (Leg 1) Multiplier[47]	swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		capFloor/capFloorStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	R	N/A
		Swaption/swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	N/A	R[48]
29	Payment Frequency (Leg 2)	swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		Swaption/swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	N/A	R
30	Reset Frequency 1 (Reset Frequency Period)[49]	swap/swapStream/ResetDates/ resetFrequency/period	D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	R[50]	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/ resetFrequency/period		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/ resetFrequency/period		N/A	N/A	N/A	R[51]
	Reset Frequency Multiplier[52]	swap/swapStream/ResetDates/ resetFrequency/periodMultiplier		R[53]	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/ resetFrequency/		N/A	N/A	R	N/A

47 A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1
48 Payment Frequency associated with the underlying swap.
49 The frequency at which resets occur.
50 Required if there is a floating leg in the swap.
51 Conditionally required of the underlying swap has a floating leg.
52 A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1
53 Required if there is a floating leg in the swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		periodMultiplier					
		swaption/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	N/A	R[54]
	Reset Frequency Day[55]	swap/swapStream/ResetDates/resetFrequency/weeklyRollCOnvention	MON TUE WED THU FRI SAT SUN	C[56]	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/resetFrequency/weeklyRollCOnvention		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/resetFrequency/weeklyRollCOnvention		N/A	N/A	N/A	R[57]
31	Reset Frequency 2						
32	Event Time	TrdCaptRpt/@TxnTm	N/A	R	R	R	
33	Option Strike	TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/initialValue					
34	Option Strike Schedule[58]	TrdCaptRpt/Instrmt/S		N/A	N/A	C[59]	N/A

[54] Conditionally required of the underlying swap has a floating leg.
[55] The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.
[56] Conditionally required if the reset frequency period is a week.
[57] Conditionally required of thereset frequency period is a week for the underlying swap.
[58] This is required if the schedule was part of the Cap floor trade.
[59] The schedule will need to be reported if the swpa contained one.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		ecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepDate					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/step/stepDate					
35	Option type	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/optionType swaptionStraddle	Put Call Payer Receiver Straddle				
36	Option Exercise Style	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise		N/A	N/A	N/A	R
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/EuropeanExercise					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/bermudaExercise					
37	Option premium	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/premium/paymentAmount/amount		N/A	N/A	N/A	R
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/premium/paymentAmount/amount		N/A	N/A	R	N/A
38	Option Premium currency	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/premium/paymentAmount/currency		N/A	N/A	N/A	R
		TrdCaptRpt/Instrmt/S		N/A	N/A	R	N/A

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		ecXML/FpML/trade/capFloor/premium/paymentAmount/currency					
39	Option expiration date (Option Expiration Start Date)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate		N/A	N/A	N/A	C[60]
40	Option Expiration date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate		N/A	N/A	N/A	C[61]
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/europeanExercise/expirationDate/adjustableDates/unadjustedDate[62]		N/A	N/A	N/A	C[63]
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate[64]		N/A	N/A	N/A	C[65]
41	Option Lockout Period						
42	Embedded Option can be reported by specifying a TerminationProvision, cancelableProvision or an extensible Provision						
	Embedded Option (Early Termination provision)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/earlyTerminationProvision[66]		O	N/A	N/A	O
	Cancelable Provision	TrdCaptRpt/Instrmt/SecXML/FpML/trade		O	N/A	N/A	O

60 Conditionally required for American Style Option
61 Conditionally required for American Style Option
62 An unadjusted date can be specified with the date adjustments or a relative date can be specified
63 Conditionally required for European Style Option
64 An unadjusted date can be specified with the date adjustments or a relative date can be specified. Multiple unadjusted dates can be specified here.
65 Conditionally required for Bermuda Style Option
66 The presence of an earlyTerminationProvision in a Swap indicates embedded option.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		/swap/cancelableProvision[67]					
	Extensible Provision	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/extendibleProvision[68]		O	N/A	N/A	O

8.2 PET (Part 45) field Mapping to FIXML

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R	R
		TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R	R
		TrdCaptRpt/ @RegRptTyp	4 = RT[69] + PET 1 = PET	R	R	R	R
2.	Universal Swap Identifier (The USI will have to include the Type of USI and a Source which identifies the assigner (namespace) of the USI)	TrdCaptRpt/RegTrdID/@Typ	0 = Current USI	R	R	R	R
		TrdCaptRpt/RegTrdID/@ID		R	R	R	R
		TrdCaptRpt/RegTrdID/@Src		R	R	R	R
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade 1 = Allocation 2 = Clearing	O	O	O	O

67 The presence of a cancelableProvision in a Swap indicates embedded option.
68 The presence of a extendibleProvision in a Swap indicates embedded option.
69 Need to support all the attributes in Part 43 that are not in this table.

#	Data Field	FIXML Mapping FpmI Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
3.	LEI of the Counterparty	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
4.	Reporting Counterparty Indicator (The Reporting counterparty identifier	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 49 – Counterparty is a Reporting Counterparty	R[70]	R	R	R
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	R	R	R	R
5.	Swap Dealer Indicator for the Reporting counterparty[71]	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
6.	Major Swap Participant Indicator for the reporting counterparty[72]	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
7.	Financial Entity Indicator for the reporting counterparty[73]	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Financial Entity	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C

70 The Reporting counterparty is specified as a sub tag of the counterparty to the trade.
71 This is conditionally required if the reporting counterparty is a Swap Dealer.
72 This is conditionally required if the reporting counterparty is an MSP.
73 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).

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
8.	US Person Flag for the reporting counterparty[74]	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
9.	Indication that the block will be allocated[75]	TrdCaptRpt/RptSide/@BlckTrdAllocInd	0 = Block to be allocated	C	C	C	C
10.	LEI of the Allocation agent[76]	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	C	C	C	C
		TrdCaptRpt/RptSide/Pty/@R	R = 30 – Broker R = 49 – Asset manager	C	C	C	C
		TrdCaptRpt/RptSide/Pty/@R		C	C	C	C
11.	Post allocation Swap Indicator[77]	TrdCaptRpt/RptSide/@BlckTrdAllocInd	2 = Allocated Block trade	C	C	C	C
12.	Block USI[78]	TrdCaptRpt/RegTrdID/@Typ	2 = Block USI	C[79]	C	C	C
		TrdCaptRpt/RegTrdID/@ID		C	C	C	C
		TrdCaptRpt/RegTrdID/@Src		C	C	C	C
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade	O	O	O	O

74 This is conditionally required if the reporting counterparty is a U.S. person.
75 Conditionally required if the side will be allocated
76 The Agent/Asset mamager is conditionally required for allocated swaps.
77 Conditionally required if the swap is an allocated swap
78 If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent
79 Conditionally required if the swap is an allocated swap

#	Data Field	FIXML Mapping FpmI Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
13.	Non Reporting Counterparty LEI[80]	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
14.	Swap Dealer Indicator for the non-Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C[81]	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
15.	Major Swap Participant Indicator for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C[82]	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
16.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Major Swap Participant	C[83]	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
17.	US Person Flag for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C[84]	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C

80 If the Reporting counterparty indicator is not present, the counterparty is treated as the non-reporting counterparty.
81 This is conditionally required if the non-reporting counterparty is a Swap Dealer.
82 This is conditionally required if the non-reporting counterparty is an MSP.
83 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).
84 This is conditionally required if the reporting counterparty is a U.S. person.

#	Data Field	FIXML Mapping FpmI Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
18.	UPI	TrdCaptRpt/Instrmt/@ID		C[85]	C	C	C
		TrdCaptRpt/Instrmt/@Src	H = Clearing House	C[86]	C	C	C
19.	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[87]					
20.	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[88]					
21.	Multi Asset Swap Indicator	Presence of a Secondary Asset class.					
22.	Primary Asset Class for a multi asset	/Instrmt/@AssetClss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C[89]	C	C	C
23.	Secondary Asset Class for a multi asset	TrdCaptRpt/Instrmt/ ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C[90]	C	C	C

85 This is conditionally required for exchange listed instruments
86 Conditionally required the security ID is specified
87 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.
88 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.
89 Conditionally required for a multi Asset class Swap
90 Conditionally required if a multi asset swap is being reported

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
24.	Mixed Swap Indicator	TrdCaptRpt/@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	C[91]	C	C	C
25.	Contract Type	TrdCaptRpt/Instrmt/@SecTyp	IRS = Interest Rate Swap FRA = Forward Rate Agreement CAP = Interest Rate Cap FLR = Interest Rate Floor SWAPTION = Swaption	R	R	R	R
26.	Swap Classification	TrdCaptRpt/Instrmt/SwapClss	BS =- Basis Swap IX = Index Swap	R	N/A	N/A	N/A
27.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R	R
28.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R	R
29.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C[92]	C	C	C
30.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R	R
31.	Swap Effective or Start Date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodDates/effectiveDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /fra/adjustedEffectiveDate		N/A	R	N/A	N/A
		capFloor/ capFloorStream/calculationPeriodDates/effectiveDate/unadjustedDate		N/A	N/A	R	N/A

[91] Conditionally required for a mixed asset swap.
[92] Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		swaption/swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate		N/A	N/A	N/A	R
32.	Swap Termination or End Date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodDates/terminationDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/adjustedTerminationDate		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate		N/A	N/A	N/A	R
33.	Buyer[93]	TrdCaptRpt/RptSide/@Side	1 = Buyer	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
34.	Seller[94]	TrdCaptRpt/RptSide/@Side	2 = Seller	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
35.	Payer (Floating Rate Leg 1)	Swap/swapstrea/payerPartyReference trade/party/partyId trade/party/partyName		R	N/A	N/A	N/A
		Trade/fra/buyerPartyRefe		N/A	R	N/A	N/A

[93] 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.
[94] 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).

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		rence trade/party/partyId trdae/party/partyName					
		capFloor/capFloorStream/payerPartyReference trade/party/partyId trade/party/partyName		N/A	N/A	R	N/A
		Trade/swaption/swap/swapstream/payerPartyReference trade/party/partyId trade/party/partyName		N/A	N/A	N/A	R
36.	Payer Leg 2 [95]	Swap/swapstrea/payerPartyReference trade/party/partyId trade/party/partyName		R	N/A	N/A	N/A
		Trade/fra/buyerPartyReference trade/party/partyId trdae/party/partyName		N/A	R	N/A	N/A
		capFloor/capFloorStream/payerPartyReference trade/party/partyId trade/party/partyName		N/A	N/A	R	N/A
		Trade/swaption/swap/swapstream/payerPartyReference trade/party/partyId trade/party/partyName		N/A	N/A	N/A	R
37.	Day Count Convention	TrdCaptRpt/Instrmt/SecXML/FpML/trade swap/swapstream//calculationPeriodAmount/ calculation/dayCountFraction		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade fra/dayCountFraction		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFraction		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX		N/A	N/A	N/A	R

[95] This is the payer associated with the second leg. While Part 45 only needs the payer associated with the floating leg, the message structure requires a payer be associated with both legs.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		ML/FpML/trade /swaption/swap/swapstream//calculationPeriodAmount/ calculation/dayCountFraction					
38.	Settlement Currency[96]	Swap/swapstream/settlementProvision/settlementCurrency		O	N/A	N/A	N/A
39.	Notional amount 1 (for Currency1)	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /initialValue		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /fra/notional/amount		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /initialValue		N/A	N/A	N/A	R
40.	Notional Currency 1	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /currency		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade Fra/notional/currency		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStrea		N/A	N/A	R	N/A

96 This is reported if the Settlement Currency is different from the notional currency of the trade.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		m/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /currency					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /currency		N/A	N/A	N/A	R
41.	Notional amount 2 (for Currency 2)	TrdCaptRpt/Instrmt/SecXML/FpML /trade/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /initialValue		C[97]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /initialValue		N/A	N/A	N/A	R
42.	Notional Currency 2[98]	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /currency		C[99]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /currency		N/A	N/A	N/A	R
43.	Fixed Rate	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/		C[101]	N/A	N/A	N/A

[97] Conditionally required for Cross currency swaps.
[98] This is required only if there is a second leg assoaciated with the swap.
[99] Conditionally required for Cross currency swaps.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		flxedRateSchedule/initialValue[100]					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /fra /fixedRate[102]		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue		N/A	N/A	N/A	C[103]
44.	Fixed Rate Schedule	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/step/stepDate[104]		O[105]	N/A	N/A	O[106]
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/notionalStepSchedule /stepValue					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/ capFloorStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue		N/A	N/A	R	N/A
45.	Float Rate Index	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/ floatingRateCalculation/floatingRateIndex		C[107]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade		N/A	R	N/A	N/A

101 Conditionally required if there is a fixed rate leg in the swap
100 Fixed Rate for the Swap
102 Required for FRAs.
103 Conditionally required for the underlying swap if there is a fixed leg.
104 Notional Schedule for the swap.
105 This is required only if it an amortization swap.
106 Will be specified if present in the underlying swap.
107 Conditionally required if a float rate leg is present.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		/fra/floatingRateIndex					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor /capFloorStream/ calculationPeriodAmount/ calculation/ floatingRateCalculation/floatingRateIndex		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/ floatingRateCalculation/floatingRateIndex		N/A	N/A	N/A	C[108]
46.	Payment Frequency 1 (Payment Frequency Period[109])	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/paymentDates/ paymentFrequency/period		R	N/A	N/A	N/A
47.	(Payment Frequency Multiplier[110])	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	N/A	R[111]
48.	Payment Frequency 2	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/paym		R	N/A	N/A	N/A

108 Conditionally required if the underlying swap has a float leg.

109 The frequency at which regular payment dates occur.

110 A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

111 Payment Frequency associated with the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		entDates/ paymentFrequency/periodMultiplier					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/paymentDates/ paymentFrequency/periodMultiplier		N/A	N/A	N/A	R
49.	**Reset Frequency for the 1st Leg of the swap** (This is only present if there is a floating rate index associated with the swap. Not present of Fixed/Fixed Swap)						
	Reset Frequency 1 (Leg 1) (Reset Frequency Period)[112]	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ResetDates/ resetFrequency/period	D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	R[113]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/ResetDates/ resetFrequency/period		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ResetDates/ resetFrequency/period		N/A	N/A	N/A	R[114]
	Reset Frequency Multiplier (Leg 1) [115]	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ResetDates/ resetFrequency/periodMultiplier		R[116]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/capFloorStream/ResetDates/ resetFrequency/ periodMultiplier		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX		N/A	N/A	N/A	R[117]

[112] The frequency at which resets occur.
[113] Required if there is a floating leg in the swap.
[114] Conditionally required of the underlying swap has a floating leg.
[115] A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1
[116] Required if there is a floating leg in the swap.
[117] Conditionally required of the underlying swap has a floating leg.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		ML/FpML/trade /swaption/swap/swapStre am/ResetDates/ resetFrequency/ periodMultiplier					
	Reset Frequency Day (Leg 1)[118]	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/Reset Dates/ resetFrequency/weeklyR ollCOnvention	MON TUE WED THU FRI SAT SUN	C[119]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/ResetDates/ resetFrequency/ weeklyRollCOnvention		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapStre am/ResetDates/ resetFrequency/ weeklyRollCOnvention		N/A	N/A	N/A	R[120]
50.	**Reset Frequency for the 2nd Leg of the swap** (This is only present if the 2nd leg laso has a floating rate index)						
	Reset Frequency (leg 2) (Reset Frequency Period)[121]	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/Reset Dates/ resetFrequency/period	D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	R[122]	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/ResetDates/ resetFrequency/period		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapStre		N/A	N/A	N/A	R[123]

118 The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.
119 Conditionally required if the reset frequency period is a week.
120 Conditionally required of thereset frequency period is a week for the underlying swap.
121 The frequency at which resets occur.
122 Required if there is a floating leg in the swap.
123 Conditionally required of the underlying swap has a floating leg.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		am/ResetDates/ resetFrequency/period					
	Reset Frequency Multiplier (Leg2) [124]	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ResetDates/ resetFrequency/periodMultiplier		R[125]	N/A	N/A	N/A
		capFloor/capFloorStream /ResetDates/ resetFrequency/ periodMultiplier		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/ resetFrequency/ periodMultiplier		N/A	N/A	N/A	R[126]
	Reset Frequency Day (Leg 2) [127]	swap/swapStream/ResetDates/ resetFrequency/weeklyRollCOnvention	MON TUE WED THU FRI SAT SUN	C[128]	N/A	N/A	N/A
		capFloor/capFloorStream /ResetDates/ resetFrequency/ weeklyRollCOnvention		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/ resetFrequency/ weeklyRollCOnvention		N/A	N/A	N/A	R[129]
51.	Options Strike	TrdCaptRpt/Instrmt/SecXML/FpML/trade /capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/capRateSchedule/initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade					

[124] A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1
[125] Required if there is a floating leg in the swap.
[126] Conditionally required of the underlying swap has a floating leg.
[127] The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.
[128] Conditionally required if the reset frequency period is a week.
[129] Conditionally required of thereset frequency period is a week for the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		/capFloor/ capFloorStream/calculationPeriodAmount/calculation/ floatingRateCalculation/floorRateSchedule/initialValue					
52.	Option type	Swaption/optionType swaptionStraddle	Put Call Payer Receiver Straddle				
53.	Option Exercise Style	Swaption/americanExercise		N/A	N/A	N/A	R
		Swaption/EuropeanExercise				C[130]	
		Swaption/bermudaExercise					
54.	Option premium	swaption/premium/paymentAmount/amount		N/A	N/A	N/A	R
		capFloor/premium/paymentAmount/amount		N/A	N/A	R	N/A
	Option Premium currency	swaption/premium/paymentAmount/currency		N/A	N/A	N/A	R
		capFloor/premium/paymentAmount/currency		N/A	N/A	R	N/A
55.	Clearing indicator	TrdCaptRpt/@ClrIntntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R	
56.	Clearing Venue[131]	TrdCaptRpt/Pty/@R	21 = Clearing Org	C	C	C	
		TrdCaptRpt/Pty/@ID					
		TrdCaptRpt/Pty/@Src	N = LEI				
57.	Clearing Exemption Indicator[132]	TrdCaptRpt/@ClrRegmtExcptn		C	C	C	
58.	Clearing Exemption Counterparty[133]	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	

130 Conditionally required for embedded options
131 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
132 If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected
133 The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		TrdCaptRpt/RptSide/Pty/ Sub/@Typ	Typ= 50 – Elected Clearing Exemption	C[134]	C	C	
59.	Collateralization Indicator	TrdCaptRpt/ @TrdCollzTn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C[135]	C	C	

[134] Conditionally required if the clearing exemption is set to Y
[135] Conditionally required for tardes that will not be cleared or trades cleared at a different DCO.

9 Appendix A

9.1 Component Definitions used in FIXML Messages

9.1.1 Instrument Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
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..	IRS = Interest Rate Swap FRA = Forward Rate Agreement CAP = Interest Rate Cap FLR = Interest Rate Floor SWAPTION = Swaption
Security Sub Type	SubTyp	String		Straddle Strangle Collar Butterfly
Asset Class	AssetClss	Int	The broad asset category for assessing risk exposure.	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity
Asset Sub Class	AssetSubClss	Int	The subcategory description of the asset class.	1 = Single Currency Swap 2 = Cross Currency Swap
Swap Classification	SwapClss	String	The classification or type of swap..	BB = Broad-based security swap BS = Basis Swap IX = Index Swap SK = Basket Swap
Swap Sub Classification	SwapSubClss	String	A sub classification of the Swap classification	AMTZ = Amortizing COMP = Compounding
Product Exchange	Exch	Exchange	The exchange where the Security is listed.	CME