



CME ClearPort® API

CME Repository Services Trade Reporting API – FX (OTC & Listed)

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1 Background

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

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

Similarly Regulation No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, commonly known as European Market Infrastructure Regulation (EMIR), requires clearing houses, dealers and trade participants to report all derivative transactions to European Trade Repositories (ETRs) whether bilateral or centrally executed, cleared or uncleared, over-the-counter or exchange traded.

The rules anticipate that regulators and market participants will use data provided by Trade Repositories to analyze the derivatives market. Trades and pricing data would be used to enhance price discovery and transparency. These data would include asset class, date and time of execution, notional size and price. Information proposed to be required to be submitted to ETRs would help regulators monitor the market for systemic risk. This information would include unique legal entity identifiers and data elements necessary to calculate the market value of a transaction.

In order to facilitate such reporting on behalf of market participants, CMEG will be launching its own Trade Repository Services – CME Repository Service (CME RS) in the U.S. and CME European Trade Reporting (CME ETR) in Europe.

2 Document Organization

This volume of the specification is a follow-on to the documents that deal separately with the US and European regulations. It gives the product details specific to OTC Foreign Exchange trades appropriate to both relations. The related documents are as follows:

<i>CME US Swaps Data Repository Reporting Specification</i>	<i>CME European Trade Repository Reporting Specification</i>
<i>CME Repository Trade Reporting API – OTC FX</i>	
<i>CME Repository Trade Reporting API – CDS</i>	
<i>CME Repository Trade Reporting API – IRS</i>	
<i>CME Repository Trade Reporting API – Commodities</i>	

3 Trade Reporting Specification

3.1 Submitting product details for CME listed products

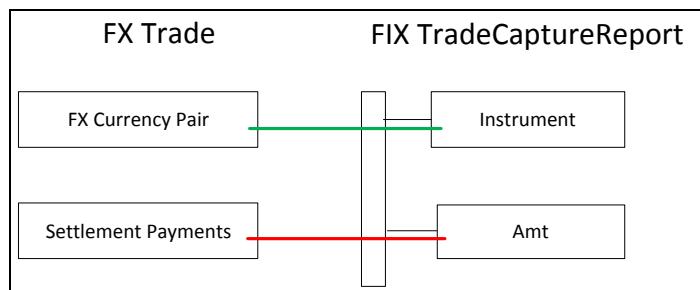
While reporting instruments that are listed at CME to the CME RS or CME ETR, it is sufficient to specify the identifying attributes of the Instrument and its underlying. The details are listed below.

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

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

CME Group Clearing uses the Product Reference FIXML API to convey comprehensive definitions of all CME Group instruments so these instruments can be easily loaded into customer systems. Please refer to <http://www.cmegroup.com/clearing/files/ProductReferenceFileOverview.pdf> for more details.

3.1.1 FX swap structure



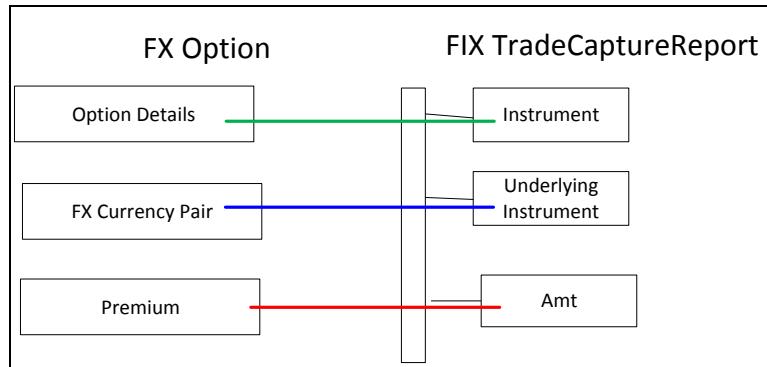
3.1.1.1 FX Forward Instrument block samples

Sample Instrument block for a CME listed FX Forward contract.

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

3.1.2 FX option Structure

Sample Instrument block for a CME listed options contract.



3.1.2.1 FX option Instrument block sample

Sample Instrument block for a CME listed FX Option contract.

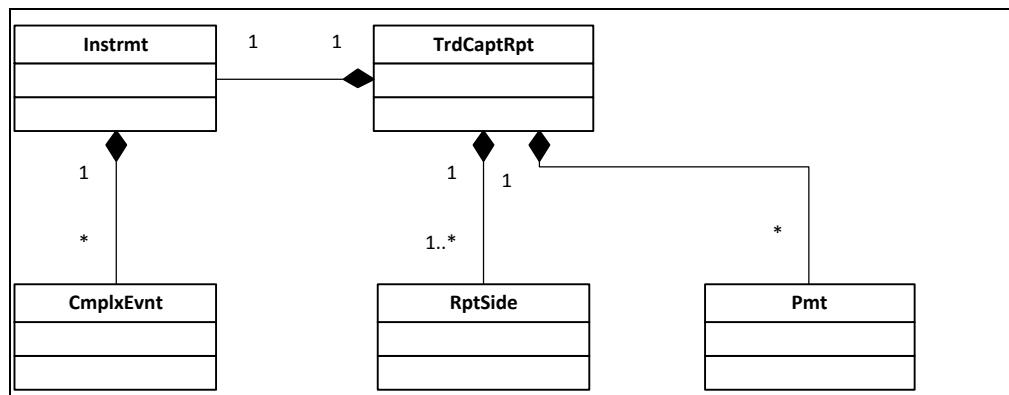
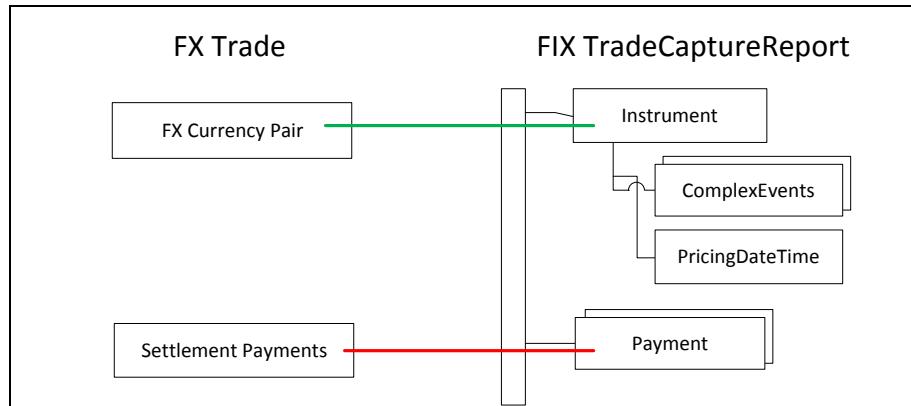
<Instrmt SecTyp="OPT"	Security Type = OPT – Options on a Future
ID="RMB"	Security ID -
Src="H"	Security ID assigned by – H – Clearing House
Exch="NYMEX"	Exchnage where the security is listed
MMY="201306"	Contract Period Code
StrkPx="50.00"	Strike Price
PutCall="1"/>	Put or Call Ind 1 = Call
<Undly SecTyp="FUT"	Underlying Security type - Future
ID="RMBUSD"	Underlying Security ID
Src="H"	Security ID assigned by – H – Clearing House
Exch="NYMEX"	Exchange where the security is listed
MMY="201306"/>	Contract Period Code

3.2 Submitting products details for non-CME listed FX trades

3.2.1 FX forward structure

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

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

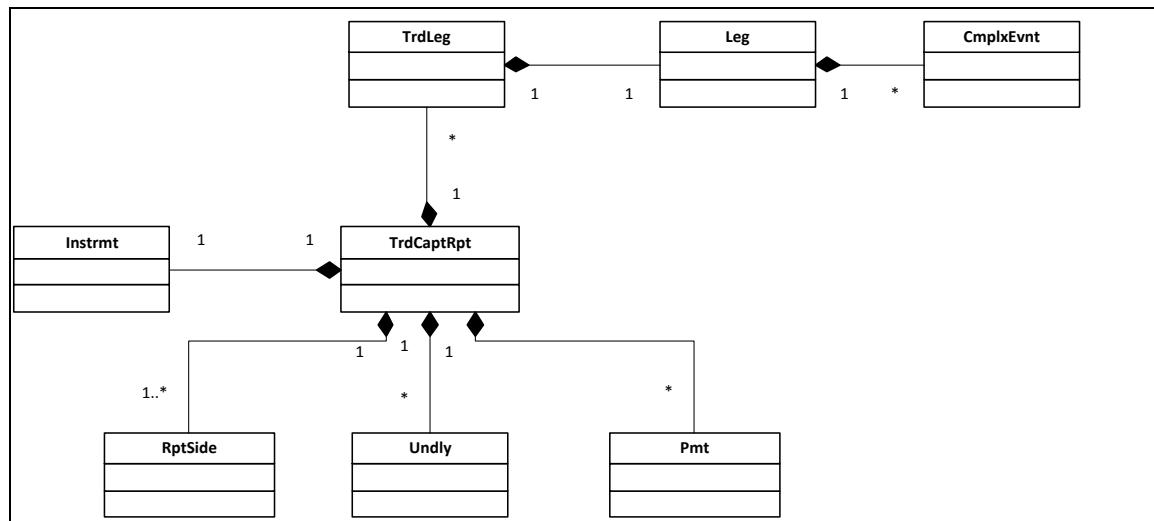
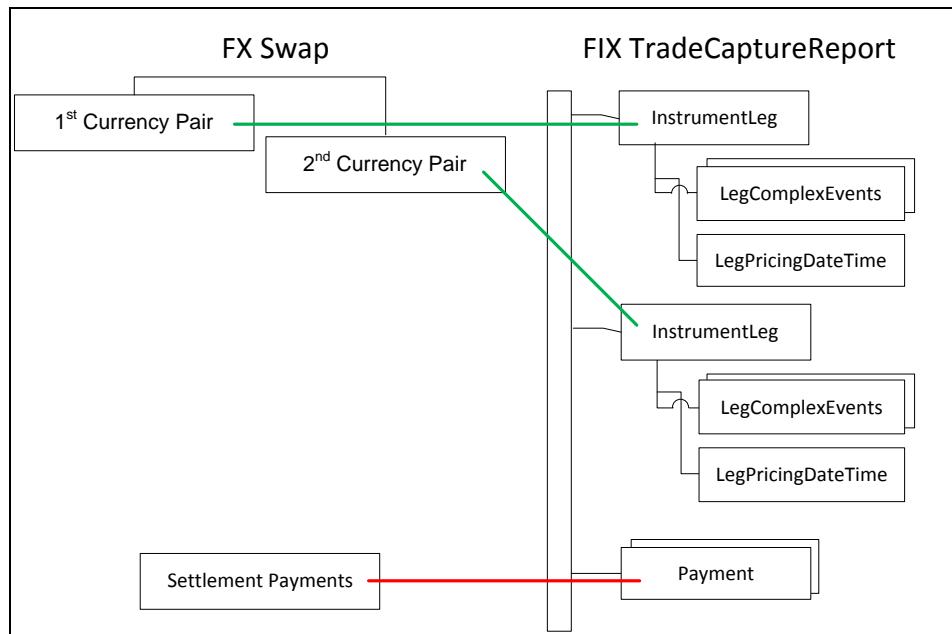


3.2.2 FX swap structure

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

Near leg – The Swap leg with the earliest value date.

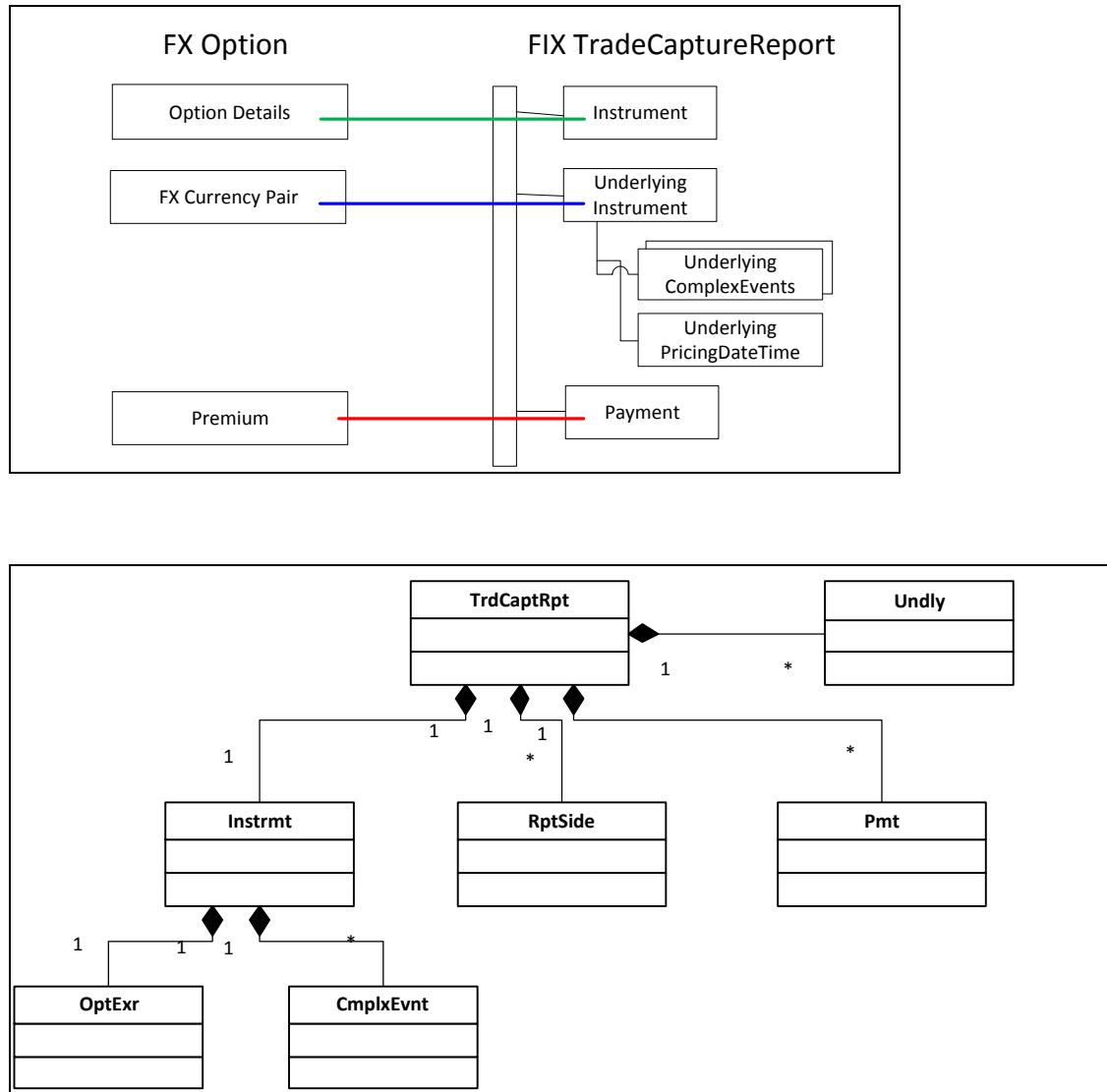
Far Leg – The Swap leg with the latest value date.



3.2.3 FX option structure

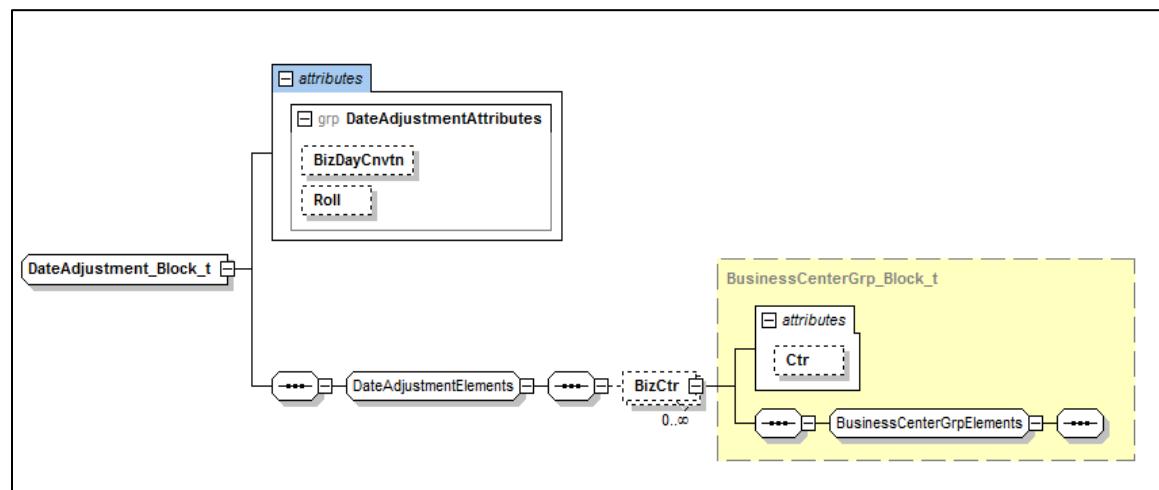
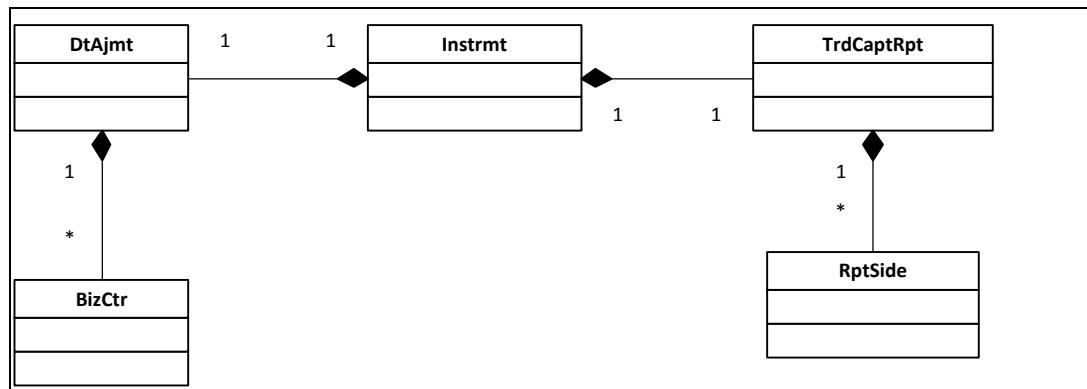
An **FX option** is an instrument that gives the owner the right but not the obligation to exchange money denominated in one currency into another currency at a pre-agreed exchange rate (Strike Price) on a specified date (Maturity Date).

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



3.2.4 Specifying date adjustment parameters

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



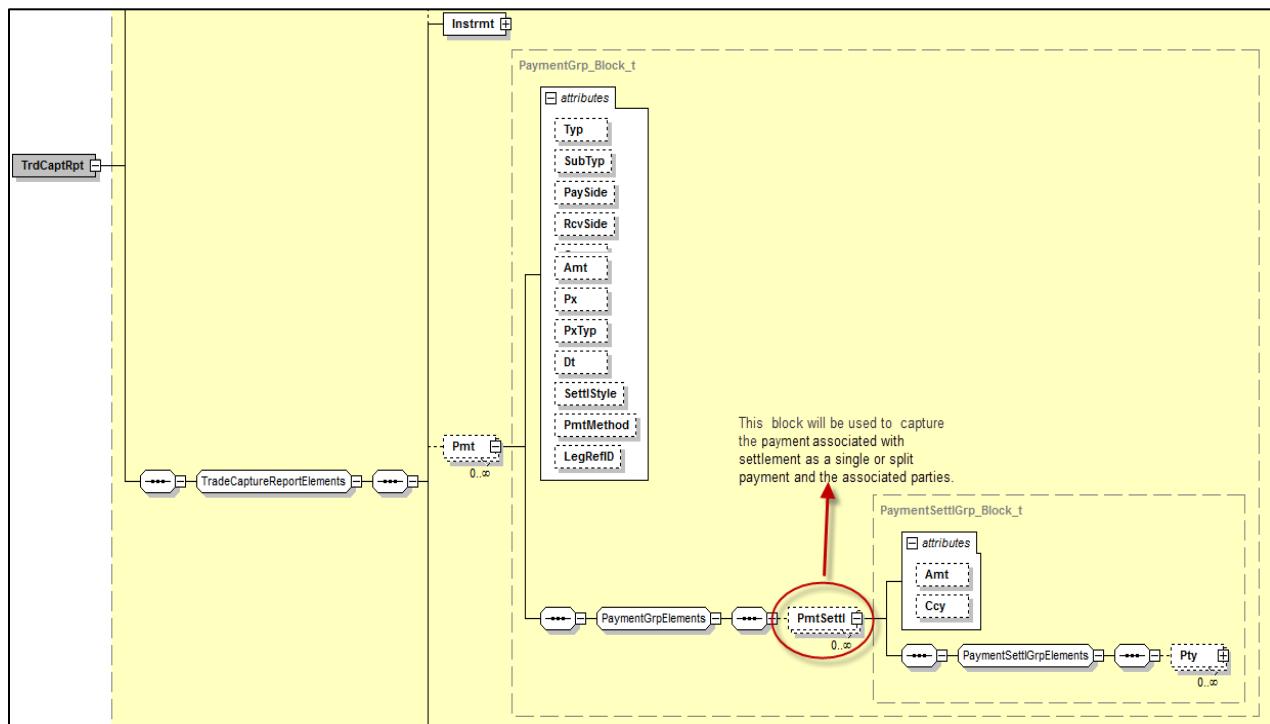
Sample Date Adjustment Parameters

```

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

3.2.5 Specifying payments associated with FX trades

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

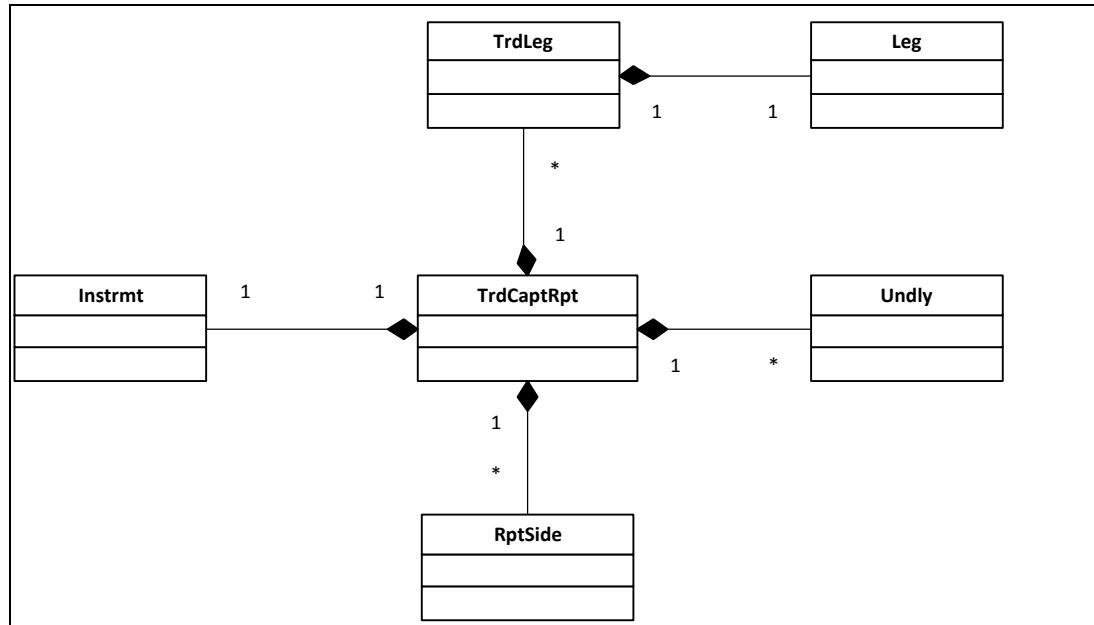


Sample payment block representing a principal exchange in a FX Swap where the buyer pays EUR.

<Pmt	Payment Block
Typ="3"	Payment Type – 3 – Principal Exchange
PaySide="1"	Buyer – Paying
RcvSide="2"	Seller – Receiving
Ccy="EUR"	Dealt Currency - EUR
Amt="25000000"	Notional amount in EUR
Dt="2012-11-26"	Value Date
SettlStyle="0"	Settlement Style - 0 – Standard
PmtMethod="18"	Payment Method – 18 – CHAPS
LegRefID="B" >	Reference to the leg that the payment is associated with
<PmtSettl	Settlement Information associated with the payments
Amt="25000000"	Settlement Amount
Ccy="EUR">	Settlement Amount Currency
<Pty ID="CHASGBLO"	Bank BIC
Src="B"	Src = B - BIC
R="109"/>	R = 109 - Beneficiary's Bank / Depository
<Pty ID="23456789122"	Beneficiary A/C at the bank
Src="D"	
R="32" Qual="7"/>	R = 32 – Beneficiary
</PmtSettl>	
</Pmt>	

3.2.6 Specifying legs (Near and Far) of an FX swap

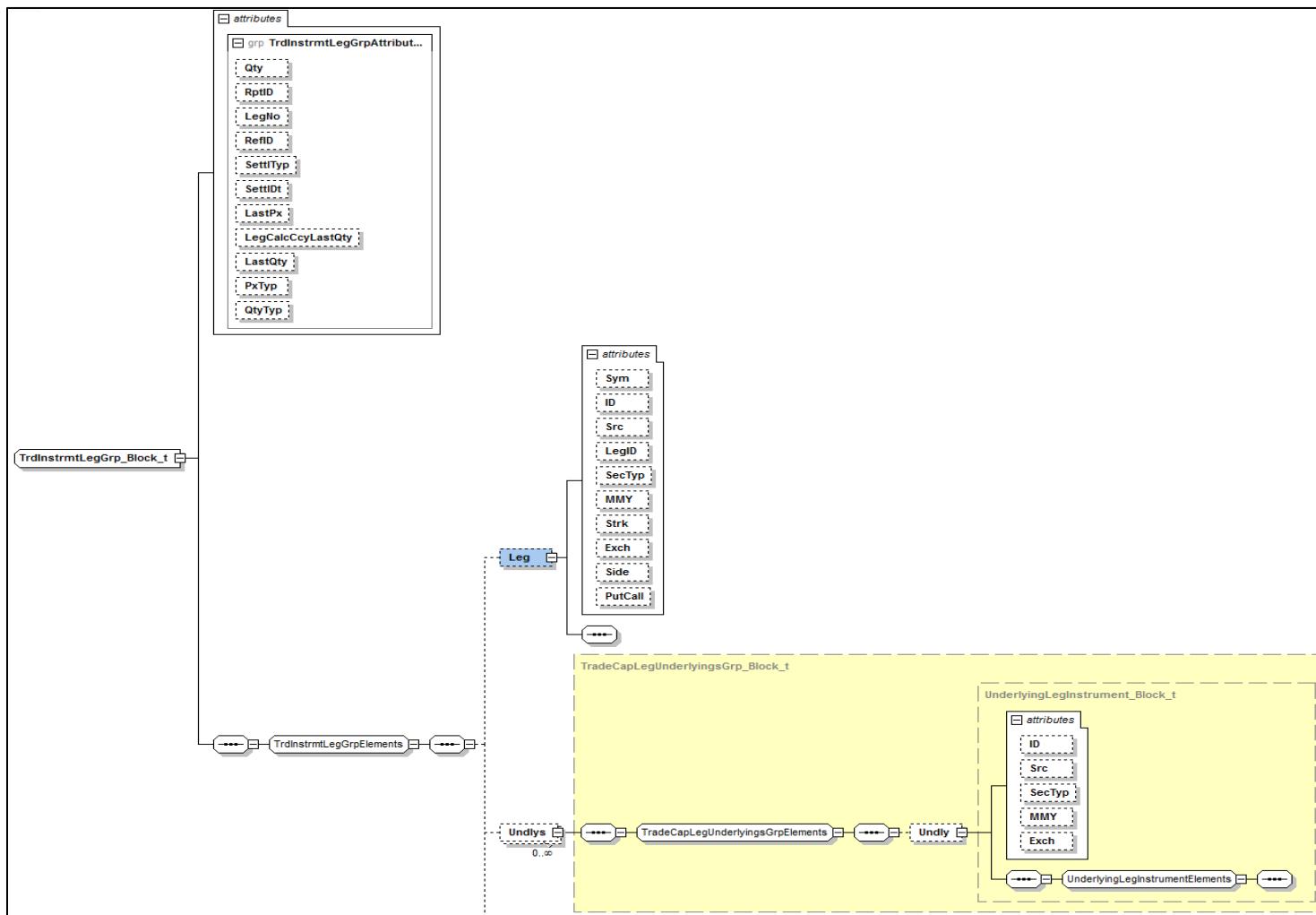
To report an FX Swap, the participant can submit the near leg and far leg in the TrdLeg component.



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

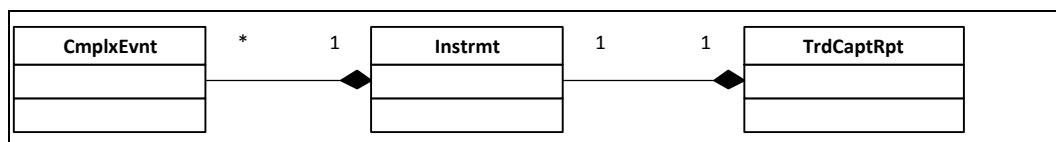
<TrdLeg	Near Leg
SettlTyp="M1"	M1 = 1 Month Tenor
SettlDt="2012-10-26"	Settlement Date / Value date
PxTyp="20"	20 = Normal Rate Representation
LastPx="1.29225"	Forward Price
LastQty="25000000"	Notional Amount
LegCalcCcyLastQty="32306250">	Notional Amount in Contra Currency
<Leg Sym="EUR/USD"	Leg Instrument – Currency Pair
SecTyp="FXFWD"	Security Type - Forward
LegID="A"	Leg Reference – This will be used as a reference in the Payment block
Side="1"/>	Buy Sell Code 1 = Buy
</TrdLeg>	
<TrdLeg	Far Leg
SettlTyp="M1"	M1 = 1 Month Tenor
SettlDt="2012-11-26"	Settlement Date / Value date
PxTyp="20"	20 = Normal Rate Representation
LastPx="1.29225"	Forward Price
LastQty="25000000"	Notional Amount
LegCalcCcyLastQty="32306250">	Notional Amount in Contra Currency
<Leg Sym="EUR/USD"	Leg Instrument – Currency Pair
SecTyp="FXFWD"	Security Type - Forward
LegID="B"	Leg Reference – This will be used as a reference in the Payment block
Side="2"/>	Buy Sell Code 2 = Sell

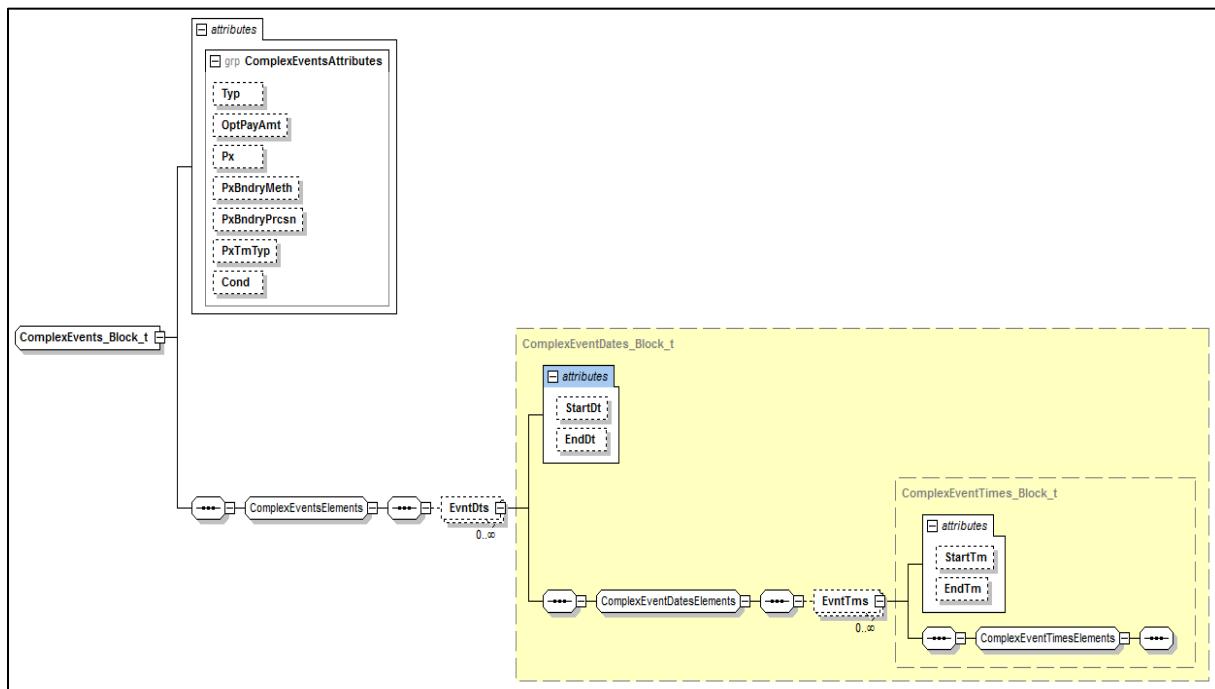
</TrdLeg>



3.2.7 Complex event of FX options / exotic options

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





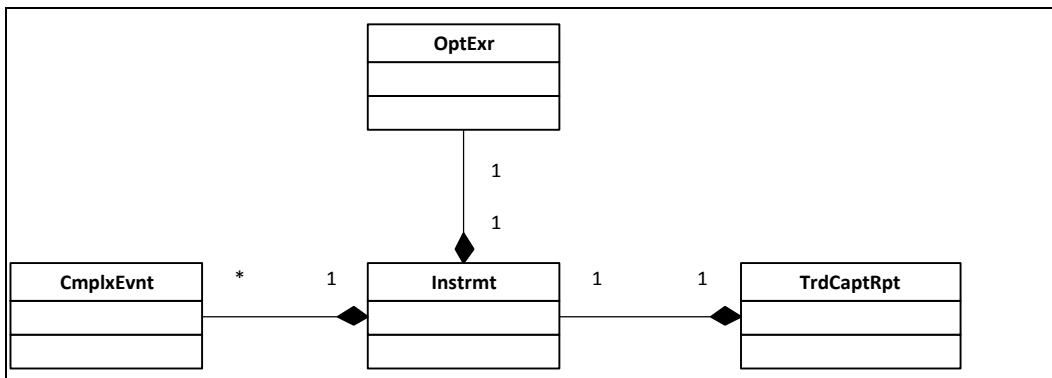
```

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

```

3.2.8 Options exercise of FX options

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



Sample Options Exercise

```

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

```

3.3 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 Acknowledgements 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 continuation 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 ¹	TrdCaptRpt/@TrdContntr
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 ²	TrdCaptRpt/@BackTrdInd
Trade Date	The trade date assigned to an execution on the trading platform.		R	/TrdCaptRpt/@TrdDt
Original Trade Date	Used to capture original trade date if specified as an Aged deal. Conditionally required while submitting non top day trades. The backloaded trade Ind will be set to Y		C ³	/TrdCaptRpt/@OrigTrdDt
Price Type	Price Notion or used to indicate how the price is represented on the trade	1 = Percentage 2 = Per unit 3 = Fixed Amount 6 = Spread (basis points) 9 = Yield 10 = Fixed cabinet trade price 11 = Variable cabinet trade price 20 = Normal rate representation 21 = Inverse rate representation	R	/TrdCaptRpt/@PxTyp
Multi Leg Type	Used to indicate how the multi-legged security. Will be used while reporting	3 = Spread	O	TrdCaptRpt/MLegRptTyp

¹ Conditionally required for some post trade events.² Conditionally required while reporting historical Swaps³ Conditionally required for aged deals.

	an FXSwap.			
Confirmation Method	Indication of how a trade was confirmed.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@CnfmMeth
Verification Method	Indication of how a trade was verified.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@VerfctnMeth
Base Currency	Primary currency of the specified currency pair. Used to qualify LastQty.		O	TrdCaptRpt/@Ccy
Base Currency Amount	Base Currency Amount			TrdCaptRpt/@LastQty
Contra Currency amount	Contra Currency Amount		O	TrdCaptRpt/@CalcCcyLastQty
Last Spot Rate	Used for FX forwards and certain types of FX OTC options. For deals consummated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.		O	TrdCaptRpt/@LastSpotRt
Forward Points	Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade		O	TrdCaptRpt/@LastFwdPnts
Settlement Type or FX Tenor	Indicates the settlement period. The following patterns may be used as well as enum values Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0 Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0 Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0 Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0 Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.		O	TrdCaptRpt/@SettlTyp
Settlement Date	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.		O	TrdCaptRpt/@SettlDt

4 Regulatory Data Field Mapping

4.1 ESMA field mapping

4.1.1 Common Data Mapping to FIXML

	Field	ESMA Description	Trade Capture Report	Position Report
Section 2a – Contract Type				
1	Taxonomy used	Contract shall be identified by using a product identifier. Identify the taxonomy used: U = product identifier (endorsed in Europe) I = ISIN/Aii + CFI E = Interim taxonomy	TrdCaptRpt/ @TxnmyTyp I = ISIN/Aii [requires CFI] E = Interim taxonomy	PosRpt /@TxnmyTyp I = ISIN/Aii [requires CFI] E = Interim taxonomy
2	Product ID 1	Contract shall be identified by using a product identifier. For taxonomy=U: Product Identifier (UPI), to be defined. For taxonomy=I: ISIN or Aii, 12 digits alphanumeric code For taxonomy=E: Derivative class: CO=Commodity CR=Credit CU=Currency EQ=Equity IR=Interest Rate OT=Other	<i>If @TxnmyTyp=I</i> <Instrument> @ID=<identifier> @Src=4 [ISIN] or another standard source @CFI=<cfi code> <i>If @TxnmyTyp=E</i> <Instrument> @AssetClss 2 = Currency @SecTyp= OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	<i>If @TxnmyTyp=I</i> <Instrument> @ID=<identifier> @Src=4 [ISIN] or another standard source @CFI=<cfi code> <i>If @TxnmyTyp=E</i> <Instrument> @AssetClss 2 = Currency @SecTyp= OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)
3	Product ID 2	Contract shall be identified by using a product identifier. For taxonomy=U: blank For taxonomy=I: CFI, 6 characters alphabetical code For taxonomy=E: Derivative type: CD=Contract for Difference FR=Forward rate agreement FU=Futures FW=Forwards OP=Options SW=Swap OT=Other	<i>If @TxnmyTyp=I</i> <Instrument> @CFI <i>If @TxnmyTyp=E</i> <Instrument> @AssetClss 2 = Currency @SecTyp= OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	<i>If @TxnmyTyp=I</i> <Instrument> @CFI <i>If @TxnmyTyp=E</i> <Instrument> @AssetClss 2 = Currency @SecTyp= OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)
4	Underlying	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indicator for his basket or index shall be used where a	<i>If identifier exists:</i> <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI]	<i>If identifier exists:</i> <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI] <i>Otherwise:</i>

Field		ESMA Description	Trade Capture Report	Position Report
		unique identifier does not exist. ISIN (12 alphanumerical digits) LEI (20 alphanumerical digits) Interim entity identifier (20 alphanumerical digits) UPI (to be defined) B = Basket I = Index	<i>Otherwise:</i> <UnderlyingInstrument> @Sym=<ccy><ccy> as appropriate	<UnderlyingInstrument> @Sym=<ccy><ccy> as appropriate
5	Notional currency 1	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1. ISO 4217 Currency Code, 3 alphabetical digits.	<i>The “dealt” currency:</i> <Instrument> @Ccy [FX] <InstrumentLeg> @Ccy [FX Swap]	<i>The “dealt” currency:</i> <Instrument> @Ccy [FX] <InstrumentLeg> @Ccy [FX Swap]
6	Notional currency 2	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2. ISO 4217 Currency Code, 3 alphabetical digits.	<Instrument>@PxQteCcy [FX] <InstrumentLeg> @PxQteCcy [FX Swap]Always quoted in “normal rate representation”	<Instrument>@PxQteCcy [FX] <InstrumentLeg> @PxQteCcy [FX Swap]Always quoted in “normal rate representation”
7	Deliverable currency	The currency to be delivered. ISO 4217 Currency Code, 3 alphabetical digits.	@SettlCcy	@SettlCcy
Section 2b – Details of the Transaction				
8	Trade ID	A Unique Trade ID (UTI) agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty. Up to 52 alphanumerical digits	<RegulatoryTradeIDGrp> @ID=<identifier> @Src=<namespace> @Typ=0 [Current]	<i>The <RelatedTradeGrp> component will be used to list the trades netted into the position.</i>
9	Transaction reference number	A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf. An alphanumeric field up to 40 characters.	<i>Secondary reference to the same trade reported elsewhere:</i> @FirmTrdID2	N/A
10	Venue of execution	The venue of execution shall be identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC. ISO 10383 Market Identification Code (MIC), 4	<RootParties> @ID @Src=G [MIC] @R=73 [Execution Venue]	<Parties> @ID @Src=G [MIC] @R=73 [Execution Venue]

	Field	ESMA Description	Trade Capture Report	Position Report
		digits alphabetical. Where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.		
11	Compression	Identify whether the contract results from a compression exercise. Y = if the contract results from compression N = if the contract does not result from compression	@TrdTyp=57 [Netted]	N/A
12	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest. Up to 20 numerical digits in the format xxxx,yyyyy.	@LastPx @PxTyp=20 (normal rate representation)	@SetPx @PxTyp=20 (normal rate representation)
13	Price notation	The manner in which the price is expressed. E.g. ISO 4217 Currency Code, 3 alphabetical digits, Percentage.	<Instrument> @PxUOM, @PxUOMCcy	<Instrument> @PxUOM, @PxUOMCcy
14	Notional amount	Original value of the contract. Up to 20 numerical digits in the format xxxx,yyyyy.	@LastQty [ETC & OTC: Ccy1] @CalcCcyLastQty [Ccy2]	<PositionAmtData> @Typ=NPV @Amt=<amount>
15	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract. Up to 10 numerical digits.	<Instrument> @UOMQty	<Instrument> @UOMQty
16	Quantity	Number of contracts included in the report, where more than one derivative contract is reported. Up to 10 numerical digits.	@LastQty, [@QtyTyp]	<PositionQty> @Typ=FIN [EOD quantity] @Typ=SOD [SOD quantity] @Typ=TQ [Transaction quantity], @Long/@Short
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received. Up to 10 numerical digit in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>
18	Delivery type	Indicates whether the contract is settled physically or in cash. C = Cash	<Instrument> @SettlMeth C = Cash settlement P = Physical settlement	<Instrument> @SettlMeth C = Cash settlement P = Physical settlement

	Field	ESMA Description	Trade Capture Report	Position Report
		P = Physical O = Optional for counterparty	E = Election at exercise	E = Election at exercise
19	Execution timestamp	As defined in Article 1(2). ISO 8601 date format / UTC time format.	<TrdRegTimestamps> @TS @Typ=1 [Execution]	N/A
20	Effective Date	Date when obligations under the contract come into effect. ISO 8601 date format	<i>Only for contracts that do not take effect on trade date</i> '<Instrument/EventGrp> @EventTyp="8" [Start Date] @DT <i>Otherwise</i> @TrdDt	<Instrument/EventGrp> @EventTyp="8" [Start Date] @DT
21	Maturity Date	Original date of expiry of the reported contract. An early termination shall not be reported in this field. ISO 8601 date format	<Instrument> @MatDt	<Instrument> @MatDt
22	Termination Date	Termination date of the reported contract. If not different from maturity date, this field shall be left blank. ISO 8601 date format.	<i>Only for contracts that terminate on other than maturity date</i> <Instrument/EventGrp> @EventTyp="9" [End Date] @DT	<Instrument/EventGrp> @EventTyp="9" [End Date] @DT
23	Date of Settlement	Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 123B, 23C,...). ISO 8601 date format.	For non FX Swap: @SettlDt For FX Swap: <TrdInstrmtLegGrp> @SettlDt	N/A
24	Master agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements). Free text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	<FinancingDetails> @AgmtDesc	<i>Add existing component <FinancingDetails> to PositionReport</i> <FinancingDetails> @AgmtDesc
25	Master agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...) Year, xxxx.	<FinancingDetails> @AgmtVer	<i>Add existing component <FinancingDetails> to PositionReport</i> <FinancingDetails> @AgmtVer
Section 2c – Risk Mitigation / Reporting				
26	Confirmation timestamp	Date and time of the confirmation, as defined under	<TrdRegTimestamps> @Typ=17 [Confirmed] @TS	N/A

Field	ESMA Description	Trade Capture Report	Position Report
	Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC Derivatives] indicating time zone in which the confirmation has taken place. ISO 8601 date format, UTC time format.		
27	Confirmation means Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. Y=Non-electronically confirmed N=Non-confirmed E=Electronically confirmed	@CnfmMeth 0 = Non-electronic 1 = Electronic 2 =Unconfirmed	N/A
Section 2d – Clearing			
28	Clearing obligation Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012 Y=Yes N=No	@MandClrlnd [Boolean] Y = Yes (Trade is subject to mandatory clearing) N = No (Trade is not subject to mandatory clearing)	N/A
29	Cleared Indicates whether clearing has taken place. Y=Yes N=No	@Clrd=0 (Not cleared) 1 (Cleared)	@Clrd=0 (Not cleared) 1 (Cleared)
30	Clearing timestamp Time and date when clearing has taken place. ISO 8601 date format / UTC time format	<TrdRegTimestamps> @Typ="19" [Cleared] @TS	N/A
31	CCP In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract. LEI (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits)	<RootParties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]
32	Intragroup Indicates whether the contract was entered into as an intra-group transactions, defined in Article 3 of Regulation (EU) No 648/2012. Y=Yes N=No (see comment note)	TrdCaptRpt/ @IntraFirmTrdInd [Boolean] Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction	PosRpt/ @IntraFirmTrdInd [Boolean] Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction
Section 2f – Foreign Exchange			
41	Currency 2 The cross currency, if different from the currency of delivery.	<Instrument> @PxQteCcy [FX]	<Instrument> @PxQteCcy [FX]

	Field	ESMA Description	Trade Capture Report	Position Report
		ISO 4217 Currency Code, 3 alphabetical digits	<InstrumentLeg> @PxQteCcy [FX Swap]	<InstrumentLeg> @PxQteCcy [FX Swap]
42	Exchange rate 1	The contractual rate of exchange of the currencies. Up to 10 numerical digits in the format xxxx.yyyy.	@LastPx	@SetPx, @SetPxUOM, @SetPxUOMCcy
43	Forward exchange rate	Forward exchange rate on value date. Up to 10 numerical digits in the format xxxx,yyyy.	@LastPx <i>This is the "all in" rate – the sum of spot plus forward points.</i>	@SetPx, @SetPxUOM, @SetPxUOMCcy <i>This is the "all in" rate – the sum of spot plus forward points.</i>
44	Exchange rate basis	Quote base for exchange rate. E.g. EUR/USD or USD/EUR	<Instrument> @Sym=<ccy><ccy>	<Instrument> @Sym=<ccy><ccy>
General				
Section 2h - Options				
55	Option type	Indicates whether the contract is a call or a put. P=Put C=Call	<Instrument> @PutCall	<Instrument> @PutCall
56	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). A=American B=Bermudan E=European S=Asian	For American, Bermudan, and European exercise use: <Instrument> @ExerStyle For Asian options use <Instrument> @PxDrmnMeth=4 [Average value (Asian option)]	For American, Bermudan, and European exercise use: <Instrument> @ExerStyle For Asian options use <Instrument> @PxDrmnMeth=4 [Average value (Asian option)]
57	Strike price (cap/floor rate)	The strike price of the option. Up to 10 numerical digits in the format xxxx,yyyy.	<Instrument> @StrkPx	<Instrument> @StrkPx
Section 2i – Modifications to the Report				
58	Action type	Whether the report contains: - a derivative contract or post-trade event for the first time, in which case it will be identified as "new" - a modification of details of a previously reported derivative contract, in which case it will be identified as "modify" - a cancellation of a wrongly submitted report, in which case it will be identified as "error" - a termination of an existing contract, in which case it will be identified	To report "new", "modify" and "error" use TCR @TransTyp: new = 0 [New] error = 1 [Cancel] modify = 2 [Replace] To specify lifecycle event use @RegRptTyp=9 (Post-trade event) and @TndContntn with expanded values: 0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting	To report "new", "modify" and "error" use PR @Actn (new field): new = 1 [New] error = 3 [Cancel] modify = 2 [Replace] To specify lifecycle event use @TndContntn with expanded values: 0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting 6 = Full netting 7 = Partial netting

Field	ESMA Description	Trade Capture Report	Position Report
	<p>as "cancel"</p> <ul style="list-style-type: none"> - a compression of a reported contract, in which case it will be identified as "compression" - an update of a contract valuation, in which case it will be identified as "valuation update" - any other amendment to the report, in which case it will be identified as "other" 	<p>6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText</p>	<p>8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText</p>
59	Details of action type Where field 58 is reported as "other" the details of such amendment should be specified here. Free text field of up to 50 characters.	TrdCaptRpt/@TrdContntrTxt	PositionReport/@TrdContntrTxt

4.1.2 Counterparty Data Mapping to FIXML

Field	ESMA Description	Trade Capture Report	Position Report
1	Reporting Timestamp Date and time of reporting to the trade repository. ISO 8601 date format / UTC time format.	N/A - timestamp will be populated by CME's ETR system	N/A - timestamp will be populated by CME's ETR system
2	Counterparty ID Unique code identifying the reporting counterparty. In case of an individual, a client code	<TrdCapRptSideGrp/Parties> @ID=<identifier>	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N

	Field	ESMA Description	Trade Capture Report	Position Report
		shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	@Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] For @R=7, indicate reporting party with <Sub>@Typ=49 [Reporting entity indicator] and <Sub>@ID=Y	[LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] For @R=7, indicate reporting party with <Sub>@Typ=49 [Reporting entity indicator] and <Sub>@ID=Y
3	ID of the other counterparty	Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] Use @R=7 even if an individual	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] Use @R=7 even if an individual
4	Name of the counterparty	Corporate name of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information. 100 alphanumerical digits or blank in case of coverage by LEI.	only when IDSrc is not LEI <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] even if person	only when IDSrc is not LEI <Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] even if person
5	Domicile of the counterparty	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information. 500 alphanumerical digits or blank in case of coverage by LEI.	only when IDSrc is not LEI <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID @Typ=6 [Postal address]	only when IDSrc is not LEI <Parties/PtysSubGrp> @ID @Typ=6 [Postal address]
6	Corporate sector of counterparty	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information. Taxonomy: A = Assurance undertaking	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=<identifier> @Typ=64 [Company activities] A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution	<Parties/PtysSubGrp> @ID=<identifier> @Typ=64 [Company activities] A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC

	Field	ESMA Description	Trade Capture Report	Position Report
		authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.	authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.	F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.
7	Financial or non-financial nature of counterparty	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8.9) of Regulation (EU) No 648/2012. F=Financial counterparty N=Non-financial counterparty	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y N @Typ=47 [Financial entity] keeping FIX's Y N values	<Parties/PtysSubGrp> @ID=Y N @Typ=47 [Financial entity] keeping FIX's Y N values
8	Broker Id	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]
9	Reporting entity ID	In case the reporting counterparty has delegated	<i>When reporting entity is a party in the trade:</i>	<i>When reporting entity is a party in the trade:</i>

	Field	ESMA Description	Trade Capture Report	Position Report
		<p>the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. In case of an individual, a client code shall be used, as assigned by the legal entity used by the individual counterparty to execute the trade.</p> <p>LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).</p>	<p><TrdCapRptSideGrp/Parties/PtysSubGrp></p> <p>@ID=Y N</p> <p>@Typ=49 [Reporting entity indicator]</p> <p><i>When reporting entity is a third party:</i></p> <p><RootParties></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=116 [Reporting Entity]</p>	<p><Parties/PtysSubGrp></p> <p>@ID=Y N</p> <p>@Typ=49 [Reporting entity indicator]</p> <p><i>When reporting entity is a third party:</i></p> <p><Parties ></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=116 [Reporting Entity]</p>
10	Clearing member ID	<p>In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field by a unique code. In case of an individual, a client code, as assigned by the CCP shall be used.</p> <p>LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).</p>	<p><i>Only when not a counterparty to the trade.</i></p> <p><TrdCapRptSideGrp/Parties></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=4 [Clearing Firm]</p>	<p><i>Only when not a counterparty to the trade.</i></p> <p><Parties></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=4 [Clearing Firm]</p>
11	Beneficiary ID	<p>The party subject to the rights and obligations arising from the contract. Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure. If the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.</p> <p>LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical</p>	<p><TrdCapRptSideGrp/Parties></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=32 [Beneficiary]</p>	<p><Parties></p> <p>@ID=<identifier></p> <p>@Src=D [pre-LEI] B [BIC] or N [LEI]</p> <p>@R=32 [Beneficiary]</p>

Field	ESMA Description	Trade Capture Report	Position Report
	digits).		
12	Trading capacity Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or on behalf of a client) or as agent for the account of a client. P=Principal A=Agent	<i>TrdCaptRpt/RptSide/</i> @LastCpcty (29) 1 = Agent 4 = Principal	@PosCpcty 0 = Principal 1 = Agent
13	Counterparty side Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2. B=Buyer S=Seller	<TrdCapRptSideGrp> @Side	N/A
14	Contract with non-EEA counterparty Indicates whether the other counterparty is domiciled outside the EEA. Y=Yes N=No	<i>Attached to party to which it applies:</i> <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y N @Typ=65 [EEA domiciled]	<i>Attached to party to which it applies:</i> <Parties/PtysSubGrp> @ID=Y N @Typ=65 [EEA domiciled]
15	Directly linked to commercial activity or treasury financing Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU) No 648/2012. Y=Yes N=N	<i>Applicable only to non-financial entities and attached to party to which it applies:</i> <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y N @Typ= 66 [Contract is linked to commercial or treasury financing activity]	<i>Applicable only to non-financial entities and attached to party to which it applies:</i> <Parties/PtysSubGrp> @ID=Y N @Typ=66 [Contract is linked to commercial or treasury financing activity]
16	Clearing threshold Information on whether the reporting counterparty is above the clearing threshold as referred to in Article 10(3) or Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU)	<i>Applicable only to non-financial entities and attached to party to which it applies:</i> <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y N @Typ=67 [Above clearing threshold]	<i>Applicable only to non-financial entities and attached to party to which it applies:</i> <Parties/PtysSubGrp> @ID=Y N @Typ= 67 [Above clearing threshold]

	Field	ESMA Description	Trade Capture Report	Position Report
		No 648/2012. Y=Above N=Below		
17	Mark to market value of contract	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012 Up to 20 numerical digits in the format xxxx,yyyyy.	N/A	<i>Applies only to position valuations</i> /PosRpt/Amt/ @Amt=<amount> @Typ=FMTM [Final mark-to-market] @Typ=SMTM [Start-of-day mark-to-market] @Typ=MTD [Mark-to-model] @Typ=VMTM [Mark-to-market variance] @Typ=VMTD [Mark-to-model variance]
18	Currency of mark to market value of contract	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012 (see comments). ISO 4217 Currency Code, 3 alphabetical digits.	N/A	<PositionAmountData> @Ccy
19	Valuation date	Date of the last mark to market or mark to model valuation. ISO 8601 date format	N/A	@ValDt <i>clarify in spec that this is to be UTCDateOnly not LocalMktDate</i>
20	Valuation time	Time of the last mark to market or mark to model valuation. UTC time format	N/A	@ValTm <i>clarify in spec that this is to be UTCTimeOnly not LocalMktTime</i>
21	Valuation type	Indicate whether valuation was performed mark to market or mark to model. M=Mark to market O=Mark to model	N/A	<i>Clarified by the choice of</i> <PositionAmountData> @Typ above
22	Collateralisation	Whether collateralisation was performed. U=Uncollateralised PC=Partially collateralised OC=One way collateralised FC=Fully collateralised	TrdCaptRpt/@TrdCollztn	PosRpt/@TrdCollztn
23	Collateral portfolio	Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.	<i>Indicated by the presence or absence of @CollPrtfIoID below</i>	<i>Indicated by the presence or absence of @CollPrtfIoID below</i>

	Field	ESMA Description	Trade Capture Report	Position Report
		Y=Yes N=No		
24	Collateral portfolio code	If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty. Up to 10 numerical digits.	<i>TrdCaptRpt/CollAmt/@CollPrtfloid</i>	<i>PosRpt/CollAmt/@CollPrtfloid</i>
25	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio. Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyy.	<i>TrdCaptRpt/CollAmt/@Amt</i>	<i>PosRpt/CollAmt/@Amt</i>
26	Currency of the collateral value	Specify the currency of the value of the collateral for field 25. ISO 4217 Currency Code, 3 alphabetical digits	<i>TrdCaptRpt/CollAmt/@Ccy</i>	<i>PosRpt/CollAmt/@Ccy</i>

4.2 CFTC Field mapping (RT, PET and Confirmation)

4.2.1 RT (Part 43) field Mapping to FIXML

R – Required for the

O – Optional

C – Conditionally required (Refer to the appropriate Footnote)

N/A – Not Applicable

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	/TrdCaptRpt/@TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R
		/TrdCaptRpt/@RptTyp	0 = Submit	R	R	R
		/TrdCaptRpt/@RegRptTyp	0 = RT	R	R	R

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
2.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R
3.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R
4.	Clearing indicator	TrdCaptRpt/Crlntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R
5.	Collateralization	TrdCaptRpt/ @TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C ⁴	C	C
6.	End-user Exception	TrdCaptRpt/ @CrlReqmtExcptn	0 = No Exception 1 = Exception	C ⁵	C	C
7.	Bespoke Swap Indicator	TrdCaptRpt/Instrmt/ @SubTyp	NS = Non Standardized Swap	O	O	O
8.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R
9.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C ⁶	C	C
10.	Swap Effective or Start Date	N/A		N/A	N/A	N/A
11.	Swap Termination or End Date	/TrdCaptRpt/Instrmt/ MMY		R	R	R
12.	Day count convention	N/A		N/A	N/A	N/A
13.	Settlement Currency	/TrdCaptRpt/ @SettlCcy		C ⁷	N/A	N/A
		/TrdCaptRpt/TrdLeg/ @SettlCcy		N/A	C ⁸	N/A
14.	Asset class	TrdCaptRpt/Instrmt/ @AssetClss	2 = Currency	R	R	R

⁴ Conditionally required for trades that will not be cleared or trades cleared at a different DCO.⁵ Conditionally required for trades that will not be cleared⁶ Conditionally required if the VenueType is a SEF⁷ Conditionally required for NDFs⁸ Conditionally required for NDFs

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
15.	Sub-Asset class	TrdCaptRpt/Instrmt/@AssetSubClss	3 = Currency Basket	O	O	O
16.	Contract type	TrdCaptRpt/Instrmt/@SecTyp	FXFWD = FX Forward FXNDF = Non Deliverable Forward FXSWAP = FX Swap OPT = Option	R	R	R
17.	Contract Sub-Type	N/A	N/A	N/A	N/A	N/A
18.	Underlying Asset 1	TrdCaptRpt/Undly/@ID		N/A	N/A	R
		TrdCaptRpt/Undly/@Src	H = Clearing House 8 = Exchange Symbol	N/A	N/A	R
19.	Underlying Asset 2	N/A	N/A	N/A	N/A	N/A
20.	Price Notation	TrdCaptRpt/@PxTyp	20 = Normal rate representation 21 = Inverse rate representation	R	N/A	O
		TrdCaptRpt/TrdLeg/@PxTyp	20 = Normal rate representation 21 = Inverse rate representation	N/A	R	O
		TrdCaptRpt/@LastPx	N/A	R ⁹	N/A	C ¹⁰
		TrdCaptRpt/TrdLeg/@LastPx			C ¹¹	
21.	Additional Price Notation	TrdCaptRpt/@LastSpotRt ¹²	N/A	O	N/A	O
		TrdCaptRpt/@LastFwdPnts		O ¹³	N/A	N/A
22.	UPI	TrdCaptRpt/Instrmt/@ID	N/A	C ¹⁴	C	C
23.	Currency 1 (base)	TrdCaptRpt/Instrmt/ID OR TrdCaptRpt/Instrmt/Sym		R	R	N/A

⁹ For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.

¹⁰ Conditionally required for an Option if a price was used for premium calculation.

¹¹ This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.

¹² Used for FX forwards and certain types of FX OTC options. For deals consummated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.

¹³ Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade

¹⁴ This is conditionally required for CME listed products.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		TrdCaptRpt/TrdLeg/Leg/ID OR TrdCaptRpt/TrdLeg/Leg/Sym		N/A	R	N/A
		TrdCaptRpt/Undly/ID OR TrdCaptRpt/Undly/Sym		N/A	N/A	R
24.	Currency 2 (counter) ¹⁵		N/A	N/A	N/A	N/A
25.	Notional amount 1 (for Currency 1)	/TrdCaptRpt/@LastQty	N/A	R	N/A	C ¹⁶
		/TrdCaptRpt/@Ccy	N/A	R	N/A	C ¹⁷
		/TrdCaptRpt/TrdLeg/@LastQty	N/A	N/A	R	N/A
26.	Notional amount 2 (for Currency 2)	/TrdCaptRpt/@CalcCcyLastQty	N/A	R	N/A	N/A
		/TrdCaptRpt/TrdLeg/@CalcCcyLastQty	N/A	N/A	R	N/A
27.	Payment Frequency 1	N/A	N/A	N/A	N/A	N/A
28.	Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
29.	Reset Payment Frequency 1	N/A	N/A	N/A	N/A	N/A
30.	Reset Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
31.	Event Time	TrdCaptRpt/@TxnTm	N/A	R	R	R
32.	Option Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
		TrdCaptRpt/TrdLeg/Leg/@Strk ¹⁸				
33.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R

¹⁵ This is not required because the Symbol or the Security ID includes both the currencies in the Currency pair.

¹⁶ This is conditionally required if premium is negotiated as a percentage or of the notional or a price where the the premium can be calculated as Price*Qty. An addititional Ccy tag is required to specify the Notional Amount Currency.

¹⁷ Conditionally required if LastQty is specified.

¹⁸ This mapping is only relevant for embedded options.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		TrdCaptRpt/Instrmt/CmplxEvnt/@Typ	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch	N/A	N/A	O
		TrdCaptRpt/Instrmt@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N/A	N/A	O
34.	Option Exercise Style	TrdCaptRpt/Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda	N/A	N/A	R
		TrdCaptRpt/TrdLeg/Leg/@ExerStyle				C ¹⁹
35.	Option premium	TrdCaptRpt/Pmt/@Typ	10 = Option Premium	N/A	N/A	R
		TrdCaptRpt/Pmt/@Amt		N/A	N/A	R
36.	Option currency	TrdCaptRpt/Pmt/@Ccy		N/A	N/A	R
37.	Option expiration date	TrdCaptRpt/Instrmt/@MMY		N/A	N/A	R
38.	Option Lockout Period	TrdCaptRpt/Instrmt/Evnt/@Typ	25 = First Exercise Date	N/A	N/A	C
39.	Embedded Option	TrdLeg/Leg/@SecTyp	OPT = Option	N/A	N/A	O

¹⁹ Conditionally required for embedded options

4.2.2 RT (Part 45) field Mapping to FIXML

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R
		TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R
		TrdCaptRpt/ @RegRptTyp	4 = RT ²⁰ + PET 1 = PET	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
		TrdCaptRpt/RegTrdID/@ID		R	R	R
		TrdCaptRpt/RegTrdID/@Src		R	R	R
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade 1 = Allocation 2 = Clearing	O	O	O
3.	LEI of the Counterparty	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
4.	Reporting Counterparty Indicator (The Reporting counterparty identifier)	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 49 – Counterparty is a Reporting Counterparty	R ²¹	R	R

²⁰ Need to support all the attributes in Part 43 that are not in this table.

²¹ The Reporting counterparty is specified as a sub tag of the counterparty to the trade.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	R	R	R
5.	Swap Dealer Indicator for the Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C ²²	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
6.	Major Swap Participant Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C ²³	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
7.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Financial Entity	C ²⁴	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
8.	US Person Flag for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C ²⁵	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
9.	Indication that the block will be allocated	TrdCaptRpt/RptSide/@BlockTrdAllocInd	0 = Block to be allocated	C ²⁶	C	C
10.	LEI of the Allocation agent	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	C ²⁷	C	C

²² This is conditionally required if the reporting counterparty is a Swap Dealer.

²³ This is conditionally required if the reporting counterparty is an MSP.

²⁴ 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).

²⁵ This is conditionally required if the reporting counterparty is a U.S. person.

²⁶ Conditionally required if the side will be allocated

²⁷ The Agent/Asset manager is conditionally required for allocated swaps.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		TrdCaptRpt/RptSide/Pty/@R	R = 30 – Broker R = 49 – Asset manager	C	C	C
		TrdCaptRpt/RptSide/Pty/@R		C	C	C
11.	Post allocation Swap Indicator	TrdCaptRpt/RptSide/@BlockTrdAllocInd	2 = Allocated Block trade	C ²⁸	C	C
12.	Block USI ²⁹	TrdCaptRpt/RegTrdID/@Typ	2 = Block USI	C ³⁰	C	C
		TrdCaptRpt/RegTrdID/@ID		C	C	C
		TrdCaptRpt/RegTrdID/@Src		C	C	C
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade	O	O	O
13.	Non Reporting Counterparty LEI ³¹	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
14.	Swap Dealer Indicator for the non-Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C ³²	C	C

²⁸ Conditionally required if the swap is an allocated swap

²⁹ If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent

³⁰ Conditionally required if the swap is an allocated swap

³¹ If the Reporting counterparty indicator is not present, the counterparty is treated as the non-reporting counterparty.

³² This is conditionally required if the non-reporting counterparty is a Swap Dealer.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
15.	Major Swap Participant Indicator for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C ³³	C	C
16.		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
17.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Major Swap Participant	C ³⁴	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
18.	US Person Flag for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C ³⁵	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
19.	UPI	TrdCaptRpt/Instrmt/@ID		C ³⁶	C	C
		TrdCaptRpt/Instrmt/@Src	H = Clearing House	C ³⁷	C	C
20.	If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description	N/A ³⁸				

³³ This is conditionally required if the non-reporting counterparty is an MSP.

³⁴ 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).

³⁵ This is conditionally required if the reporting counterparty is a U.S. person.

³⁶ This is conditionally required for exchange listed instruments

³⁷ Conditionally required the security ID is specified

³⁸ This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
	of the swap pursuant to the CFTC-approved product classification system					
21.	If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	N/A ³⁹				
22.	Multi Asset Swap Indicator	Presence of a Secondary Asset class.				
23.	Primary Asset Class for a multi asset	/Instrmt/@AssetClss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C ⁴⁰	C	C
24.	Secondary Asset Class for a multi asset	TrdCaptRpt/Instrmt/ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C ⁴¹	C	C
25.	Mixed Swap Indicator	TrdCaptRpt/@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	C ⁴²	C	C
26.	Contract Type	TrdCaptRpt/Instrmt/@Sectyp	FXFWD = FX Forward FXNDF = Non Delivarable Forward FXSWAP = FX Swap OPT = Option	R	R	R
27.	Contract Sub-Type	N/A		N/A	N/A	N/A
28.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade	R	R	R

³⁹ This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

⁴⁰ Conditionally required for a multi Asset class Swap

⁴¹ Conditionally required if a multi asset swap is being reported

⁴² Conditionally required for a mixed asset swap.

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
			12 = EFR/EFS/EOO			
29.	1 Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R
30.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C ⁴³	C	C
31.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R
32.	Swap Effective or Start Date	N/A		N/A	N/A	N/A
33.	Swap Termination or End Date	/TrdCaptRpt/Instrmt/MMY		R	R	R
34.	Buyer ⁴⁴	TrdCaptRpt/RptSide/@Side	1 = Buyer	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
35.	Seller ⁴⁵	TrdCaptRpt/RptSide/@Side	2 = Seller	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
36.	Currency 1 (base)	TrdCaptRpt/Instrmt/ID OR TrdCaptRpt/Instrmt/Sym		R	R	N/A
37.		TrdCaptRpt/TrdLeg/Leg/ID OR TrdCaptRpt/TrdLeg/Leg/Sym		N/A	R	N/A

⁴³ Conditionally required if theVenueType is a SEF⁴⁴ 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 7.⁴⁵ 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	Supported Enums	FX Forward	FX Swap	FX Option
38.		TrdCaptRpt/Undly/ID OR TrdCaptRpt/Undly/Sym		N/A	N/A	R
39.	Currency 2 (counter) ⁴⁶			N/A	N/A	N/A
40.	Notional amount 1 (for Currency 1)	/TrdCaptRpt/@LastQty		R	R	C ⁴⁷
		/TrdCaptRpt/@Ccy		R	N/A	C ⁴⁸
		/TrdCaptRpt/TrdLeg/@LastQty		N/A	R	N/A
		/TrdCaptRpt/TrdLeg/Leg/@Ccy		N/A	R	N/A
41.	Notional amount 2 (for Currency 2)	/TrdCaptRpt/@CalcCcyLastQty	N/A	R	N/A	N/A
		/TrdCaptRpt/TrdLeg/@CalcCcyLastQty	N/A	N/A	R	N/A
42.	Exchange Rate	TrdCaptRpt/@LastPx	N/A	R ⁴⁹	N/A	C ⁵⁰
43.		TrdCaptRpt/TrdLeg/@LastPx	N/A	N/A	C ⁵¹	N/A
44.	Additional Price Notation	TrdCaptRpt/@LastSpotR ⁵²	N/A	O	N/A	O
45.		TrdCaptRpt/@LastFwdPnts		O ⁵³	N/A	N/A
46.	Options Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
47.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R
		TrdCaptRpt/Instrmt/CmplxEvnt/@Typ	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying	N/A	N/A	O

⁴⁶ This is not required because the Symbol or the Security ID includes both the currencies in the Currency pair. Refer to Currency 1 for mapping details

⁴⁷ This is conditionally required if premium is negotiated as a percentage or of the notional or a price where the the premium can be calculated as Price*Qty. An additioinal Ccy tag is required to specify the Notional Amount Currency.

⁴⁸ Conditionally required if LastQty is specified.

⁴⁹ For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.

⁵⁰ Conditionally required for an Option if a price was used for premium calculation.

⁵¹ This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.

⁵² Used for FX forwards and certain types of FX OTC options. For deals consummated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.

⁵³ Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
			8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch			
48.		TrdCaptRpt/Instrmt@Stg yTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N/A	N/A	O
49.	Option Exercise Style	TrdCaptRpt/Instrmt/@Ex erStyle	0 = European 1 = American 2 = Bermuda	N/A	N/A	R
		TrdCaptRpt/TrdLeg/Leg @ExerStyle				C ⁵⁴
50.	Option premium	TrdCaptRpt/Pmt/@Typ	10 = Option Premium	N/A	N/A	R
		TrdCaptRpt/Pmt/@Amt		N/A	N/A	R
51.	Option currency	TrdCaptRpt/Pmt/@Ccy		N/A	N/A	R
52.	Clearing indicator	TrdCaptRpt/@Clrlntntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R
53.	Clearing Venue ⁵⁵	TrdCaptRpt/Pty/@R	21 = Clearing Org	C	C	C
		TrdCaptRpt/Pty/@ID				
		TrdCaptRpt/Pty/@Src	N = LEI			
54.	Clearing Exemption Indicator ⁵⁶	TrdCaptRpt/@ClrRegmtE xcptn		C	C	C
55.	Clearing Exemption Counterparty ⁵⁷	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

⁵⁴ Conditionally required for embedded options⁵⁵ 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 cleared⁵⁶ If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected⁵⁷ The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)

#	Data Field	FIXML Mapping	Supported Enums	FX Forward	FX Swap	FX Option
		@R				
		TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 50 – Elected Clearing Exemption	C ⁵⁸	C	C
56.	Collateralization Indicator	TrdCaptRpt/@TrdCollzTn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C ⁵⁹	C	C

⁵⁸ Conditionally required if the clearing exemption is set to Y

⁵⁹ Conditionally required for trades that will not be cleared or trades cleared at a different DCO.

4.3 Cross Jurisdiction field mapping (ESMA & CFTC)

R – Required for the product

O – Optional

C – Conditionally required (Refer to the appropriate Footnote)

N – Not Applicable

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
43.1 Cancellation 43.2 Correction 43.18 Price-forming continuation data	CD.58 Action type	@TransTyp	0 = New 1 = Cancel 2 = Replace	@Actn	1 = New 2 = Replace 3 = Cancel	R	R	R	R
		@RptTyp	0 = Submit	—	—	R	R	R	R
		@RegRptTyp	0 = RT (US only) 1 = PET (US only) 4 = RT + PET 7 = Valuation 9 = Post-trade event 10 = Post-trade event + RT (US only)	—	—	R	R	R	R
		@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade	@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade	C ⁶⁰	C	C	C

⁶⁰ Conditionally required for continuation data and lifecycle event submissions.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
			unwind 4 = Exercise 5 = Compression / Netting 6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade		unwind 4 = Exercise 5 = Compression / Netting 6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade				

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU		
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	
			24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText		24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText					
—	CD.59 Details of action where Action Type = Other	@TrdContntrTxt	<description>	@TrdContntrTxt	<description>	C ⁶¹	C	C	C	C

⁶¹ Conditionally required when @TrdContntr=99 (Other).

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data					R O	R O	R O	R O
45.1 Universal Swap Identifier (The USI includes the type of USI and a source which identifies the namespace of the USI)	CD.8 Trade ID – a Unique Trade ID (UTI) which is provided by the reporting counterparty.	RegTrdID/@Typ RegTrdID/@ID RegTrdID/@Src RegTrdID/@Evnt RegTrdID/@Scope	0 = Current USI <id> <namespace> 0 = Initial Block Trade 1 = Allocation 2 = Clearing	RegTrdID/@Typ RegTrdID/@ID RegTrdID/@Src RegTrdID/@Evnt RegTrdID/@Scope	0 = Current USI <id> <namespace> 0 = Initial Block Trade 1 = Allocation 2 = Clearing	R O	R O	R O	R O

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
—	CD.9 Transaction reference number - A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf. Secondary reference to the same trade reported elsewhere.	@FirmTrdID2	<id>	@FirmTrdID2	<id>	N	N	N	O	O	O
45.10 Block USI ⁶²	—	RegTrdID/@Typ RegTrdID/@ID RegTrdID/@Src RegTrdID/@Evnt RegTrdID/@Scope	2 = Block USI <id> <namespace> 0 = Initial Block Trade	RegTrdID/@Typ RegTrdID/@ID RegTrdID/@Src RegTrdID/@Evnt RegTrdID/@Scope	2 = Block USI <id> <namespace> 0 = Initial Block Trade	C ⁶³	C	C	C	C	C
45.26 Block trade indicator	—	RptSide/@BlkTrdAll oclnd	0 = Block to be allocated 1 = Block not to be allocated			R	R	R	N	N	N

⁶² If the swap is a post-allocation swap, this is the unique swap identifier of the original transaction between the reporting counterparty and the agent

⁶³ Conditionally required if the swap is an allocated swap

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU		
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	
—	CD.11 Compression – Identifies whether the contract results from a compression exercise. Not to be used for netting ETD.	@TrdContntr	5 = Compression / Netting	@TrdContntr	5 = Compression / Netting	C ⁶⁴	C	C	C	C
43.3 Execution timestamp	CD.19 Execution timestamp	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 1 = Execution time	—	—	R	R	R	R	R
45.27 Execution timestamp	CP.1 Reporting timestamp	N/A - timestamp will be populated by CME's ETR system	—	N/A - timestamp will be populated by CME's ETR system	—	R	R	R	R	R
45.35 SDR submission time	CP.1 Reporting timestamp					R	R	R	R	R
—	CD.26 Confirmation timestamp – Date and time of the confirmation, as defined under Regulation (EC) 648/2012.	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 17 = Confirmed	—	—	N	N	N	R	R

⁶⁴ Conditionally required if the trade results from compression of OTC derivatives.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
	CD.27 Confirmation means - Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	@CnfmMeth	0 = Non-electronic 1 = Electronic 2 = Unconfirmed	—	—				R R R
43.4 Clearing indicator	—	@ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	—	—	R R R	O O O		
45.36 Clearing indicator									
45.37 Clearing venue	CD.31 CCP – The unique code for the CCP that has cleared the contract.	Pty/@ID Pty/@Src Pty/@R	<id> N = LEI 21 = Clearing Organization	Pty/@ID Pty/@Src Pty/@R	<id> N = LEI 21 = Clearing Organization	C ⁶⁵	C C C	C C C	

⁶⁵ 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 or was cleared

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
—	CD.28 Clearing obligation – Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012.	@MandClrlnd	Y = Subject to clearing N = Not subject to clearing	—	—	N	N	N	R	R	R
—	CD.29 Cleared – Indicates whether clearing has taken place.	@Clrd	0 = Not cleared 1 = Cleared	@Clrd	0 = Not cleared 1 = Cleared	N	N	N	R	R	R
—	CD.30 Clearing timestamp – Time and date when clearing has taken place.	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 19 = Cleared	—	—	N	N	N	R	R	R
43.6 End-user exception 45.38 Clearing exemption indicator	—	@ClrReqmtExcptn	0 = No Exception 1 = Exception	—	—	C ⁶⁶	C	C	N	N	N

⁶⁶ Conditionally required for trades that will not be cleared or trades cleared at a different DCO.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
45.49 Clearing exemption counterparty		RptSide/Pty/@ID RptSide/Pty/@Src RptSide/Pty/@R RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	<id> N = LEI 7 = Entering Firm N 50 = Elected Clearing Exemption					C ⁶⁷	C	C	N	N	N
—	CP.32 Intragroup – Indicates whether the contract was entered into as an intra-group transactions, defined in Article 3 of Regulation (EU) No 648/2012.	@IntraFirmTrdInd	Y = An intrafirm trade N = Not an intrafirm trade	@IntraFirmTrdInd	Y = An intrafirm trade N = Not an intrafirm trade			N	N	N	R	R	R
43.5 Collateralization 45.40 Collateralization indicator	CP.22 Collateralisation – Whether collateralization was performed.	@TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	@TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C ⁶⁸	C	C	C	C	C	C	

⁶⁷ Conditionally required if the clearing exemption is set to Y

⁶⁸ Conditionally required for trades that will not be cleared or trades cleared at a different DCO.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
—	CP.23 Collateral portfolio CP.24 Collateral portfolio code	CollAmt/@Prtflid	<id>	CollAmt/@Prtflid	<id>	O	O	O	C	C	C
—	CP.25 Value of the collateral CP.26 Currency of the collateral	CollAmt/@Amt CollAmt/@Ccy	<amt> <ccy>	CollAmt/@Amt CollAmt/@Ccy	<amt> <ccy>	O	O	O	C	C	C
43.7 Bespoke swap indicator	—	Instrmt/@SubTyp	NS = Non-standardized swap	—	—	O	O	O	N	N	N
43.8 Block / Off facility	—	@TrdTyp	11 = Exchange for risk (EFR) 12 = Exchange for swap (EFS) 14 = Exchange of options for options (EOO) 22 = OTC Privately negotiated Trade 58 = Large Notional Off Facility Swap	—	—	R	R	R	N	N	N
43.9 Execution venue	CD.10 Venue of execution	@VenuTyp	O = Off Facility S = SEF	—	—	R	R	R	N	N	N

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
45.28 Execution venue		Pty/@ID Pty/@Src Pty/@R	<id> N = LEI or G = MIC 73 = Swap Execution Facility (SEF)	—				C ⁶⁹	C	C	N	N	N
43.10 Swap effective or start date	CD.20 Effective date	—		—									
C45.30 Swap effective or start date													
43.11 Swap termination or end date	CD.21 Maturity date	Instrmt/@MatDt	<date>	Instrmt/@MatDt	<date>			R	R	R	R	R	R
C45.31 Swap termination or end date													
—	CD.22 Termination date (supply only if different from maturity date)	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 9 = End Date	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 9 = End Date			N	N	N	C	C	C

⁶⁹ Conditionally required if theVenueType is a SEF

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
—	CD.23 Date of settlement - Date of settlement of the underlying.	@SettlDt TrdLeg/Leg/@SettlDt	<date> <date>	—				N	N	N	C	C	C
43.13 Settlement currency	CD.7 Deliverable currency	@SettlCcy	<ccy>	@SettlCcy	<ccy>	C ⁷⁰	N	N	C	N	N		
—	CD.24 Master agreement type – Reference to the name of the relevant master agreement, if used for the reported contract	FinDetls/@AgmtDesc	<description>	FinDetls/@AgmtDesc	<description>	N	N	N	C ⁷¹	C	C		
—	CD.25 Master agreement version – Reference to the year of the master agreement version used for the reported trade	FinDetls/@AgmtVer	<year>	FinDetls/@AgmtVer	<year>	N	N	N	C	C	C		

⁷⁰ Conditionally required for NDFs⁷¹ Conditionally required if applicable to the contract.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU				
		EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
43.23 UPI (Unique Product Identifier)	—	Instrmt/@ID Instrmt/@Src	<id> H = Clearing House	Instrmt/@ID Instrmt/@Src	<id> H = Clearing House	C ⁷²	C	C	N	N	N	
45.17 UPI (Unique Product Identifier)	—	CD.1 Taxonomy used – Taxonomy used to identify the contract: U = product identifier I = ISIN/Aii + CFI E = Interim taxonomy	@TxnmyTyp	I = ISIN or Alternate + CFI E = Interim taxonomy	@TxnmyTyp	I = ISIN or Alternate E = Interim taxonomy	N	N	N	R	R	R
—	CD.2 Product ID 1	@TxnmyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnmyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	C ⁷³	C	C	

⁷² Conditionally required for exchange listed instruments.

⁷³ This is conditionally required for exchange listed instruments

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
		@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	2 = Currency OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	2 = Currency OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	N	N	N	C ⁷⁴	C	C
—	CD.3 Product ID 2	@TxnmyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnmyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	C ⁷⁵	C	C

⁷⁴ This is conditionally required if there is no exchange identifier

⁷⁵ This is conditionally required if there is a secondary product and it is exchange traded

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
		@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	2 = Currency OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	2 = Currency OPT (Option) FOR (FX Contract) FXNDF (Non-deliverable forward) FXSPOT (FX Spot) FXFWD (FX Forward) FXSWAP (FX Swap)	N	N	N	C ⁷⁶	C	C
—	CD.4 Underlying - The underlying is identified using a unique identifier is possible. In case of baskets or indices, an indicator for his basket or index is used where a unique identifier does not exist.	If identifier exists: Undly/@ID Undly/@Src	<id> 4 = ISIN T = LEI	If identifier exists: Undly/@ID Undly/@Src	<id> 4 = ISIN T = LEI	N	N	N	C	C	C
		Otherwise: Undly/@Sym	<ccy><ccy> as appropriate	Otherwise: Undly/@Sym	<ccy><ccy> as appropriate	N	N	N	C	C	C

⁷⁶ This is conditionally required If there is a secondary product and it is not exchange traded

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU				
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap
45.18 If no UPI 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	—	— ⁷⁷			—							
45.19 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	—	— ⁷⁸			—							

⁷⁷ This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

⁷⁸ This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
45.20 Multi-asset swap indicator	—	Presence of:	Instrmt/ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	—	—	—	C ⁷⁹	C	C	N	N	N
45.22 Secondary asset class for a multi-asset	—	Instrmt/@Asset Clss	2 = Currency	—	—	—	—	R	R	R	R	R	R
43.14 Asset class	—	Instrmt/@AssetSub Clss	3 = Currency Basket	—	—	—	—	O	O	O	O	O	O
45.21 Primary asset class for a multi-asset swap	—	CD.45 Commodity base	—	—	—	—	—	—	—	—	—	—	—
43.15 Sub-asset class	CD.45 Commodity base	Instrmt/@AssetSub Clss	0 = not a mixed swap 1 = a mixed swap	—	—	—	—	C ⁸⁰	C	C	N	N	N
45.23 Mixed swap indicator	—	@MixedSwapInd	<id> N = LEI 102 = Data repository (e.g. SDR)	—	—	—	—	C ⁸¹	C	C	N	N	N
45.24 Other SDR for a mixed swap	—	Pty/@ID Pty/@Src Pty/@R	—	—	—	—	—	—	—	—	—	—	—

⁷⁹ Conditionally required if a multi asset swap is being reported⁸⁰ Conditionally required for a mixed asset swap.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
43.16 Contract type		Instrmt/@SecTyp		FXFWD = FX Forward FXNDF = Non Deliverable Forward FXSWAP = FX Swap OPT = Option	Instrmt/@SecTyp		FXFWD = FX Forward FXNDF = Non Deliverable Forward FXSWAP = FX Swap OPT = Option	R	R	R	R	R	R
45.25 Contract type													
43.17 Contract sub-type		—			—								
43.19 Underlying asset 1		Undly/@ID Undly/@Src		<id> H = Clearing House 8 = Exchange Symbol	Undly/@ID Undly/@Src		<id> H = Clearing House 8 = Exchange Symbol	N	N	R	N	N	R
43.20 Underlying asset 2		—			—								
43.21 Price notation		@PxTyp		20 = Normal rate representation 21 = Inverse rate representation				R	N	O	R	N	O
		TrdLeg/@PxTyp		20 = Normal rate representation 21 = Inverse rate representation				N	R	O	N	R	O

⁸¹ Conditionally required for a mixed asset swap that is reported to a second SDR.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
		@LastPx	<price>			R ⁸²	N	C ⁸³	R	N	C
		TrdLeg/@LastPx	<price>			N	C ⁸⁴	N	N	C	N
—	CD.13 Price notation – The manner in which the price is expressed.	Instrmt/@PxUOM Instrmt/@PxUOMC cy	<uom> <ccy>	Instrmt/@PxUOM Instrmt/@PxUOMC cy	<uom> <ccy>	O	O	O	R	R	R
—	CD.15 Price multiplier – the number of units of the financial instrument which are contained in a trading lot.	Instrmt/@UOMQty	<qty>	Instrmt/@UOMQty	<qty>	C ⁸⁵	C	C	C	C	C
	CD.16 Quantity – Number of contracts included in the report, where more than one derivative contract is reported.	@LastQty	<qty>	Pos/@Long or Pos/@Short Pos/@Typ	<qty> FIN (EOD quantity) SOD (SOD quantity) TQ (Transaction quantity)	R	R	R	R	R	R

⁸² For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.

⁸³ Conditionally required for an Option if a price was used for premium calculation.

⁸⁴ This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.

⁸⁵ This is required when not equal to 1 unit per contract.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
	CD.17 Up-front payment – Amount of any up-front payment the reporting counterparty made or received.	Pmt/@Amt Pmt/@Ccy Pmt/@Typ	<amount> <ccy> 1 = Upfront fee	Pmt/@Amt Pmt/@Ccy Pmt/@Typ	<amount> <ccy> 1 = Upfront fee	C ⁸⁶	C	C	C	C	C
[45.0] Exchange rate	CD.12 Price/rate	@LastPx	<price>	@SetPx @SetPxUOM @SetPxUOMCcy	<price> Ccy <ccy>	R ⁸⁷	N	C ⁸⁸	R	N	C
	CD.42 Exchange rate 1 – The contractual rate of exchange of the currencies.	TrdLeg/@LastPx	<price>	—	—	N	C ⁸⁹	N	N	C	N
43.22 Additional price notation	CD.43 Forward exchange rate on value date.	@LastSpotRt	<price>	—	—	O	N	O	O	N	O
45.44 Additional price notation		@LastFwdPnts	<price>	@SettlFwdPnts	<price>	O ⁹⁰	N	N	O	N	N

⁸⁶ Conditionally required when there is an upfront fee.

⁸⁷ For FX Forwards this is forward rate or the anticipated rate of Ccy2/Ccy1 on value date which is negotiated as part of the deal.

⁸⁸ Conditionally required for an Option if a price was used for premium calculation.

⁸⁹ This is required for a Forward leg and conditionally required for an Options leg if a price was used for premium calculation.

⁹⁰ Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
—	CD.44 Exchange rate basis – Quote base for exchange rate. E.g. EUR/USD or USD/EUR	Instrmt/@Sym	<ccy><ccy>	Instrmt/@Sym	<ccy><ccy>	R	N	N	R	N	N
43.24 Currency 1 (base)	CD.5 Notional currency 1	@Ccy	<ccy>	@Cct	<ccy>	R	R	N	R	N	R
		TrdLeg/Leg/@Ccy	<ccy>	Leg/Leg/@Ccy	<ccy>	N	R	N	N	R	N
		Undly/@Ccy	<ccy>	Undly/@Ccy	<ccy>	N	N	R	N	N	R
43.26 Currency 2 (counter)	CD.6 Notional currency 2	Instrmt/@PxQteCcy	<ccy>	Instrmt/@PxQteCcy	<ccy>	N	N	N	N	N	N
45.30 Currency 2 (counter)	CD.41 Currency 2 – The cross currency, if different from the currency of delivery.	TrdLeg/Leg/@PxQt eCcy	<ccy>	Leg/Leg/@PxQteCc y	<ccy>						
43.25 Notional amount 1 (for currency 1)	CD.14 Notional amount	@LastQty	<qty>	Pos/@Long or Pos/@Short Pos/@Typ	<qty> FIN (EOD quantity) SOD (SOD quantity) TQ (Transaction quantity)	R	N	C ₉₁	R	N	C
45.31 Notional amount 1 (for currency 1)											

⁹¹ Conditionally required if premium is negotiated as a percentage or of the notional or a price where the the premium can be calculated as Price*Qty. An additional Ccy tag is required to specify the Notional Amount Currency.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU					
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
		TrdLeg/@LastQty	<qty>	—	—	—	—	N	R	N	N	R	N
43.27 Notional amount 2 (for currency 2)	—	@CalcCcyLastQty	<qty>	—	—	—	—	R	N	N	R	N	N
45.32 Notional amount 2 (for currency 2)		TrdLeg/@CalcCcyLastQty	<qty>	—	—	—	—	N	R	N	N	R	N
45.33 Delivery Type	CD.18 Delivery Type - Indicates whether the contract is settled physically or in cash.	Instrmt/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	Instrmt/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	R	N	N	R	N	N		
		TrdLeg/Leg/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	—	—	N	R	N	N	R	N		
		Undly/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	Undly/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	N	N	R	N	N	R		
—	CD.33 Fixed rate of leg 1	—	—	—	—	—	—	—	—	—	—		

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
—	CD.34 Fixed rate of leg 2	—	—	—	—				
—	CD.39 Floating rate of leg 1	—	—	—	—				
—	CD.40 Floating rate of leg 2	—	—	—	—				
43.12 Day count convention	CD.35 Fixed rate day count – The actual number of dates in the relevant fixed rate payer calculation period, if applicable.	—	—	—	—				
43.28 Payment frequency 1	CD.36 Fixed payment frequency	—	—	—	—				
43.29 Payment frequency 2	CD.37 Floating rate payment frequency	—	—	—	—				
43.30 Reset payment frequency 1	—	—	—	—	—				
43.31 Rest payment frequency 2	CD.38 Floating rate reset frequency	—	—	—	—				
43. Event time	Instrmt/@StrkPx TrdLeg/Leg/@Strk	@TxnTm	<timestamp>	@TxnTm	<timestamp>	R	R	R	R
43.33 Option strike		Instrmt/@StrkPx	<price>	Instrmt/@StrkPx	<price>	N	N	R	N
		TrdLeg/Leg/@Strk	<price>	—	—	N	N	C	N
43.34 Option type	CD.55 Option type	Instrmt/@PutCall	0 = Put 1 = Call	Instrmt/@PutCall	0 = Put 1 = Call	N	N	R	N
		Instrmt/CmplxEvt/	1 = Capped	Instrmt/CmplxEvt/	1 = Capped	N	N	O	N

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
		@Typ	2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch	@Typ	2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch				
		Instrmt/@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	Instrmt/@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N	N	O	N

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
43.35 Option exercise style	CD.56 Option style	For American, Bermudan, and European exercise use: Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda For Asian options use: Instrmt/@PxDtrmnMeth	For American, Bermudan, and European exercise use: Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda For Asian options use: Instrmt/@PxDtrmnMeth	N	N	R	N	N	R
		TrdLeg/Leg/@ExerStyle	0 = European 1 = American 2 = Bermuda	—	—	N	N	C ⁹²	N	N	C
43.37 Option premium	—	Pmt/@Amt Pmt/@Typ	<amount> 10 = Option Premium	Pmt/@Amt Pmt/@Typ	<amount> 10 = Option Premium	N	N	R	N	N	R
45.50 Option premium	—	Pmt/@Ccy	<ccy>	Pmt/@Ccy	<ccy>	N	N	R	N	N	R
43.36 Option currency	—	Instrmt/@MMY	<date>	Instrmt/@MMY	<date>	N	N	R	N	N	R
43.39 Option expiration date	—	—	—	—	—	N	N	R	N	N	R
45.34 Settlement or expiration date	—	—	—	—	—	N	N	R	N	N	R

⁹² Conditionally required for embedded options

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap
43.38 Option lockout period	—	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 25 = First Exercise Date	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 25 = First Exercise Date	N	N	C	N	N	C
43.32 Embedded option	—	Leg/@SecTyp	OPT = Option	Leg/@SecTyp	OPT = Option	N	N	O	N	N	O
C45.32 Buyer ⁹³	CP.13 Counterparty side – Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2.	RptSide/@Side RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	1 = Buy <id> N = LEI 7 = Entering firm	—	—	R	R	R	R	R	R
C45.33 Seller ⁹⁴	... continued ...	RptSide/@Side RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	2 = Sell <id> N = LEI 7 = Entering firm	—	—	R	R	R	R	R	R

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).

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
45.2 LEI (Legal Entity Identifier) of the Counterparty	CP.2 Counterparty ID	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 4 = Clearing firm 7 = Entering Firm (even if an individual) 21 = Clearing organization For @R=7, indicate reporting party with <Sub>@Typ=49 [Reporting entity indicator] and <Sub>@ID=Y	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm 7 = Entering Firm (even if an individual) 21 = Clearing organization For @R=7, indicate reporting party with <Sub>@Typ=49 [Reporting entity indicator] and <Sub>@ID=Y	R	R	R	R	R	R
[45.2] Reporting counterparty indicator	...continued...	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 49 = Reporting counterparty	Pty/Sub/@ID Pty/Sub/@Typ	Y 49 = Reporting counterparty	R ⁹⁵	R	R	R	R	R
45.3 Swap dealer indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 45 = Swap dealer	Pty/Sub/@ID Pty/Sub/@Typ	Y 45 = Swap dealer	C ⁹⁶	C	C	N	N	N

⁹⁵ The Reporting counterparty is specified as a subtype of the counterparty to the trade.

⁹⁶ Conditionally required if the reporting counterparty is a Swap Dealer.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
45.4 Major swap participant indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 46 = Major swap participant	Pty/Sub/@ID Pty/Sub/@Typ	Y 46 = Major swap participant	C ⁹⁷	C	C	N	N	N
45.5 Financial entity indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 47 = Financial entity	Pty/Sub/@ID Pty/Sub/@Typ	Y 47 = Financial entity	C ⁹⁸	C	C	N	N	N
45.6 US Person indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 48 = US Person	Pty/Sub/@ID Pty/Sub/@Typ	Y 48 = US Person	C ⁹⁹	C	C	N	N	N
—	CP.15 Directly linked to reporting counterparty's commercial activity or treasury financing	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 66 = Contract linked to commercial or treasury financing for this counterparty	Pty/Sub/@ID Pty/Sub/@Typ	Y 66 = Contract linked to commercial or treasury financing for this counterparty	N	N	N	C ¹⁰⁰	C	C

⁹⁷ Conditionally required if the reporting counterparty is an MSP.

⁹⁸ 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).

⁹⁹ Conditionally required if the non-reporting counterparty is a U.S. person.

¹⁰⁰ Conditionally required if true.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
—	CP.16 Information on whether the reporting counterparty (if not a financial entity) is above its clearing threshold.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 67 = Contract above clearing threshold for this counterparty	Pty/Sub/@ID Pty/Sub/@Typ	Y 67 = Contract above clearing threshold for this counterparty	N	N	N	C ¹⁰¹	C	C
45.7 Indication that the block will be allocated	—	RptSide/@BlkTrdAll oclInd	0 = Block to be allocated	—	—	C ¹⁰²	C	C	N	N	N
45.8 LEI of the Allocation agent	—	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent 49 = Asset manager	—	—	C ¹⁰³	C	C	N	N	N
—	CP.8 Broker ID – In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent	C	C	C	N	N	N
45.9 Post allocation swap indicator	—	RptSide/@BlkTrdAll oclInd	2 = Allocated block trade	—	—	C ¹⁰⁴	C	C	N	N	N

¹⁰¹ Conditionally required if true.¹⁰² Conditionally required if the side will be allocated¹⁰³ The Agent/Asset manager is conditionally required for allocated swaps.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
45.11 LEI of the non-reporting counterparty	CP.3 ID of the other counterparty	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 4 = Clearing firm 7 = Entering Firm (even if an individual) 21 = Clearing organization	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm 7 = Entering Firm (even if an individual) 21 = Clearing organization	R	R	R	R	R	R
45.12 The internal identifier of the non-reporting counterparty if it has no LEI	—	—	—	—	—	—	—	—	—	—	—
45.13 Swap dealer indicator for the non-reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 45 = Swap dealer	Pty/Sub/@ID Pty/Sub/@Typ	Y 45 = Swap dealer	C ¹⁰⁵	C	C	N	N	N
45.14 Major swap participant indicator indicator for the non-reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 46 = Major swap participant	Pty/Sub/@ID Pty/Sub/@Typ	Y 46 = Major swap participant	C ¹⁰⁶	C	C	N	N	N

¹⁰⁴ Conditionally required if the swap is an allocated swap

¹⁰⁵ Conditionally required if the non-reporting counterparty is a Swap Dealer.

¹⁰⁶ Conditionally required if the non-reporting counterparty is an MSP.

		Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		EU Field Description CD: Common Data CP: Counterparty Data	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap
43: Part 43 45: Part 45	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 47 = Financial entity	Pty/Sub/@ID Pty/Sub/@Typ	Y 47 = Financial entity	C ¹⁰⁷	C	C	N	N	N
45.16 US Person indicator indicator for the non-reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 48 = US Person	Pty/Sub/@ID Pty/Sub/@Typ	Y 48 = US Person	C ¹⁰⁸	C	C	N	N	N
—	CP.4 Name of the counterparty – Corporate name of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	<name> 5 = Full legal name of firm [or person]	Pty/Sub/@ID Pty/Sub/@Typ	<name> 5 = Full legal name of firm [or person]	N	N	N	C ¹⁰⁹	C	C

¹⁰⁷ 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).

¹⁰⁸ Conditionally required if the reporting counterparty is a U.S. person.

¹⁰⁹ These are conditionally required if the non-reporting counter is not identified through its LEI.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
—	CP.5 Domicile of the counterparty – Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	<full address> 6 = Postal address	Pty/Sub/@ID Pty/Sub/@Typ	<full address> 6 = Postal address	N	N	N	C	C	C
—	CP.6 Corporate sector of counterparty – Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@Typ RptSide/Pty/Sub/@ID	64 = Company activities A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance	Pty/Sub/@Typ Pty/Sub/@ID	64 = Company activities A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance	N	N	N	C	C	C

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
			with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive		with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive				

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
			2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC		2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC						
—	CP.7 Financial or non-financial nature of counterparty - Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8.9) of Regulation (EU) No 648/2012.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y = Financial Entity N = Not a financial entity 47 = Financial entity	Pty/Sub/@ID Pty/Sub/@Typ	Y = Financial Entity N = Not a financial entity 47 = Financial entity	N	N	N	C	C	C

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
—	CP.14. Contract with non-EEA counterparty - Indicates whether the non-reporting counterparty is domiciled outside the EEA.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	N 56 = European Economic Area domiciled	Pty/Sub/@ID Pty/Sub/@Typ	N 65 = European Economic Area domiciled	N	N	N	C ¹¹⁰	C	C
—	CP.9 Reporting entity ID – In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.	<i>When reporting entity is a party in the trade:</i> Pty/@ID Pty@Src Pty@R	<id> N = LEI 116 = Reporting entity	<i>When reporting entity is a party in the trade:</i> Pty/@ID Pty@Src Pty@R	<id> N = LEI 116 = Reporting entity	C ¹¹¹	C	C	C	C	

¹¹⁰ Conditionally required when not true.¹¹¹ Conditionally required when the reporting entity is a third party.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU	
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward
—	CP.10 Clearing member ID – In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field.	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm	O	O	O	C ¹¹²
—	CP.11 Beneficiary ID – The party subject to the rights and obligations arising from the contract.	Pty/@ID Pty@Src Pty@R	<id> N = LEI 32 = Beneficiary	Pty/@ID Pty@Src Pty@R	<id> N = LEI 32 = Beneficiary	O	O	O	C ¹¹³

¹¹² Conditionally required when the reporting entity is not a clearing member.

¹¹³ Conditionally required when the party subject to the rights and obligations arising from the contract is not a counterparty to the contract.

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward		
—	CP.12 Trading capacity – Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or on behalf of a client) or as agent for the account of a client.	RptSide/@LastCpcty	1 = Agent 4 = Principal	@PosCpcty	0 = Principal 1 = Agent	O	O	O	R	R	R
—	CP.17 Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	—	—	Amt/@Amt	<amt>	N	N	N	R	R	R

US Field Description 43: Part 43 45: Part 45	EU Field Description CD: Common Data CP: Counterparty Data	Trade Capture Report (US & EU)		Position Report (EU only)		US		EU			
		FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	FX Forward	FX Swap	FX Option	FX Forward	FX Swap	FX Option
	CP.21 Valuation type – Indicate whether valuation was performed mark to market or mark to model.			Amt/@Typ	FMTM = Final mark-to-market SMTM = Start-of-day mark-to-market MTD = Mark-to-model VMTM = Mark-to-market variance VMTD = Mark-to-model variance	N	N	N	R	R	R
—	CP.18 Currency of mark-to-market value of contract	—		Amt/@Ccy	<ccy>	N	N	N	R	R	R
—	CP.19 Valuation date	—		@ValDt <i>UTCDateOnly – not LocalMktDate</i>	<date>	N	N	N	R	R	R
—	CP.20 Valuation time	—		@ValTm <i>UTCTimeOnly – not LocalMktTime</i>	<time>	N	N	N	R	R	R

5 Message and Component specifications

5.1 Component definitions used in FIXML messages

5.1.1 Collateral Amount Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
CollAmt				
Current Collateral Amount	Amt	Amt	Current value of the collateral.	
Collateral Currency	Currency	Ccy	Currency demonication of value in Current Collateral Amount.	
Collateral Portfolio ID	String	PrtfliID	Identifier of the collateral portfolio when reporting on a portfolio basis.	

5.1.2 Payment Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
Pmt				
Payment Type	Typ	int	Type of payment.	0 = Brokerage 1 = Upfront fee 2 = Independent amount / collateral 3 = Principal exchange 4 = Novation / termination 5 = Early termination provision 6 = Cancelable provision 7 = Extendible provision 8 = Cap rate provision 9 = Floor rate provision 10 = Option premium 99 = Other
Payment Sub Type	SubTyp	int	Further clarification of payment type.	0 = Initial (principal exchange) 1 = Intermediate (principal exchange) 2 = Final (principal exchange) 3 = Prepaid (premium forward) 4 = Postpaid (premium forward)

				5 = Variable (premium forward) 6 = Fixed (premium forward) 7 = Swap (premium) 8 = Conditional (principal exchange on exercise)
Payment Pay Side	PaySide	int	Side value of party paying the payment.	1 = Buy 2 = Sell
Payment Receive Side	RcvSide	int	Side value of party receiving the payment.	1 = Buy 2 = Sell
Payment Currency	Ccy	Currency	Specifies the currency in which PaymentAmount and/or PaymentRate is denominated. Uses ISO 4271 currency codes.	
Payment Amount	Amt	Amt	The total payment amount.	
Payment Price	Px	Price	The price determining the payment amount denominated by PaymentPriceType(40919) and expressed in market format.	
Payment Price Type	PxTyp	int	The denomination of PaymentPrice(40218).	1 = Percentage (i.e. percent of par) 2 = Per unit (i.e. per share or contract) 5 = Premium - percentage points over par 6 = Spread (basis points spread) 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) 20 = Normal rate representation (e.g. FX rate) 21 = Inverse rate representation (e.g. FX rate)
Payment Date Adjusted	Dt	LocalMktDate	Adjusted Payment date.	
Payment Settlement Style	SettlStyle	int	Payment settlement style.	0 = Standard 1 = Net 2 = Standard and Net
Payment Method	PmtMethod	int	A code identifying the Settlement payment method. 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = Fed Wire

				8 = Debit Card 9 = Direct Debit (BECS) 10 = Direct Credit (BECS) 11 = Credit Card 12 = ACH Debit 13 = ACH Credit 14 = BPAY 15 = High Value Clearing System (HVACS) 16 = CHIPS 17 = S.W.I.F.T. 18 = CHAPS 19 = SIC 20 = euroSIC
Payment Leg Ref ID	LegRefID	String	Used to link a payment back to its parent InstrumentLeg by using the same value as the parent's LegID(1788).	
Pmt/PmtSettl (Repeating)				
Payment Settle Amount	Amt	Amt	The settlement amount.	
Payment Currency	Ccy	Currency	The currency of PaymentSettlAmount	
Pmt/PmtSettl/Pty (Repeating)				
Payment Settle Party ID	ID	String	The PaymentSettlPartyPartyID. Required if PaymentSettlPartyPartyIDSource is specified.	
Payment Settle Party ID Source	Src	char	Used to identify class source of PaymentSettlPartyID value (e.g. BIC).	B = BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B") C = Generally accepted market participant identifier (e.g. NASD mnemonic) D = Proprietary / Custom code H = CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) N = LEI
Payment Settle Party Role	R	int	Identifies the role of PaymentSettlPartyID (e.g. the beneficiary's bank or depository institution).	1 = Executing Firm 4 = Clearing Firm 5 = Investor ID 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually

				executes) 16 = Executing System / Original Input Source 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 30 = Inter Dealer Broker 32 = Beneficiary 36 = Entering trader 37 = Contra trader 38 = Position account 43 = Internal Carry Account 44 = Order Entry Operator ID 47 = Third Party Allocation Firm 48 = Claiming Account 49 = Asset Manager 53 = Trader mnemonic 54 = Sender Location 55 = Session ID 62 = Report originator 73 = Execution Venue 102 = Data Repository (e.g. SDR) 109 = Beneficiary's bank or depository institution 113 = Excluded reference entity 200 = FEC GUI User ID
Payment Settle Party Role Qualifier	Qual	int	Qualifies the value of PaymentSettlPartyRole(40236).	7 = Bank
Pmt/PmtSettl/Pty/Sub (Repeating)				
Settle Party Sub ID	ID	String	Sub-identifier (e.g. Firm name for 1 = Firm).	
Settle Party Sub ID Type	Typ	int	Type of Sub-identifier.	1 = Firm 3 = System 5 = Full legal name of firm 9 = Contact name 26 = Account type or Origin 41 = Customer account type 42 = Omnibus account 44 = Guarantee Fund

				45 = Swap dealer 46 = Major participant 47 = Financial entity 48 = US Domicile 49 = Reporting entity indicator 50 = Elected clearing requirement exception 56 = Deal identifier 100 = EDB Id
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5.1.3 Instrument Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
Instrmt				
Product Symbol	Sym	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists	
Product Code	ID	String	Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value. For CDS this is a value assigned by CME Clearing.	
Source of the Product Code	Src	String	Identifies the source of the SecurityID. If it is not specified the default of Clearing is used.	4 = ISIN number H = Clearing House / Clearing Organization T = LEI
CFI Code	CFI	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.	
Security Type	SecTyp	String	Indicates type of instrument or security being traded or defined. It is required on inbound trade submissions and is used as one of the identifiers of the instrument. This is required because the usage of CFI code is in the process of being deprecated..	FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OPT = Option INDEX = Contract based on an established index
SecuritySubType	SubTyp	String	Sub-type qualification/identification of the SecurityType.	NS = Non-standardized swap, i.e. bespoke
Maturity Date	MatDt	LocalMktDate	Date of maturity or the Settlement date of the CDS contract.	
Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	2 = Currency

Asset Sub Class	AssetSubClss	Reserved 4000Plus	The subcategory description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Swap Class	SwapClss	String	The classification or type of swap. Additional values may be used by mutual agreement of the counterparties.	BB = Broad-based security swap BS = Basis Swap IX = Index Swap SK = Basket Swap
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants	
Strike Currency	StrkCcy	Currency	Used for derivatives	
Strike Multiplier	StrkMult	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.	
Strike Unit of Measure	StrkUOM	String	Used to express the UOM of the price if different from the contract.	AUD = Australian Dollars CAD = Canadian Dollars CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound HUF = Hungarian Forint ILS = Israel Shekel ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty RUB = Russian Ruble SEK = Swedish Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand
Price Multiplier	Mult	float	The value when multiplied to the	

			Price will give you the \$ value of a single Position. It is also known as the Price multiplier.	
TradingUnitPeriodMultiplier	TrdgUnitPeriod Mult	int	Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts. E.g. 456 is the number of off-peak periods for a product with a minimum trading unit of 5 MWh resulting in 2280 total traded contracts.	
Minimum Price Increment	MinPxIncr	float	Minimum price increment for the instrument. Could also be used to represent tick value.	
Unit Of Measure	UOM	String	The Unit of measure of the Underlying based upon which the contract is based. It is also referred to as the trading unit. For example the Unit of Measure of Live Cattle is lbs.	Ccy = Amount of currency
Unit of Measure Currency	UOMCcy	Currency	Indicates the currency of the unit of measure. Conditionally required when UnitOfMeasure = Ccy	AUD = Australian Dollars CAD = Canadian Dollars CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound HUF = Hungarian Forint ILS = Israel Shekel ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty

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

Units applicable for quoted price	PxUOMQty	Qty	Number of units of the underlying for which a quoted price is applicable. For example the price is quoted per 100 lbs of cattle.	
Settlement Method	SettlMeth	String	Settlement method for a contract. Can be used as an alternative to CFI Code value	C = Cash settlement required P = Physical settlement required E = Election at exercise
Exercise Style	ExerStyle	int	Type of exercise of a derivatives security	0 = European 1 = American 2 = Bermuda
Price Quote Method	PxQteMeth	String	Method for price quotation	STD – standard INX – index INT – interest rate index PCTPAR – percent of par
Put Or Call	PutCall	int	Used to express option right	0 = Put 1 = Call
Product Exchange	Exch	Exchange	The exchange where the Security is listed.	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
Day Count Convention	DayCntMeth	String		ACT/360 = ACT/360
Price Quote Currency	PxQteCcy	Currency	The currency at which the Price is quoted.	
Final Settlement Currency	FnlSettlCcy	Currency	Currency used for final settlement.	
Strategy Type	StrtTyp	String	Type of trade strategy.	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other
Instrmt/ScndryAsset (Repeating)				
Secondary Asset Class	Cls	int	The broad asset category for assessing risk exposure for a multi-asset trade.	2 = Currency
Secondary Asset Sub Class	SubCcls	Reserved 4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Instrmt/Evnt (Repeating)				

Event Date Value	Dt	LocalMktDate	Represents the value or date associated with the Type of event.	
Event Date Type	EventTyp	int	Represents the type of event associated with the contract. Typically event types are dates like an effective date, last trade date for the contract.	7 = Last Eligible Trade Date 6 = End Date 13 = First Delivery Date 23 = First Notice Date 24 = Last Notice Date 25 = First exercise date 121 = Fixing Date
Additional Text	Txt	String	Communicates additional comments associated with the event type.	
Instrmt/CmplxEvt (Repeating)				
Complex Event Type	Typ	int	Identifies the type of complex event. Required if NoComplexEvents > 0.	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset Barrier 9 = Rolling Barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch
Complex Option Payout Amount	OptPayAmt	Amt	Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.	
Complex Event Price	Px	Price	Specifies the price at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).	
Complex Event Price Boundary Method	PxBndryMeth	int	Specifies the boundary condition to be used for the event price relative to the underlying price at the point the complex event outcome takes effect as determined by the ComplexEventPriceTimeType.	1 = Less than ComplexEventPrice(1486) 2 = Less than or equal to ComplexEventPrice(1486) 3 = Equal to ComplexEventPrice(1486) 4 = Greater than or equal to ComplexEventPrice(1486) 5 = Greater than ComplexEventPrice(1486)
Complex Event Price	PxBndryPrcsn	Percentag	Used in combination with	

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

				6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month 19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention. IMM = The International
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				Money Market settlement dates, i.e. the third Wednesday of the month. IMMAUD = The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. IMMCAD = The last trading day/expiration day of the Canadian Derivatives Exchange. IMMNZD = The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. MON = Monday NONE = No adjustment. SAT = Saturday SFE = The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. SUN = Sunday TBILL = The 13-week and 26-week U.S. Treasury Bill auction dates. THU = Thursday TUE = Tuesday WED = Wednesday
Instrmt/DtAdjmt/BizCtr (Repeating)				
Business Centers	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Instrmt/Pxng				
Pricing Date Unadjusted	DtUnadj	LocalMktDate	Unadjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Pricing Date Adjusted	Dt	LocalMktDate	Adjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Instrmt/OptExr				
Instrmt/OptExr/Dts				
Option Exercise	FreqPeriod	int	Time unit multiplier for the	

Frequency Period			frequency of exercise dates. If present OptionExerciseFrequencyUnit must be specified.	
OptionExerciseFrequencyUnit	FreqUnit	String	Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod must be specified.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year

5.1.4 Instrument Leg Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
TrdLeg				
Leg Quantity	Qty	Qty	The actual quantity of the leg as it participated in the spread trade.	
Leg Report ID	RptID	String	This represents the alternate ID for the leg as generated by the Clearing System	
Leg Number	LegNo	int	Allow sequencing of Legs for a Strategy to be captured	
Leg Reference ID	RefID	String	A unique Trade Id generated by the Clearing system for the Leg instrument. The firm will reference this Id on changes to a leg. On leg level submissions this Id will be sent in the TrdID attribute.	
Leg Settlement Type	SettlTyp	String	Refer to values for SettlType[63]	0 = Regular / FX Spot settlement (T+1 or T+2 depending on currency) 1 = Cash (TOD / T+0) 2 = Next Day (TOM / T+1) 3 = T+2 4 = T+3 5 = T+4 6 = Future 7 = When And If Issued 8 = Sellers Option

				9 = T+5 B = Broken date - for FX expressing non-standard tenor, SettlDate (64) must be specified C = FX Spot Next settlement (Spot+1, aka next day)
Leg Settlement Date	SettlDt	LocalMktDate	Takes precedence over LegSettlmntTyp value and conditionally required/omitted for specific LegSettlType values.	
Leg Last Price	LastPx	Price	Used to report the trade price or execution price assigned to the leg of the multileg instrument.	
Leg Settle Currency	SettlCcy	Currency	Identifies settlement currency for the Leg. See SettlCurrency (20) for description and	
Leg Contra Amount	LegCalcCcyLastQty	Qty	Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx.	
Leg Last Quantity	LastQty	Qty	Fill quantity for the leg instrument	
Leg Price Type	PxTyp	int	The price type of the LegBidPx (681) and/or LegOfferPx (684). See PriceType (423) for description.	1 = Percentage (i.e. percent of par) 2 = Per unit (i.e. per share or contract) 5 = Premium - percentage points over par 6 = Spread (basis points spread) 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) 20 = Normal rate representation (e.g. FX rate)

				21 = Inverse rate representation (e.g. FX rate)
Leg Quantity Type	QtyTyp	int	The leg quantity type specified at the leg level. Can be different for each leg	0 = Units (shares, par, currency) 1 = Contracts 2 = Units of Measure per Time Unit (if used - must specify UnitofMeasure (tag 996) and TimeUnit (tag 997))
LegLastMultipliedQty	LastMultdQty	Qty	Expresses the quantity bought/sold when LastQty is expressed in contracts. Used in addition to LegLastQty(1418), it is the product of LegLastQty(1418) and LegContractMultiplier(614).	
LegTotalTradeQty	TtlTrdQty	Qty	Expresses the total quantity traded over the life of the contract when LegLastQty(1418) is to be repeated periodically over the term of the contract. LegLastQty(1418) times LegTradingUnitPeriodMultiplier.	
LegTotalTradeMultipliedQty	TtlTrdMultdQty	Qty	Expresses the total trade quantity in units where LegContractMultiplier(614) is not 1. LegTotalTradeQty times LegContractMultiplier(614).	
LegTotalGrossTradeAmt	TtlGrossTrdAmt	Amt	Expresses the full total monetary value of the traded contract. LegTotalTradeQty [or LegTotalTradeMultipliedQty if priced in units instead of contracts] times LegLastPx(637).	
TrdLeg/Leg				
Leg Symbol	Sym	String	Multileg instrument's	

			individual security's Symbol. See Symbol (55) field for description	
Leg Product Code	ID	String	Used as the primary identifier for the Leg instrument. For futures and options this is generally an exchange or CME assigned value.	
Leg Product ID Source	Src	String	Identifies the source of the Leg SecurityID. If it is not specified the default of Clearing is used.	4 = ISIN number 100 = TCC Alias 101 = ITC Alias 102 = IXM Number 103 = Globex Alias 105 = Reference Obligation 107 = PRS Commodity Code Alias 108 = PRS Put Commodity Code Alias 109 = PRS Call Commodity Code Alias 110 = TAS Commodity Code Alias 111 = Red Index Ticker H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP
Leg ID	LegID	String	Unique identifier for the leg. Value can be used as a shortcut to the leg definition by placing it in LegRefID (654).	
Leg Security Type	SecTyp	String	ALL	CMDTYSWAP = Commodity Swap FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OOC = Options on Combo OOF = Options on Futures OPT = Option

SWAPTION = Swaption				
Leg Maturity	MMY	MonthYear	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description	
Leg Strike Price	Strk	Price	Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description	
LegTradingUnitPeriodMultiplier	TrdgUnitPeriodMult	int	Indicates the number of contract periods when contract quantities are for a single period but periodic repetition is implied in the security definition, e.g. in an energy contract where the quantities are per day but the contract is for a calendar month.	
Leg Settlement Method	SettlMeth	String	Settlement method for a contract. Can be used as an alternative to CFI Code value	C = Cash settlement required P = Physical settlement required E = Election at exercise
Leg Exercise Style	ExerStyle	int	Type of exercise of a derivatives security	0 = European 1 = American 2 = Bermuda
Leg Product Exchange	Exch	Exchange	Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
Leg Buy Sell Code	Side	char	Specific to the <InstrumentLeg> (not in <Instrument>)	1 = Buy 2 = Sell
Leg Currency	Ccy	Currency	Specific to the <InstrumentLeg> (not in <Instrument>)	
Leg Put Or Call	PutCall	int	Used to express option right	0 = Put 1 = Call
TrdLeg/Undlys (Repeating)				
TrdLeg/Undlys/Undly				

Leg Underlying Product Code	ID	String	Refer to definition for SecurityID(48)	
Leg Underlying Product Code Source	Src	String	Refer to definition for SecurityIDSource(22)	4 = ISIN number 100 = TCC Alias 101 = ITC Alias 102 = IXM Number 103 = Globex Alias 104 = Red Code 105 = Reference Obligation 106 = Pair Clip 107 = PRS Commodity Code Alias 108 = PRS Put Commodity Code Alias 109 = PRS Call Commodity Code Alias 110 = TAS Commodity Code Alias 111 = Red Index Ticker H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP
Leg Underlying Security Type	SecTyp	String	Refer to definition for SecurityType(167)	FUT = Future FWD = Forward MLEG = Multi Leg (Combo) OOF = Options on Futures INDEX = Contract based on an established index
Leg Underlying Maturity	MMY	MonthYear	Refer to definition for MaturityMonthYear(200)	
Leg Underlying Product Exchange	Exch	String	Refer to definition for SecurityExchange(207)	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
TrdLeg/Amt (Repeating)				
Leg Position Amount	Amt	Amt	Used to capture the FX premium amount.	
Leg Position Amount Type	Typ	String	The type of monetary amount associated with a transaction.	ACPN = Accrued Coupon Amount BANK = Total Banked

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

5.1.5 Regulatory Trade ID Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
RegTrdID				
Regulatory Trade ID	ID	String	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example,	

			unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission.	
Regulatory Trade ID Source	Src	String	Identifies the reporting entity (namespace) that originated the value in Regulatory Trade ID. The reporting entity identifier may be assigned by a regulator.	
Regulatory Trade ID Event	Evnt	int	Identifies the event which caused origination of the identifier in Regulatory Trade ID. When more than one event is the cause, use the higher enumeration value. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2 (Clearing).	0 = Initial block trade 1 = Allocation 2 = Clearing 3 = Compression 4 = Novation 5 = Termination 6 = Post-trade valuation
Regulatory Trade ID Type	Typ	int	Specifies the type of trade identifier provided in Regulatory Trade ID, within the context of the hierarchy of trade events.	0 = Current [The default.] 1 = Previous [The previous trade's identifier when reporting a cleared trade or novation of a previous trade.] 2 = Block [The block trade's identifier when reporting an allocated subtrade.] 3 = Related [The related trade identifier when reporting a mixed swap.]
RegulatoryLegRefID	LegRefID	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID. This field is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.	
Regulatory Trade ID Scope	Scope	int	Included when a trade must be assigned two identifiers, e.g. one for the clearing member and another for the client as with the principal model in Europe. Omit if	1 = Clearing member 2 = Client

			scope does not apply to this instance.	
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5.1.6 Underlying Instrument/Stream Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
Undly				
Underlying Symbol	Sym	String	Underlying security's Symbol. See Symbol (55) field for description	
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	
Underlying Product Code Source	Src	String	Identifies the source responsible for assigning the security identifier of the underlying security. This may be the exchange, CCP, or an international organization.	4 = ISIN number H = Clearing House / Clearing Organization 8 = Exchange symbol
Underlying Security Type	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	FUT = Future FWD = Forward FXFWD = FX Forward FXNDF = Non-deliverable forward FXSPOT = FX Spot FXSWAP = FX Swap OPT = Option INDEX = Contract based on an established index
Underlying Security Sub Type	SubTyp	String	Underlying security's SecuritySubType. See SecuritySubType (762) field for description	
Underlying Maturity	MMY	MonthYear	The expiration period code of an underlying instrument. Used in combination with UnderlyingSymbol or UnderlyingSecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN where w represents a reference to week	
UnderlyingTradingUnit PeriodMultiplier	TrdgUnitPeriodMult	int	Indicates the number of contract periods when contract quantities are for a single period but periodic repetition is implied in the security definition, e.g. in an energy contract where the quantities are per day but the contract is for a calendar month.	
Underlying Product Exchange	Exch	Exchange	The exchange on which the underlying security is listed and has traded	CBT CCE CEE CMD CME COMEX

				DME GEX NYMEX
Underlying Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	2 = Currency
Underlying Asset Sub Class	AssetSubClss	Reserved4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Underlying Settlement Method	SettlMeth	String	Settlement method for the underlying contract.	C = Cash settlement required P = Physical settlement required E = Election at exercise
Undly/ScndryAsset (Repeating)				
Underlying Secondary Asset Class	Clss	int	The broad asset category for assessing risk exposure for a multi-asset trade.	2 = Currency
Underlying Secondary Asset Sub Class	SubClss	Reserved4000Plus	An indication of the general description of the asset class.	3 = Currency basket For AssetClass(1938)=2 (Currency)
Undly/Pxng				
Underlying Pricing Date Unadjusted	DtUnadj	LocalMktDate	Unadjusted pricing or fixing date, e.g. for commodity or FX forward trades.	
Underlying Pricing Date Adjusted	Dt	LocalMktDate	Adjusted pricing or fixing date, e.g. for commodity or FX forward trades.	

5.2 Message definitions used in FIXML messages

5.2.1 Position Report Message Specification – Submitting Positions

This message is sent by the reporting entities to the CME ETR to report Positions.

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
PosRpt					
Position Report ID	RptID	String	Y	Unique identifier for this position report.	
Position Report Action	Actn	int	Y	Indicates action that triggered the Position Report.	1 = New 2 = Replace 3 = Cancel
Clearing Business Date	BizDt	LocalMktDate	Y	The business date for which the report applies.	
Settlement Currency	SettlCcy	Currency	N	Currency code of settlement denomination.	
Cleared Indicator	Clrd	int		Indicates whether the position being reported was cleared through a clearing organization.	0 = Not cleared 1 = Cleared
Position Capacity	PosCpty	int	N	Describes the ownership of	0 = Principal

				the position.	1 = Agent
IntraFirmTradeIndicator	IntraFirmTrdInd	Boolean	N	Indicates whether the trade or position was entered into as an intra-group transaction, i.e. between two units of the same parent entity. [In the context of EMIR this refers to Regulation (EU) 648/2012 Article 3 "intragroup transactions" section 1 which states: "In relation to a non-financial counterparty, an intragroup transaction is an OTC derivative contract entered into with another counterparty which is part of the same group provided that both counterparties are included in the same consolidation on a full basis and they are subject to an appropriate centralised risk evaluation, measurement and control procedures and that counterparty is established in the Union or, if it is established in a third country, the Commission has adopted an implementing act under Article 13(2) in respect of that third country."]	Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction
TradeContinuation	TrdContntr		N	Specifies the post-execution trade continuation or lifecycle event represented by this report.	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting [Compression (used for OTC derivative trades) and Netting (used for Futures trades) are essentially the same business process, i.e. rolling up closely related contracts into a single trade or position.] 6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic

					restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade [The breakdown of a contract position to a more granular level, e.g. from a yearly position to monthly positions.] 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment [An adjustment to both the long and short positions by the same quantity.] 29 = Unequal position adjustment [An adjustment to either the long or short position quantity but not both.] 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText
TradeContinuationText	TrdContntrTxt	String	N	Elaboration of the purpose or action of the regulatory report when Trade Continuation=99 (Other).	
TradeCollateralization	TrdCollztn	int	N	Specifies how the trade is collateralized.	0 = Uncollateralized 1 = Partially collateralized 2 = One-way collateralization 3 = Fully collateralized
TaxonomyType	TxnmyTyp	char	N	The type of identification	I = ISIN or Alternate

				taxonomy used to identify the security.	instrument identifier plus CFI, i.e. SecurityID and SecurityIDSource or ISIN or another standard source plus CFICode E = Interim taxonomy, i.e. identified through AssetClass plus either Symbol or SecurityID and SecurityIDSource, and/or other additional instrument attributes.
Currency	Ccy	Currency	N	Identifies the currency used for price.	
Settlement Date	SettlDt	LocalMktDate	N	Specific date of trade or contract settlement.	
Settlement Price	SetPx	Price	N	Settlement price.	
Settlement Price Unit of Measure	SetPxUOM	String	N	Used to express the unit of measure of the settlement price if different from the contract.	
Settlement Price Unit of Measure Currency	SetPxUOMCcy	Currency	B	Indicates the currency of the settlement price unit of measure if expressed in another currency than the base currency. Conditionally required when SettlPriceUnitOfMeasure=Ccy.	
Settlement Price FX Rate Calc	SettlPxRtCalc	char	N	Specifies whether SettlPrice(730) should be multiplied or divided.	M = Multiply D = Divide
Settlement Forward Points	SettlFwdPnts	PriceOffset	N	FX forward points added to SettlPrice. May be a negative value. Expressed in decimal form. For example 61.99 points is expressed as 0.006199.	
Valuation Date	ValDt	LocalMktDate	N	The date the valuation took place.	
Valuation Time	ValTm	LocalMktTime	N	The time the valuation took place.	
Transact Time	TxnTm	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.	
Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	D = Proprietary / Custom code N = LEI (Legal Entity Identifier)

Party Role	R	int	Y	Identifies the role of the party identified.	4 = Clearing firm 7 = Entering firm 21 = Clearing Organization 30 = Broker/Agent 32 = Beneficiary 38 = Position account 73 = Swap Execution Facility (SEF) 102 = Data Repository (e.g. SDR) 116 = Reporting entity
Pty/Sub (Repeating)					
Party Sub ID	ID	String	N	Sub-identifier attribute of the party.	
Party Sub ID Type	Typ	int	N	Type of the Party Sub ID.	1 = Firm 3 = System 5 = Full legal name of firm [or person] 6 = Postal address 9 = Contact name 26 = Account type or Origin 41 = Customer account type 42 = Omnibus account 44 = Guarantee Fund 45 = Swap dealer [ID: Y N] 46 = Major participant [ID: Y N] 47 = Financial entity [ID: Y N] 48 = US Domicile [ID: Y N] 49 = Reporting entity indicator [ID: Y N] 50 = Elected clearing requirement exception [ID: Y N] 56 = Deal identifier 100 = EDB Id 64 = Company Activities [ID: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with

					Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.] 65 = European Economic Area domiciled [ID: Y or N] 66 = Contract linked to commercial or treasury financing for this counterparty [ID: Y or N] 67 = Contract above clearing threshold for this counterparty [ID: Y or N]
Instrmt					
FinDetls					
Agreement Description	AgmtDesc	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a transaction. See <a href="http://www.fpml.org/coding-
scheme/master-agreement-
type">http://www.fpml.org/coding- scheme/master-agreement- type for derivative values.	
Agreement Version	AgmtVer	String	N	The version of the master	

				agreement.	
Leg (Repeating)					
Leg/Instrmt					
CollAmt (Repeating)					
Qty (Repeating)					
Position Type	Type	String	Y	Used to identify the type of quantity that is being reported.	ALC = Allocation Trade Qty AS = Option Assignment ASF = As-of Trade Qty DLV = Delivery Qty ETR = Electronic Trade Qty EX = Option Exercise Qty FIN = End-of-Day Qty PA = Adjustment Qty SOD = Start-of-Day Qty SPL = Integral Split TA = Transaction from Assignment TOT = Total Transaction Qty TQ = Transaction Quantity TRF = Transfer Trade Qty TX = Transaction from Exercise RCV = Receive Quantity CAA = Corporate Action Adjustment DN = Delivery Notice Qty EP = Exchange for Physical Qty DLT = Net Delta Qty CEA = Credit Event Adjustment SEA = Succession Event Adjustment NET = Net Qty GRS = Gross Qty Intraday Qty NDAS = Gross non-delta-adjusted swaption position DAS = Delta-adjusted paired swaption position EXP = Expiring

					quantity UNEX = Quantity not exercised REQ = Requested exercise quantity CFE = Cash futures equivalent quantity
Long Qty	Long	Qty	N	Long quantity.	
Short Qty	Short	Qty	N	Short quantity.	
Amt (Repeating)					
Position Amount Type	Typ	String	Y	Type pof position amount.	CASH = Cash amount (corporate event) CRES = Cash residual amount FMTM = Final mark-to-market amount IMTM = Incremental mark-to-market PREM = Premium amount SMTM = Start of day mark-to-market TVAR = Trade variation amount VADJ = Value adjusted amount SETL = Settlement value ICPN = Initial trade coupon amount ACPN = Accrued coupon amount CPN = Coupon amount IACPN = Incremental accrued coupon CMTM = Collateralized mark-to-market ICMTM = Incremental collateralized mark-to-market DLV = Compensation amount BANK = Total banked amount COLAT = Total collateralized amount LSNV = Long paired swap or swaption notional value SSNV = Short paired swap or swaption notional value SACPN = Start-of-day

					accrued coupon NPV = Net present value SNPV = Start-of-day net present value NCF = Net cash flow PVFEES = Present value of all fees PV01 = Present value of one basis points 5YREN = The five year equivalent notional amount UMTM = Undiscounted mark-to-market MTD = Mark-to-model VMTM = Mark-to-model variance VMTD – Mark-to-model variance
Position Amount	Amt	Amt	Y	Position amount.	
Position Currency	Ccy	Currency	N	Currency of position amount.	
RegTrdID (Repeating)					
Pmt (Repeating)					
ReltdTrd (Repeating)					
Related Trade ID	String	ID	N	Identifier of a related trade.	
Related Trade ID Source	int	Src	N	Describes the source of the identifier that RelatedTradeID represents.	0 = Non-FIX source 1 = Trade ID 2 = Secondary trade ID 3 = Trade report ID 4 = Firm trade ID 5 = Secondary firm trade ID 6 = Regulatory trade ID
Related Regulatory Trade ID Source	String	RegSrc	N	Specifies the namespace of the reporting entity as assigned by the regulatory agency. Used when Related Trade ID Source = 6.	

5.2.2 Position Report Message Specification – Response

This message is returned to the reporting entity to accept or reject the Position report submitted.

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
PosRpt					
Position Report ID	RptID	String	Y	Unique identifier for this position report.	
Position Report Action	Actn	int	Y	Indicates action that	1 = New

				triggered the Position Report.	2 = Replace 3 = Cancel
Position Report Status	Stat	int	Y	Result of processing Position Report.	0 = Accepted 2 = Rejected
Reject Text	RejTxt	String	N	Descriptive reason for reject.	
RegTrdID (Repeating)					

5.2.3 Trade Capture Report Message Specification – Submitting Trades

This message is sent by the reporting entity to the CME RS or CME ETR. It is also returned to the reporting entity to acknowledge acceptance of the report.

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRpt					
TradeID	TrdID	String	Y	The unique ID assigned to the trade by the reporting entity.	
SecondaryFirmTradeID	FirmTrdID2	String	N	The ID assigned to a trade by the firm submitting the report to track a trade within the Firm system.	
Trade Report Trans Type	TransTyp	int	Y	Identifies Trade Report message transaction type.	0 = New 1 = Cancel 2 = Replace
Trade Report Type	RptTyp	int	Y	Type of Trade Report.	0 = Submit
Trade Type	TrdTyp	int	N	Type of trade.	0 = Regular trade 1 = Block trade 2 = Exchange for physical 3 = Transfer 4 = Late trade 5 = T trade 6 = Weighted average price trade 7 = Bunchech trade 8 = Late bunched trade 9 = Prior reference price trade 10 = After hours trade 11 = Exchange for risk 12 = Exchange for swap 13 = Exchange of futures for market futures 14 = Exchange of options for options 15 = Trading at settlement

					16 = All or none 17 = Futures large order execution 18 = Exchange of futures for external market futures 19 = Option interim trade 20 = Option cabinet trade 22 = Privately negotiated trade 23 = Substitution of futures for forwards 48 = Non-standard settlement 49 = Derivative related transaction 50 = Portfolio trade 51 = Volume weighted average trade 52 = Exchange granted trade 53 = Repurchase agreement 54 = OTC 55 = Exchange basis facility 56 = Opening trade 57 = Netted trade 58 = Block swap trade or large notional off-facility swap 59 = Credit Event Trade 60 = Succession Event Trade 61 = Give-up Give-in trade 62 = Dark trade 63 = Technical trade 64 = Benchmark
Taxonomy Type	TxnmyTyp	char	N	The type of identification taxonomy used to identify the security.	I = ISIN or Alternate instrument identifier plus CFI, i.e. SecurityID and SecurityIDSource of ISIN or another standard source plus CFICode E = Interim taxonomy, i.e. identified through AssetClass plus either Symbol or SecurityID and SecurityIDSource, and/or other additional instrument attributes.
Price Type	PxTyp	int	N	Code to represent the	1 = Percentage

				price type.	2 = Per unit 3 = Fixed amount 4 = Discount 5 = Premium 6 = Spread 7 = TED price 8 = TED yield 9 = Yield 20 = Normal 21 = Inverse rate 22 = Basis points 23 = Up front points
Venue Type	VenuTyp	char	N	Identifies the type of venue where a trade was executed.	E = Electronic exchange P = Pit X = Ex-pit R = Registered (e.g. SEF) O = Off-market / off-facility B = Central limit order book Q = Quote drive market D = Dark order book
Last Quantity	LastQty	Qty	Y	Quantity of the asset bought/sold of the trade.	
Last Multiplied Quantity	LastMultdQty	Qty	N	Expresses the quantity bought/sold when LastQty is expressed in contracts. Used in addition to LegLastQty, it is the product of LegLastQty and LegContractMultiplier.	
Total Trade Quantity	TtlTrdQty	Qty	N	Expresses the total quantity traded over the life of the contract when Last Quantity is to be repeated periodically over the term of the contract. Last Quantity times Trading Unit Period Multiplier.	
Total Trade Multiplied Quantity	TtlTrdMultdQty	Qty	N	Expresses the total trade quantity in units where Contract Multiplier is not 1. Total Trade Quantity times ContractMultiplier.	
Last Price	LastPx	Price	Y	Price of the trade.	
CalculatedCcyLastQty	CalcCcyLastQty	Qty	N	Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.	

Currency	Ccy	Currency	N	The dealt currency in FX.	
Settlement Currency	SettlCcy	Currency	N	Currency code of settlement denomination.	
Settlement Price FX Rate Calc	SettlPxFxRt Calc	char	N	For FX trades expresses whether to multiply or divide LastPx(31) to arrive at GrossTradeAmt(381).	M = Multiply D = Divide
Last Spot Rate	LastSpotRt	Price	N	F/X spot rate.	
Last Forward Points	LastFwdPnts	PriceOffset	N	F/X forward points added to LastSpotRate (94). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199.	
Gross Trade Amount	GrossTrdAmt	Amt	N	Total amount traded (i.e. quantity * price) expressed in units of currency. For FX Futures this is used to express the notional value of a fill when quantity fields are expressed in terms of contract size (i.e. quantity * price * contract size).	
Total Gross Trade Amount	TtlGrossTrd Amt	Amt	N	Expresses the full total monetary value of the traded contract. Total Trade Quantity [or total Trade Multiplied Quantity if priced in units instead of contracts] times Last Price.	
Transaction Time	TxnTm	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.	
Settlement Date	SettlDt	LocalMktDate	N	Specific date of trade settlement.	
Cleared Indicator	Clrd	int	N	Indicates whether the position being reported was cleared through a clearing organization.	0 = Not cleared 1 = Cleared
Clearing Intention	Clrlntn	int	N	Specifies the party's or parties' intention to clear the trade.	0 = Do not intend to clear 1 = Intend to clear
Backloaded Trade Indicator	BackTrdInd	Boolean	N	Indicates that the trade being reported occurred in the past and is still in effect or active.	Y = Backloaded N = Not backloaded
Confirmation Method	ConfmMeth	int	N	Specifies how a trade	0 = Non-electronic

				was confirmed.	1 = Electronic 2 = Unconfirmed
Mandatory Clearing Indicator	MandCrlInd	Boolean	N	An indication that the trade is flagged for mandatory clearing.	Y = Flagged for mandatory clearing N = Not flagged for mandatory clearing.
Mixed Swap Indicator	MixedSwaplnd	Boolean	N	An indication that the trade is a mixed swap.	Y = A mixed swap N = Not a mixed swap
Verification Method	VerfMeth	int	N	Indication of how a trade was verified.	0 = non-electronic 1 = electronic
ClearingRequirementException	ClrReqmtException	int	N	Specifies whether a party to a swap is using the clearing requirement exception pursuant to CEA Section 2(h)(7) and Commission regulations.	0 = No exception 1 = Exception
TradeCollateralization	TrdCollztn	int	N	Specifies how the trade is collateralized.	0 = Uncollateralized 1 = Partially collateralized 2 = One-way collateralization 3 = Fully collateralized
TradeContinuation	TrdContntrn	int	N	Specifies the post-execution trade continuation or lifecycle event represented by this report.	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting [Compression (used for OTC derivative trades) and Netting (used for Futures trades) are essentially the same business process, i.e. rolling up closely related contracts into a single trade or position.] 6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up

					19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade [The breakdown of a contract position to a more granular level, e.g. from a yearly position to monthly positions.] 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment [An adjustment to both the long and short positions by the same quantity.] 29 = Unequal position adjustment [An adjustment to either the long or short position quantity but not both.] 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText
TradeContinuationText	TrdContntrTxt	String	N	Elaboration of the purpose or action of the regulatory report when Trade Continuation=99 (Other).	
IntraFirmTradeIndicator	IntraFirmTrdInd	Boolean	N	Indicates whether the trade or position was entered into as an intra-group transaction, i.e. between two units of the same parent entity. [In the context of EMIR this refers to Regulation (EU) 648/2012 Article 3 "intragroup transactions" section 1 which states: "In relation to a non-financial counterparty, an intragroup transaction is an OTC derivative contract entered into with another counterparty which is part of the same group provided that both	Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction

				counterparties are included in the same consolidation on a full basis and they are subject to an appropriate centralised risk evaluation, measurement and control procedures and that counterparty is established in the Union or, if it is established in a third country, the Commission has adopted an implementing act under Article 13(2) in respect of that third country."]	
RegTrdID (Repeating)					
Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	N = LEI (Legal Entity Identifier)
Party Role	R	int	Y	Identifies the role of the party identified.	21 = Clearing Organization 73 = Swap Execution Facility (SEF) 102 = Data Repository (e.g. SDR)
Instrmt					
FinDetls					
Agreement Description	AgmtDesc	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.	
Agreement Version	AgmtVer	String	N	The version of the master agreement.	
Pmt (Repeating)					
Undly (Repeating)					
CollAmt (Repeating)					
Leg (Repeating)					
Leg/Instrmt					
Amt (Repeating)					
Position Amount Type	Typ	String	Y	Type of position amount.	CASH = Cash amount (corporate event)

					CRES = Cash residual amount FMTM = Final mark-to-market amount IMTM = Incremental mark-to-market PREM = Premium amount SMTM = Start of day mark-to-market TVAR = Trade variation amount VADJ = Value adjusted amount SETL = Settlement value ICPN = Initial trade coupon amount ACPN = Accrued coupon amount CPN = Coupon amount IACPN = Incremental accrued coupon CMTM = Collateralized mark-to-market ICMTM = Incremental collateralized mark-to-market DLV = Compensation amount BANK = Total banked amount COLAT = Total collateralized amount LSNV = Long paired swap or swaption notional value SSNV = Short paired swap or swaption notional value SACPN = Start-of-day accrued coupon NPV = Net present value SNPV = Start-of-day net present value NCF = Net cash flow PVFEES = Present value of all fees PV01 = Present value of one basis points 5YREN = The five year equivalent notional amount UMTM = Undiscounted mark-to-market
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					MTD = Mark-to-model VMTM = Mark-to-model variance VMTD – Mark-to-model variance
Position Amount	Amt	Amt	Y	Position amount.	
Position Currency	Ccy	Currency	N	Currency of position amount.	
TrdLeg (Repeating)					
TrdRegTS (Repeating)					
Trade Regulatory Timestamp	TS	UTCTimestamp	N	Traded / Regulatory timestamp value. Use to store time information required by government regulators or self regulatory organizations (such as an exchange or clearing house).	
Trade Regulatory Timestamp Type	Typ	int	N	Trading / Regulatory timestamp type. Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction.	1 = Execution time 2 = Time in 3 = Time out 4 = Broker receipt 5 = Broker execution 6 = Desk receipt 7 = Submission to clearing 8 = Time priority 9 = Orderbook entry time 10 = Order submission time 11 = Publicly reported 12 = Public report updated 13 = Non-publicly reported 14 = Non-public report updated 15 = Submitted for confirmation 16 = Updated for confirmation 17 = Confirmed 18 = Updated for clearing 19 = Cleared 20 = Allocations submitted 21 = Allocations updated 22 = Application completed 23 = Submitted to repository 24 = Post-trade

					continuation event
RptSide (Repeating)					
Side	Side	char	Y	Side instance.	1 = Buy 2 = Sell
Block Trade Indicator	BlkTrdAllocInd	int	N	Indicates whether a block trade will be or has been allocated.	0 = Block to be allocated 1 = Block not to be allocated 2 = Allocated sub-trade trade
Last Capacity	LastCpcty	char	N	Trade capacity of the party on this side of the trade.	1 = Agent 4 = Principal
RptSide/Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	B = BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B") C = Generally accepted market participant identifier (e.g. NASD mnemonic) D = Proprietary / Custom code H = CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) N = LEI (Legal Entity Identifier)
Party Role	R	int	Y	Identifies the role of the party identified.	1 = Executing Firm 4 = Clearing Firm 5 = Investor ID 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 16 = Executing System / Original Input Source 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 30 = Broker/Agent

					36 = Entering trader 37 = Contra trader 38 = Position account 43 = Internal Carry Account 44 = Order Entry Operator ID 47 = Third Party Allocation Firm 48 = Claiming Account 49 = Asset Manager 53 = Trader mnemonic 54 = Sender Location 55 = Session ID 62 = Report originator 73 = Execution Venue 102 = Data Repository (e.g. SDR) 113 = Excluded reference entity 116 = Reporting entity 200 = FEC GUI User ID
RptSide/Pty/Sub (Repeating)					
Party Sub ID	ID	String	N	Sub-identifier attribute of the party.	
Party Sub ID Type	Typ	int	N	Type of the Party Sub ID.	1 = Firm 3 = System 5 = Full legal name of firm [or person] 6 = Postal address 9 = Contact name 26 = Account type or Origin 41 = Customer account type 42 = Omnibus account 44 = Guarantee Fund 45 = Swap dealer [ID: Y N] 46 = Major participant [ID: Y N] 47 = Financial entity [ID: Y N] 48 = US Domicile [ID: Y N] 49 = Reporting entity indicator [ID: Y N] 50 = Elected clearing requirement exception [ID: Y N] 56 = Deal identifier 64 = Company Activities [For regulatory reporting. ID values include:

					A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.] 65 = European Economic Area domiciled [ID: Y or N] 66 = Contract linked to commercial or treasury financing for this counterparty [ID: Y or N] 67 = Contract above clearing threshold for this counterparty [ID: Y or N] 100 = EDB Id
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5.2.4 Trade Capture Report Message Specification – Positive Response

This message is returned to the reporting entity to acknowledge acceptance of the report.

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRpt					
TradeID	TrdID	String	Y	The unique ID assigned to the trade by the reporting entity.	
SecondaryFirmTradeID	FirmTrdID2	String	N	The ID assigned to a trade by the firm submitting the report to track a trade within the Firm system.	
Trade Report Trans Type	TransTyp	int	Y	Identifies Trade Report message transaction type.	0 = New 1 = Cancel 2 = Replace
Trade Report Type	RptTyp	int	Y	Type of Trade Report.	101 = Notification
Trade Report Status	TrdRptStat	int	Y	Trade report status.	105 = Accepted by SDR/ETR
RegTrdID (Repeating)					
RptSide (Repeating)					
Side	Side	char	Y	Side instance.	1 = Buy 2 = Sell

5.2.5 Trade Capture Report Ack Message Specification – Negative Response

This message is returned to the reporting entity to reject the report.

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRptAck					
TradeID	TrdID	String	Y	The unique ID assigned to the trade by the reporting entity.	
SecondaryFirmTradeID	FirmTrdID2	String	N	The ID assigned to a trade by the firm submitting the report to track a trade within the Firm system.	
Trade Report Trans Type	TransTyp	int	Y	Identifies Trade Report message transaction type.	0 = New 1 = Cancel 2 = Replace
Trade Report Type	RptTyp	int	Y	Type of Trade Report.	101 = Notification
Trade Report Status	TrdRptStat	int	Y	Result of processing	0 = Accepted

				Trade Capture Report.	1 = Rejected
TradeReportRejectReason	RejRsn	int	Y	Reason for reject.	99 = Other
RejectText	RejTxt	String	T	Descriptive reason for reject.	
RegTrdID (Repeating)					
RptSide (Repeating)					
Side	Side	char	Y	Side instance.	1 = Buy 2 = Sell

5.2.6 User Request Message Specification

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

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

5.2.7 User Response Message Specification

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

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

6 Message Samples

6.1 New Trade Message Samples

6.1.1 FX Forward

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594000" RegRptTyp="4" TrdTyp="22"
  TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Crd="0" Crlntn="1" MandCrlnd="Y"
  IntraFirmTrdInd="N" TrdCollztn="0" SettlTyp="M1" SettlDt="2012-11-26" CnfrmMeth="0" VerfMeth="0"
  TxnmyTyp="I" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR"
  LastQty="25000000" SettlPxRtCalc="M" CalcCcyLastQty="32306250">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T12:03:00.000-05:00"/>
  <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->
  <Pty R="21" ID="LEI of clearing Org" Src="N"/>
  <Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126" PxUOM="Ccy" PxUOMCcy="EUR"
    PxQteMeth="STD" SettlMeth="P"/>
  <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
  <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
    PmtMethod="18">
    <PmtSettl Amt="25000000" Ccy="EUR">
      <!-- Beneficiary's Bank / Depository -->
      <Pty ID="HSBCGBLO" Src="B" R="109"/>
      <!-- Beneficiary (Bank) -->
      <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
    </PmtSettl>
  </Pmt>
  <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
  <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
    PmtMethod="16">
    <PmtSettl Ccy="USD">
      <!-- Beneficiary's Bank / Depository -->
      <Pty ID="CHASUS33" Src="B" R="109"/>
      <!-- Beneficiary (Bank) -->
      <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
    </PmtSettl>
  </Pmt>
  <TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
  <TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
  <RptSide Side="1" LastCpcty="4">
    <!-- buy -->
    <Pty ID="GIGALEI" Src="N" R="7">
      <!-- Company Activities -->
      <Sub Typ="64" ID="F"/>
      <!-- Financial Entity -->
      <Sub Typ="47" ID="Y"/>
      <!-- EEA ? -->
      <Sub Typ="65" ID="N"/>
    </Pty>
  </RptSide>
  <RptSide Side="2" LastCpcty="4">
    <!-- sell -->
  </RptSide>

```

```

<Pty ID="PNBPLEI" Src="N" R="7">
  <!-- Reporting entity -->
  <Sub Typ="49" ID="Y"/>
  <!-- Company Activities -->
  <Sub Typ="64" ID="F"/>
  <!-- Financial Entity -->
  <Sub Typ="47" ID="Y"/>
</Pty>
</RptSide>
</TrdCaptRpt>

```

6.1.2 FX Swap

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594001" RegRptTyp="4" TrdTyp="22"
  TxnTm="2012-09-26T12:03:00.000-05:00" TrdDt="2012-09-26" Cld="0" ClnIntn="1" MandClnInd="Y"
  TrdCollzn="0" CnfmMeth="0" VerfMeth="0" SettlTyp="M1" SettlDt="2012-11-26" TxnmyTyp="I">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-09-12T12:45:39.000-05:00"/>
  <!-- Bilateral USI for Near Leg -->
  <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0" LegRefID="A"/>
  <!-- Bilateral USI for Far Leg -->
  <RegTrdID ID="8695422" Src="PNBP" Typ="0" Evnt="0" LegRefID="B"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->
  <Pty R="21" ID="LEI of clearing Org" Src="N"/>
  <Instrmt Sym="EUR/USD" SecTyp="FXSWAP" CFI="MRCXXX" PxUOM="Ccy" PxUOMCcy="EUR" PxQteMeth="STD"
    SettlMeth="P">
    <DtAdjmt BizDayCnvt="2">
      <BizCtr Ctr="USNY"/>
      <BizCtr Ctr="GBLO"/>
    </DtAdjmt>
  </Instrmt>
  <!-- Near Leg -->
  <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
  <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-10-26" SettlStyle="0"
    PmtMethod="18" LegRefID="A">
    <PmtSettl Amt="25000000" Ccy="EUR">
      <Pty ID="HSBCGBLO" Src="B" R="109"/>
      <!-- Beneficiary's Bank / Depository -->
      <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
      <!-- Beneficiary (Bank) -->
    </PmtSettl>
  </Pmt>
  <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
  <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-10-26" SettlStyle="0"
    PmtMethod="16" LegRefID="A">
    <PmtSettl Ccy="USD">
      <Pty ID="CHASUS33" Src="B" R="109"/>
      <!-- Beneficiary's Bank / Depository -->
      <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
      <!-- Beneficiary (Bank) -->
    </PmtSettl>
  </Pmt>

```

```
<!-- Far Leg -->
<!-- Principal Exchange / Seller pays USD / Std SettlStyle SettlMeth=CHIPS -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
      PmtMethod="16" LegRefID="B">
  <PmtSettl Ccy="USD">
    <Pty ID="HSBCUS33" Src="B" R="109"/>
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="12345678901" Src="D" R="32" Qual="7"/>
    <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyers pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
      PmtMethod="18" LegRefID="B">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <Pty ID="CHASGBLO" Src="B" R="109"/>
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="23456789122" Src="D" R="32" Qual="7"/>
    <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt>
<!-- Near Leg -->
<TrdLeg SettlTyp="M1" SettlDt="2012-10-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
      LegCalcCcyLastQty="32306250">
  <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="A" Side="1" Ccy="EUR"/>
</TrdLeg>
<!-- Far Leg -->
<TrdLeg SettlTyp="M2" SettlDt="2012-11-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
      LegCalcCcyLastQty="32306250">
  <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="B" Side="2" Ccy="EUR"/>
</TrdLeg>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>
```

6.1.3 FX Option on Forward w/ Fixed Premium

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594002" RegRptTyp="4" TrdTyp="22"
  TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" ClrIntn="1" MandClrInd="Y"
  TrdCollztn="0" CnfrmMeth="0" VerfMeth="0" PxTyp="20" SettlTyp="M1" SettlDt="2012-11-26"
  LastSpotRt="1.29000" LastFwdPnts="0.00225" TxnmyTyp="E">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T12:03:00.000-05:00"/>
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt SecTyp="OPT" CFI="OPECPS" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1"
  AssetClss="2">
  <DtAdjmt BizDayCnvt="4">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<!-- Fixed Premium Payment on option -->
<Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->

```

```

<Sub Typ="65" ID="N"/>
</Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.1.4 FX Option on Forward w/ Calculated Premium

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594002" RegRptTyp="4" TrdTyp="22"
TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" ClrIntrn="1" MandClrlnd="Y"
TrdCollztn="0" CnfmMeth="0" VerfMeth="0" PxTyp="20" SettlTyp="M1" SettlDt="2012-11-26"
LastSpotRt="1.29000" LastFwdPnts="0.00225" TxnmyTyp="E">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T12:03:00.000-05:00"/>
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt SecTyp="OPT" CFI="OPECPS" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1"
AssetClss="2">
  <DtAdjmt BizDayCnvt="4">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<!-- Fixed Premium Payment on option -->
<Pmt Typ="10" PaySide="1" RcvSide="2" Amt="48459.38" Ccy="USD" Dt="2012-10-26"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18"
SettlStyle="0" PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18"
SettlStyle="0" PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->

```

```

<Pty ID="CHASUS33" Src="B" R="109"/>
<!-- Beneficiary (Bank) -->
<Pty ID="0987236727" Src="D" R="32" Qual="7"/>
</PmtSettl>
</Pmt>
<Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.1.5 FX Option – Binary

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594004" RegRptTyp="4" TrdTyp="22"
  TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Crd="0" Crlntn="1" MandCrlnd="Y"
  TrdCollztn="0" CnfmMeth="0" VerfMeth="0" PxTyp="20" SettlTyp="M1" SettlDt="2012-11-26"
  LastSpotRt="1.29000" LastFwdPnts="0.10000" TxnmyTyp="E">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T12:03:00.000-05:00"/>
<RegTrdID ID="8695422" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt SecTyp="OPT" CFI="OPECPS" ExerStyle="0" MMY="20121218" PutCall="1"
  AssetClss="2">
  <!-- Trigger -->
  <CmplxEvnt Typ="2" OptPayAmt="150000" Px="1.30000"/>
  <DtAdjmt BizDayCnvn="4">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<!-- Fixed Premium Payment on option -->

```

```

<Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="EUR" Dt="2012-10-26"/>
<!-- On trigger, Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on trigger -->
<Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="150000" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="150000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.1.6 FX Option – Barrier Knock in

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="4" TrdTyp="22"
  TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" ClrIntn="1" MandClrInd="Y"
  TrdCollztn="3" CnfmMeth="0" VerfMeth="0" PxTyp="20" SettlTyp="M1" SettlDt="2012-11-26"
  LastSpotRt="1.29000" LastFwdPnts="0.00225" TxnmyTyp="E">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T12:03:00.000-05:00"/>
  <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->
  <Pty R="21" ID="LEI of clearing Org" Src="N"/>
  <Instrmt SecTyp="OPT" CFI="OPECPS" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1"

```

```
AssetClss="2">
  <!-- Knock-in up -->
  <CmplxEvnt Typ="3" Px="1.29100"/>
  <DtAdjmt BizDayCnvn="4">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<!-- Fixed Premium Payment on option -->
<Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
```

```
</TrdCaptRpt>
```

6.2 Lifecycle Event Message Samples

6.2.1 Valuation Report

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Valuation -->
<!-- Note TransTyp=0 (New), RegRptTyp=7 (Valuation) -->
<TrdCaptRpt RptID="1234567890123" BizDt="2012-11-15" TxnTm="2012-11-15T12:03:00.000-05:00" TransTyp="0"
RegRptTyp="7" LastSpotRt="1.29125">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
  <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
  <!-- Instrument is required so this will validate against the schema -->
  <Instrmt/>
  <!-- Valuation is reported here -->
  <Amt Typ="TVA" Amt="32306.25" Ccy="USD"/>
  <!-- Identify the reporting entity making the report -->
  <RptSide Side="2">
    <Pty ID="PNBPLEI" Src="N" R="7">
      <!-- Reporting entity -->
      <Sub Typ="49" ID="Y"/>
    </Pty>
  </RptSide>
</TrdCaptRpt>
```

6.2.2 FX Forward – Amendment

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Amendment, price-forming, e.g. change of price -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=9 (Post-trade event), TrdContntn=8 (Amendment) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594002" RegRptTyp="9" TrdTyp="22"
TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Crd="0" CrlIntn="1" MandCrlInd="Y"
TrdCollztn="0" PxTyp="20" LastPx="1.29500" LastSpotRt="1.29000" LastFwdPnts="0.00500" Ccy="EUR"
LastQty="25000000" CalcCcyLastQty="32375000" CnfrmMeth="0" VerfMeth="0" SettlTyp="M1"
SettlDt="2012-11-26" TrdContntn="8" TxnMyTyp="I">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
  <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->
  <Pty R="21" ID="LEI of clearing Org" Src="N"/>
  <Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126"/>
  <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
  <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
    <PmtSettl Amt="25000000" Ccy="EUR">
      <!-- Beneficiary's Bank / Depository -->
      <Pty ID="HSBCGBLO" Src="B" R="109"/>
      <!-- Beneficiary (Bank) -->
```

```

<Pty ID="01128764556" Src="D" R="32" Qual="7"/>
</PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32375000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

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

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Exercise - Cancel Option -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=9 (Post-trade event), TrdContntn=4 (Exercise) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594003" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T12:03:00.000-05:00" TrdDt="2012-10-26" Crd="0" Crlntn="1" MandCrlnd="Y"
  TrdCollztn="0" PxTyp="20" CnfmMeth="0" VerfMeth="0" SettlTyp="M1" SettlDt="2012-11-26"
  LastSpotRt="1.29000" LastFwdPnts="0.00225" TrdContntn="4" TxnmyTyp="E">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
  <RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->
  <Pty R="21" ID="LEI of clearing Org" Src="N"/>
  <Instrmt SecTyp="OPT" CFI="OPECPS" ExerStyle="0" MMY="20121218" StrkPx="1.29225" PutCall="1"

```

```
AssetClss="2">
<DtAdjmt BizDayCnvtN="4">
  <BizCtr Ctr="USNY"/>
  <BizCtr Ctr="GBLO"/>
</DtAdjmt>
</Instrmt>
<!-- Fixed Premium Payment on option -->
<Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-10-26"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
<!-- SubTyp=8 is for Conditional Principal Exchange, e.g. on exercise -->
<Pmt Typ="3" SubTyp="8" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18"
  SettlStyle="0" PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<Undly Sym="EUR/USD" SecTyp="FXSPOT"/>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>
```

6.2.4 FX Option – New Forwards trade from an Options Exercise

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Exercise - New Forward -->
<!-- Note TransTyp=0 (New), RegRptTyp=9 (Post-trade event), TrdConttn=4 (Exercise) -->
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" CldIntn="1" MandCldInd="Y"
  TrdCollztn="0" PxTyp="20" CnfmMeth="0" VerfMeth="0" SettlTyp="M1" SettlDt="2012-11-26"
  LastSpotRt="1.29000" LastFwdPnts="0.00225" TrdConttn="4" TxnmyTyp="I">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T14:03:00.000-05:00"/>
<!-- Prior USI of terminated swaption trade -->
<RegTrdID ID="8695420" Src="PNBP" Typ="1" Evnt="0"/>
<!-- Current USI of new swap trade. -->
<RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXSPOT" CFI="MRCXXX" MMY="20121126">
  <DtAdjmt BizDayCnvn="4">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-12-18" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-12-18" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->

```

```

<Sub Typ="65" ID="N"/>
</Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.2.5 FX Forward – Novation submitted as an amendment

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Novation - Single Message -->
<!-- Note TransTyp=2 (Replace), RegRptTyp=9 (Post-trade event), TrdContntrn=0 (Novation) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594001" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" ClrIntn="1" MandClrInd="Y"
  TrdCollztn="0" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR"
  LastQty="25000000" CalcCcyLastQty="32375000" CnfrmMeth="0" VerfMeth="0" SettlTyp="M1"
  SettlDt="2012-11-26" TrdContntrn="0" TxnmyTyp="I">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764566" Src="D" R="32" Qual="7"/>
    <!-- CHANGE: Novated to different participant -->
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>

```

```

<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.2.6 FX Forward – Trade Termination due to a novation

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Novation - Two Message - Cancel -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=9 (Post-trade event), TrdContntrn=0 (Novation) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594002" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" ClrIntn="1" MandClrInd="Y"
  TrdCollztn="0" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR"
  LastQty="25000000" CalcCcyLastQty="32375000" CnfmMeth="0" VerfMeth="0" SettlTyp="M1"
  SettlDt="2012-11-26" TrdContntrn="0" TxnmyTyp="I">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
<!-- USI of old trade. Evnt=4 (Novation) -->
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="4"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>

```

```

</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.2.7 FX Forward – New Trade due to a novation

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Novation - Two Message - New Trade -->
<!-- Note TransTyp=0 (New), RegRptTyp=9 (Post-trade event), TrdContntr=0 (Novation) -->
<TrdCaptRpt TransTyp="0" RptTyp="0" RptID="4578437594003" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Clrd="0" Clrintn="1" MandClrlnd="Y"
  TrdCollztn="3" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR"
  LastQty="25000000" CalcCcyLastQty="32375000" CnfrmMeth="0" VerfMeth="0" SettlTyp="M1"
  SettlDt="2012-11-26" TrdContntr="0" TxnmyTyp="I">
  <Hdr SID="RCP" TID="CME" TSub="CMESDR" Snt="2012-10-26T13:03:00.000-05:00"/>
  <!-- Prior USI of old trade. Evnt=4 (Novation) -->
  <RegTrdID ID="8695420" Src="PNBP" Typ="1" Evnt="4"/>
  <!-- Current USI of trade. Evnt=4 (Novation) -->
  <RegTrdID ID="8695421" Src="PNBP" Typ="0" Evnt="4"/>
  <!-- Execution venue -->
  <Pty R="73" ID="MIC of Execution venue" Src="G"/>
  <!-- Clearing Organization -->

```

```

<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764566" Src="D" R="32" Qual="7"/>
    <!-- Novated new party -->
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="ANOTHERLEI" Src="N" R="7">
    <!-- Novated new party -->
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

6.2.8 FX Forward – Partial Unwind

```

<?xml version="1.0" encoding="UTF-8"?>
<!-- Partial Unwind -->

```

```
<!-- Note TransTyp=2 (Replace), RegRptTyp=9 (Post-trade event), TrdContntr=3 (Partial Swap Unwind) -->
<TrdCaptRpt TransTyp="2" RptTyp="0" RptID="4578437594001" RegRptTyp="9" TrdTyp="22"
  TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" CldIntn="1" MandCldInd="Y"
  TrdCollztn="0" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000"
  LastFwdPnts="0.00225" Ccy="EUR" LastQty="12500000" CalcCcyLastQty="16187500" CnfrmMeth="0"
  VerfMeth="0" SettlTyp="M1" SettlDt="2012-11-26" TrdContntr="3" TxnmyTyp="I">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXFWD" CF="MRCXXX" MMY="20121126"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="12500000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
  <PmtSettl Amt="12500000" Ccy="EUR">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="HSBCGBLO" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="16187500" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
  <PmtSettl Ccy="USD">
    <!-- Beneficiary's Bank / Depository -->
    <Pty ID="CHASUS33" Src="B" R="109"/>
    <!-- Beneficiary (Bank) -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/>
  </PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
  <!-- buy -->
  <Pty ID="GIGALEI" Src="N" R="7">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
    <!-- EEA ? -->
    <Sub Typ="65" ID="N"/>
  </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
  <!-- sell -->
  <Pty ID="PNBPLEI" Src="N" R="7">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
```

```
</TrdCaptRpt>
```

6.2.9 FX Forward –Full Unwind/Termination

```
<?xml version="1.0" encoding="UTF-8"?>
<!-- Unwind -->
<!-- Note TransTyp=1 (Cancel), RegRptTyp=9 (Post-trade event), TrdContntr=2 (Swap Unwind) -->
<TrdCaptRpt TransTyp="1" RptTyp="0" RptID="4578437594002" RegRptTyp="9" TrdTyp="22"
TxnTm="2012-10-26T13:03:00.000-05:00" TrdDt="2012-10-26" Cld="0" CldIntn="1" MandCldInd="Y"
TrdCollztn="0" PxTyp="20" LastPx="1.29225" LastSpotRt="1.29000" LastFwdPnts="0.00225" Ccy="EUR"
LastQty="25000000" CalcCcyLastQty="32375000" CnfrmMeth="0" VerfMeth="0" SettlTyp="M1"
SettlDt="2012-11-26" TrdContntr=2 TxnmyTyp="I">
<Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2012-10-26T13:03:00.000-05:00"/>
<RegTrdID ID="8695420" Src="PNBP" Typ="0" Evnt="0"/>
<!-- Execution venue -->
<Pty R="73" ID="MIC of Execution venue" Src="G"/>
<!-- Clearing Organization -->
<Pty R="21" ID="LEI of clearing Org" Src="N"/>
<Instrmt Sym="EUR/USD" SecTyp="FXFWD" CFI="MRCXXX" MMY="20121126"/>
<!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=18 (CHAPS) -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
PmtMethod="18">
<PmtSettl Amt="25000000" Ccy="EUR">
<!-- Beneficiary's Bank / Depository -->
<Pty ID="HSBCGBLO" Src="B" R="109"/>
<!-- Beneficiary (Bank) -->
<Pty ID="01128764556" Src="D" R="32" Qual="7"/>
</PmtSettl>
</Pmt>
<!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=16 (CHIPS) -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-11-26" SettlStyle="0"
PmtMethod="16">
<PmtSettl Ccy="USD">
<!-- Beneficiary's Bank / Depository -->
<Pty ID="CHASUS33" Src="B" R="109"/>
<!-- Beneficiary (Bank) -->
<Pty ID="0987236727" Src="D" R="32" Qual="7"/>
</PmtSettl>
</Pmt>
<TrdRegTS Typ="1" TS="2012-10-26T11:03:00.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-10-26T12:03:00.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
<!-- buy -->
<Pty ID="GIGALEI" Src="N" R="7">
<!-- Company Activities -->
<Sub Typ="64" ID="F"/>
<!-- Financial Entity -->
<Sub Typ="47" ID="Y"/>
<!-- EEA ? -->
<Sub Typ="65" ID="N"/>
</Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
<!-- sell -->
```

```
<Pty ID="PNBPLEI" Src="N" R="7">
  <!-- Reporting entity -->
  <Sub Typ="49" ID="Y"/>
  <!-- Company Activities -->
  <Sub Typ="64" ID="F"/>
  <!-- Financial Entity -->
  <Sub Typ="47" ID="Y"/>
</Pty>
</RptSide>
</TrdCaptRpt>
```