

# **CME ClearPort® API**

## **CME Repository Services**

### **Trade Reporting API – OTC IRS**

Version: 0.3  
1/17/2014

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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 Commodity 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 Swap details*

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

#### 3.1.1 Swap Types

##### 3.1.1.1 Interest rate Swaps (IRS)

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

##### 3.1.1.2 Forward Rate Agreement (FRA)

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

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

#### 3.1.2 Options on Swaps

##### 3.1.2.1 Cap Floor

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

### 3.1.2.2 Swaption

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

There are two types of swaption contracts:

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

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

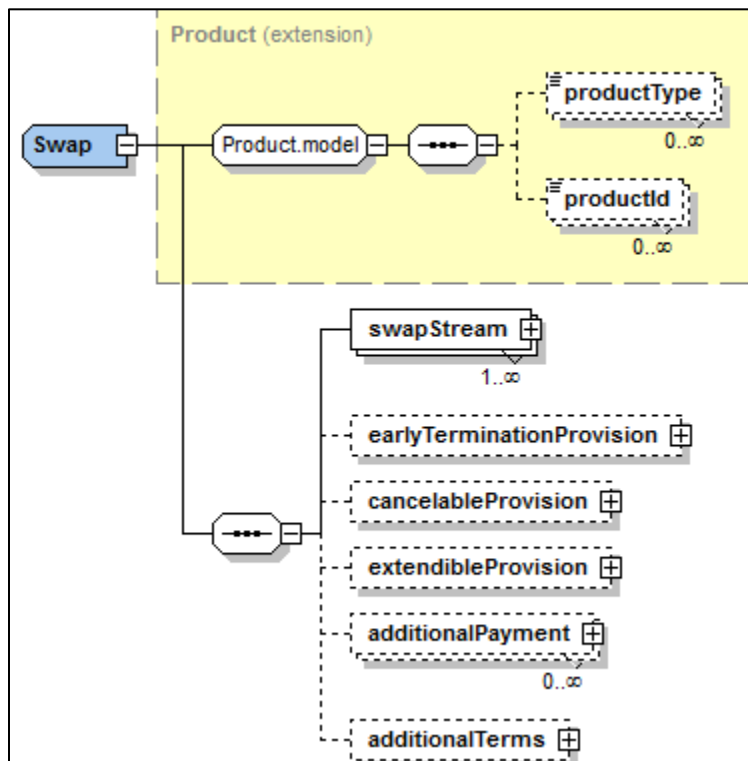
### 3.1.3 Components used to Report Swaps<sup>1</sup>

#### 3.1.3.1 Swap (Interest Rate Swaps)

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

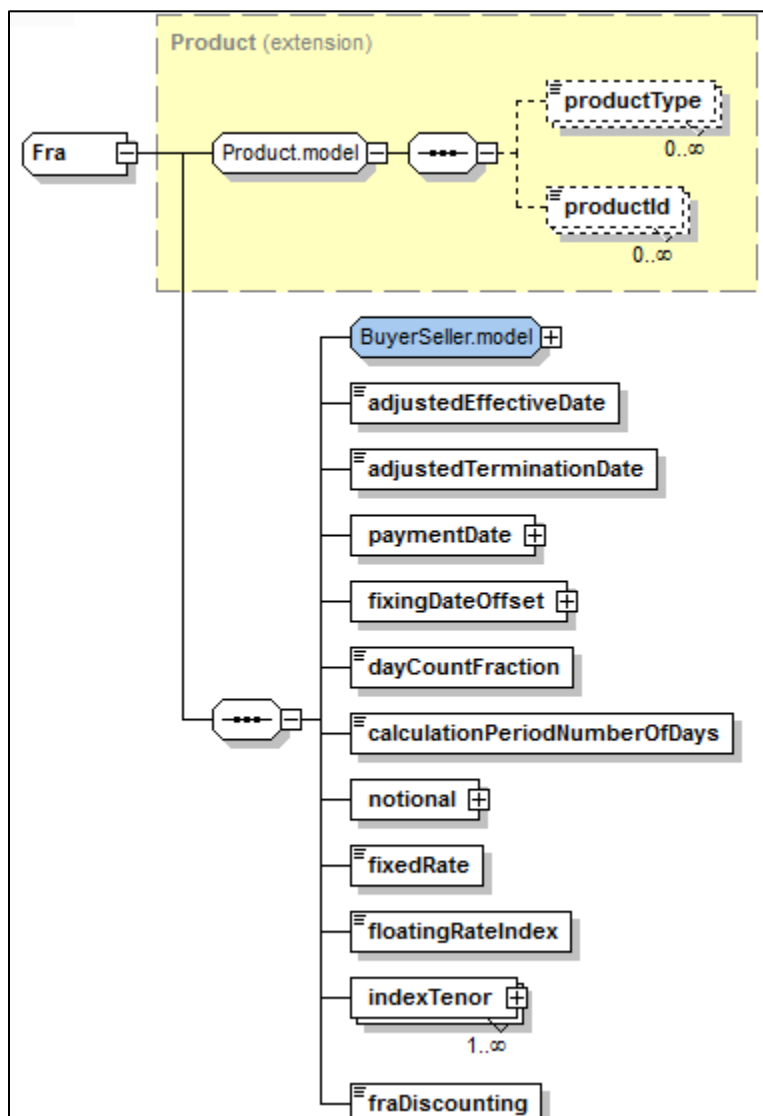
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<sup>1</sup> This includes the details associated with the Underlying Swap



### 3.1.3.2 Fra (Forward Rate Agreement)

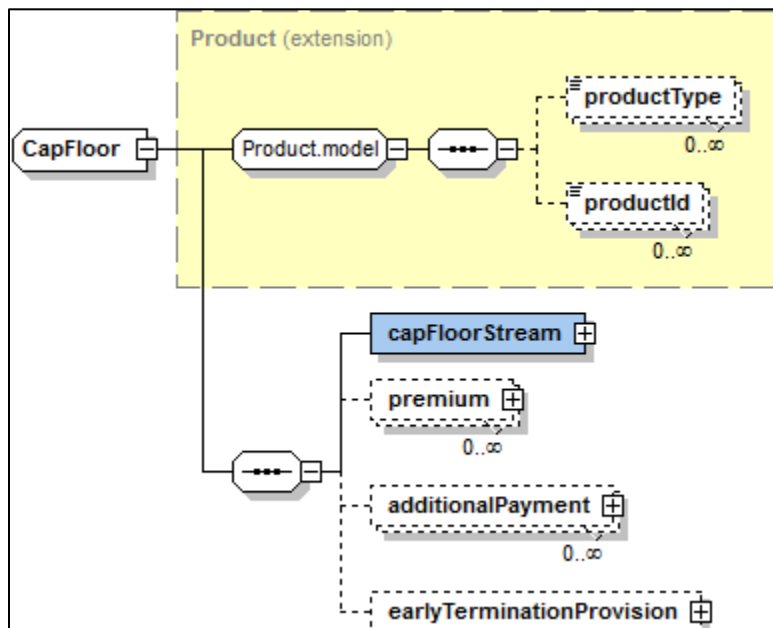
This component is used to report a Forward Rate agreement product. The Fra component is also used to specify the elements needed to specify calculations associated with the payment and maturity of the fra contract.



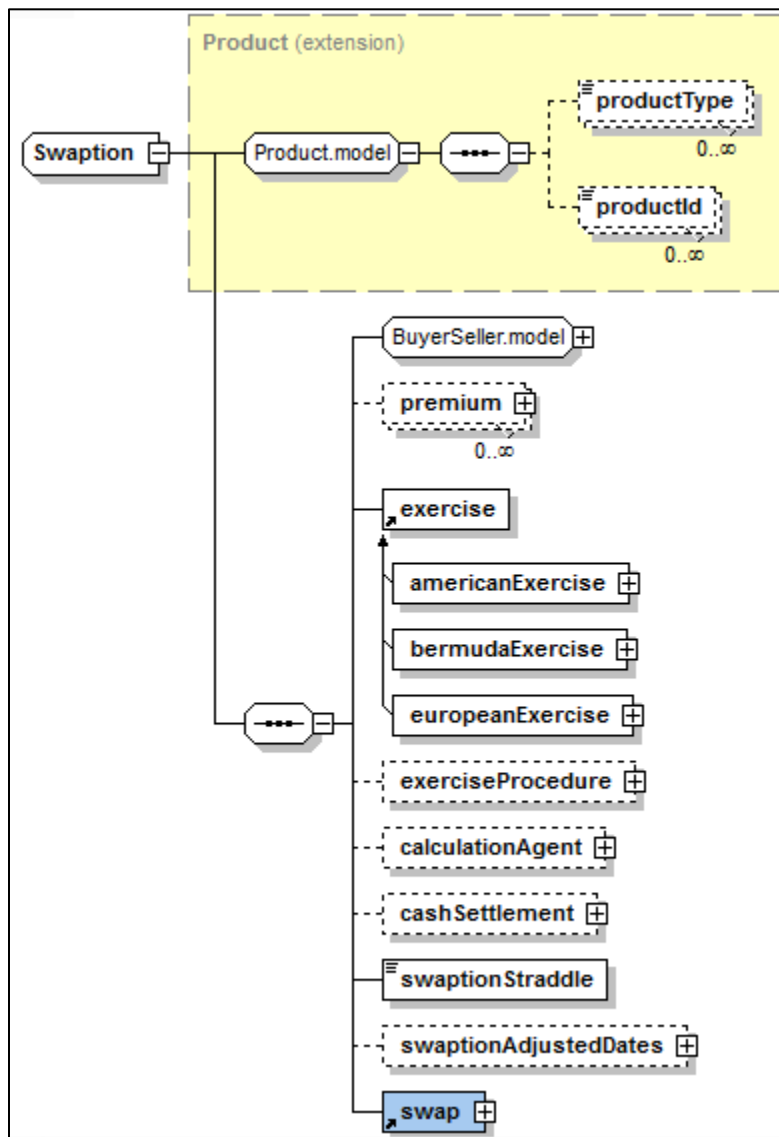
### 3.1.3.3 CapFloor

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



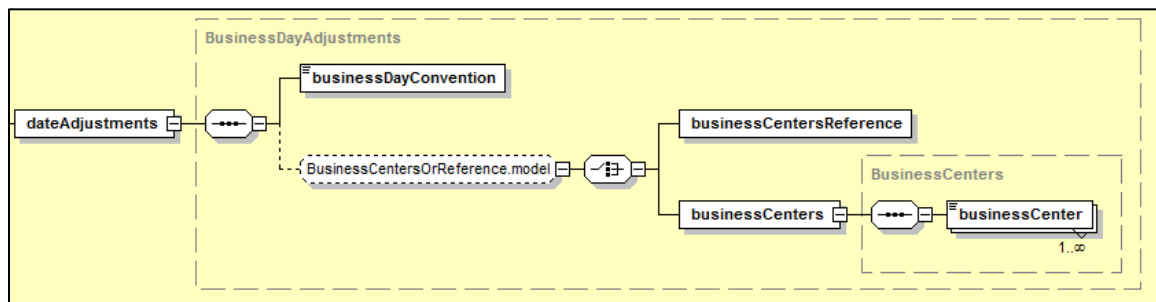


#### 3.1.3.4 Swaption



### 3.1.4 Specifying Adjustment Parameters for Unadjusted dates

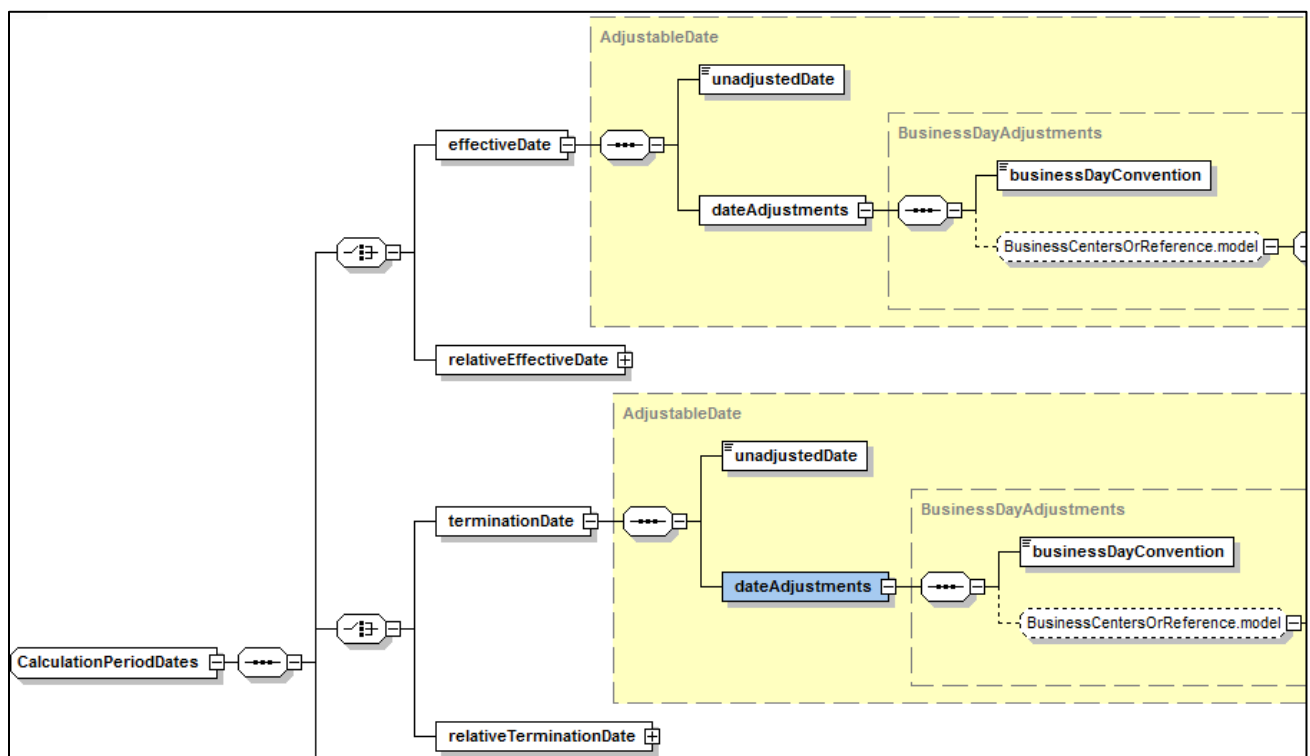
All dates in the SwapStream component can be specified as an Unadjusted date and the date adjustment parameters can be specified.



### 3.1.5 Specifying Calculation Dates

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

#### 3.1.5.1 Effective and Termination dates

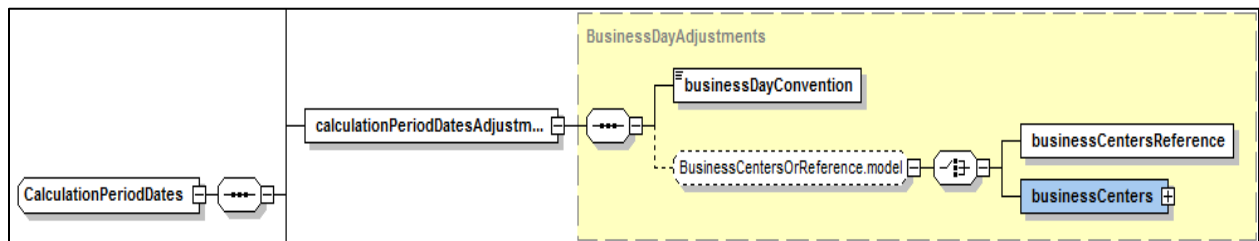


Field	Description	Swap Type	XPath
Effective Dates	Date when the floating accruals or fixed accruals on the swap or begin. This date is also known as the start date.	IRS	swap/ swapStream/calculationPeriodDates/effectiveDate/unadj

			ustedDate
		FRA	fra/adjustedEffectiveDate
		Cap Floor	capFloor/ capFloorStream/calculation PeriodDates/effectiveDate/u nadjustedDate
		Swaption	swaption/swap/swapStream/ calculationPeriodDates/effec tiveDate/unadjustedDate
TerminationDate	Date when fixed accruals or floating accruals stop. This is also usually the last payment date of the coupon. This date is also known as the end date	IRS	swap/ swapStream/calculationPeri odDates/terminationDate
		FRA	fra/adjustedTerminationDate
		Cap Floor	capFloor/ capFloorStream/calculation PeriodDates/effectiveDate
		Swaption	swaption/swap/swapStream/ calculationPeriodDates/termi nationDate/unadjustedDate

### 3.1.5.2 Calculation Period Date adjustments

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

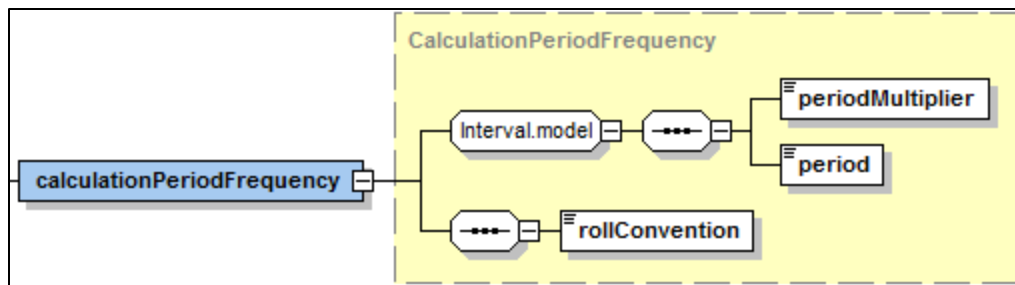


Field	Description	Swap Type	XPath
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day.  <b>Supported Enums:</b> FOLLOWING MODFOLLOWING FRN PRECEDING MODPRECEDING	IRS	swap/swapStream/calculationPeriodDates/ businessDayAdjustments/busin essDayConvention
		CapFloor	CapFloor/capFloorStream/ calculationPeriodDates/ businessDayAdjustments/busin essDayConvention
		Swaption	swaption/swap/swapStream/cal culationPeriodDates/

	NEAREST NONE		businessDayAdjustments/businessDayConvention
Calculation Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/calculationPeriodDates/businessDayAdjustments/businessCenters
		CapFloor	CapFloor/capFloorStream/calculationPeriodDates/businessDayAdjustments/businessCenters
		Swaption	swaption/swap/swapStream/calculationPeriodDates/businessDayAdjustments/businessCenters

### 3.1.5.3 Calculation Period Frequency

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

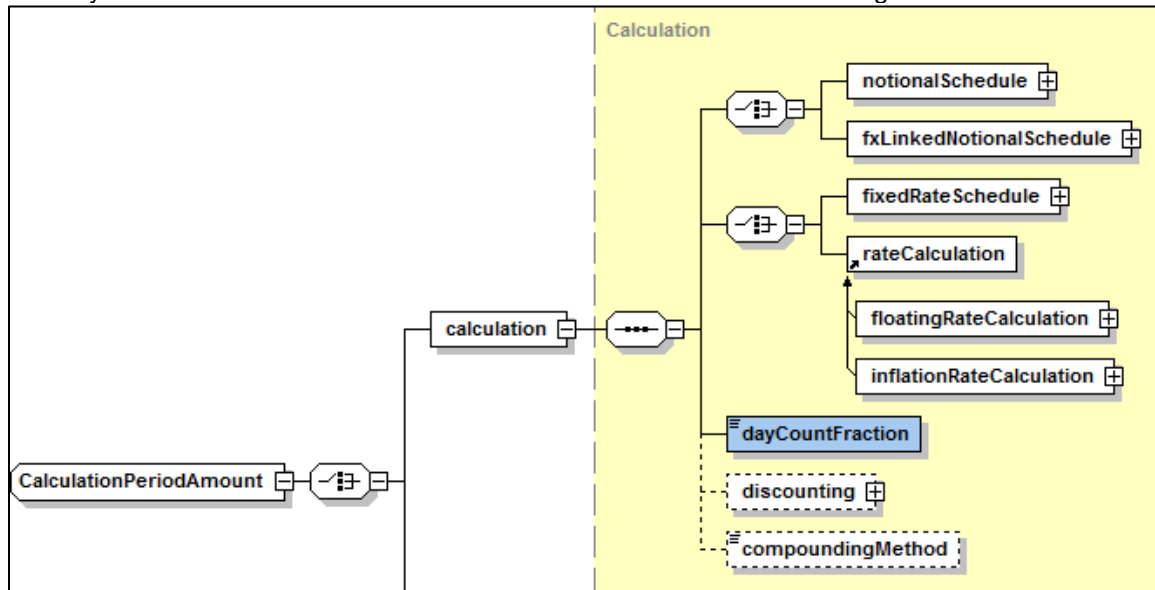


Field	Description	Swap Type	XPath
Fixed or Float calculation Frequency Period	Frequency at which the calculation period ends for the regular part of the calculation period schedule period. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (starting on the effective date and ending on the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

	contain the value 1		
Fixed or Float calculation Frequency Period Roll Convention	Determines each calculation period end date within the regular part of a calculation period schedule		/calculationPeriodDates/ calculationPeriodDates/rollC onvention

### 3.1.5.4 Day count Fraction

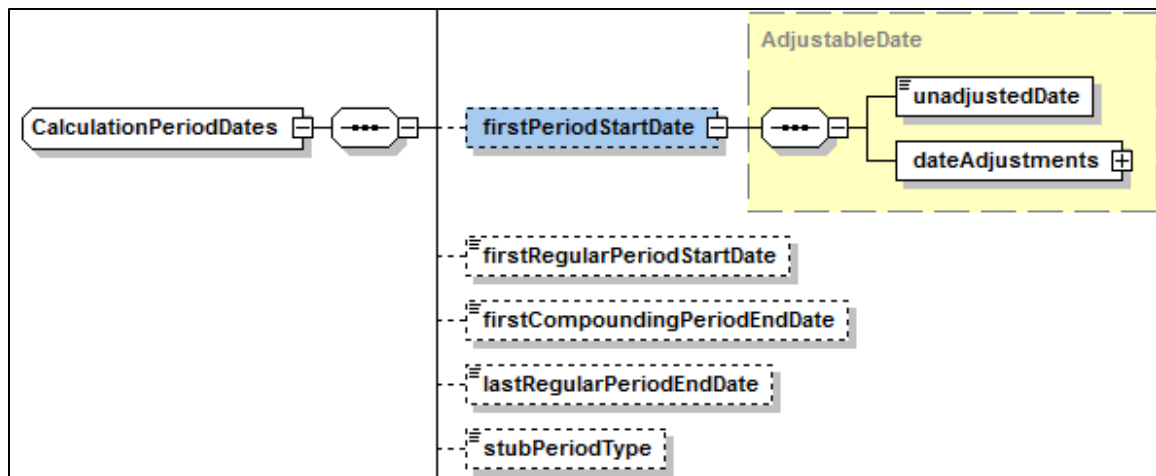
The day count convention used in the calculation of the the fixed or floating stream.



Field	Description	Swap Type	XPath
Fixed or Float Day count fraction	Day count Fraction	IRS	Swap/swapstream//calculati onPeriodAmount/ calculation/dayCountFractio n
		FRA	Fra/dayCountFraction
		Cap Floor	capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFractio n
		Swaption <sup>2</sup>	swaption/swap/swapstream/ /calculationPeriodAmount/ calculation/dayCountFractio n

<sup>2</sup> For a Swaption the day count fraction is associated with the underlying Swap

## 3.1.5.5 Stub Calculation dates



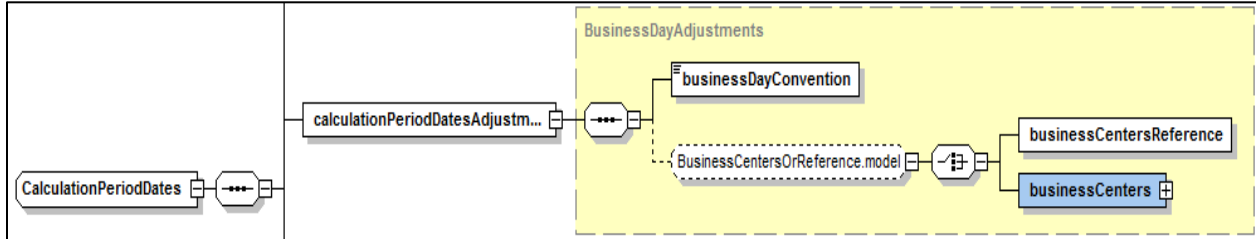
Field	Description	Swap Type	XPath
First Regular Period Start Date	This field is specified for a front Stub. This date marks the end of the stub period calculation and the date on which the regular period begins. This date has to be greater than the Swap effective date if specified.	IRS	/swap/swapStream/calculationPeriodDates/firstRegularPeriodStartDate
		Cap Floor	/capFloor/capFloorStream/calculationPeriodDates/firstRegularPeriodStartDate
		Swaption <sup>3</sup>	swaption/swap/swapStream/calculationPeriodDates/firstRegularPeriodStartDate
Last Regular Period End Date	This field is specified for a back Stub. This date marks the end of the last regular period and the date on which the final stub period begins. This date has to be less than the Swap termination date if specified	IRS	/swap/swapStream/calculationPeriodDates/lastRegularPeriodEndDate
		Cap Floor	/capFloor/capFloorStream/calculationPeriodDates/lastRegularPeriodEndDate
		Swaption <sup>4</sup>	swaption/swap/swapStream/calculationPeriodDates/lastRegularPeriodEndDate

<sup>3</sup> This will be used if the underlying swap has an initial stub associated with it.

<sup>4</sup> This will be used if the underlying swap has a final stub associated with it.

### 3.1.5.6 Calculation Date adjustments

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

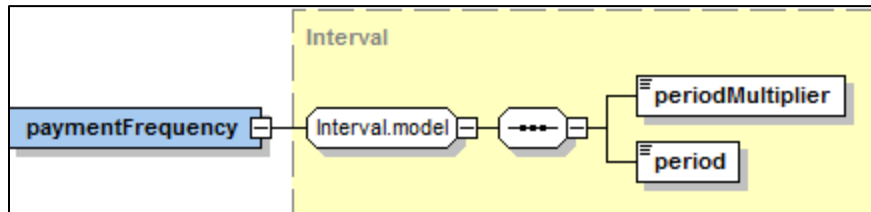


Field	Description	Swap Type	XPath
Calculation Business Day Conventions	Convention applied to each calculation period end date if the day falls on a non-business day.  <b>Supported Enums:</b> FOLLOWING MODFOLLOWING FRN PRECEDING MODPRECEDING NEAREST NONE	IRS	swap/swapStream/calculationPeriodDates/businessDayAdjustments/businessDayConvention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



### 3.1.6 Specifying Payment Dates

#### 3.1.6.1 Payment Frequency



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

#### 3.1.6.2 Unadjusted FRA Payment Date

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

#### 3.1.6.3 Stub Payment Dates

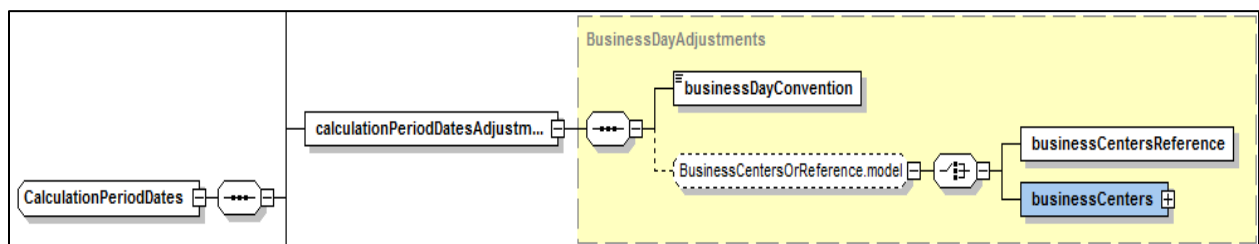
These elements are only specified while reporting payment Stubs associated with Stubs.

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

### 3.1.6.4 Payment Date adjustments

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



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

			businessCenters
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### 3.1.7 Specifying Reset Dates

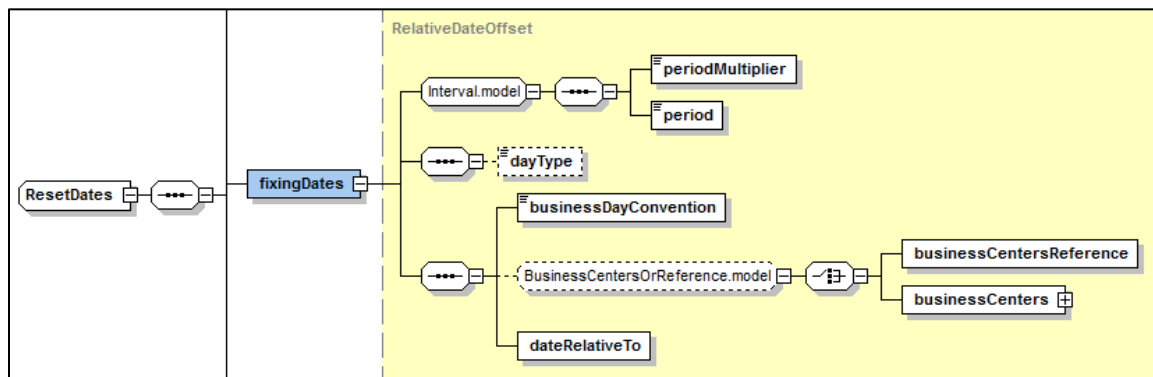
Reset dates are used to specify the dates and schedules associated with the rate reset of the floating rate stream. The parameters used to generate the reset date schedule and the associated fixing date are specified here.

#### 3.1.7.1 Fixing Dates

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

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

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

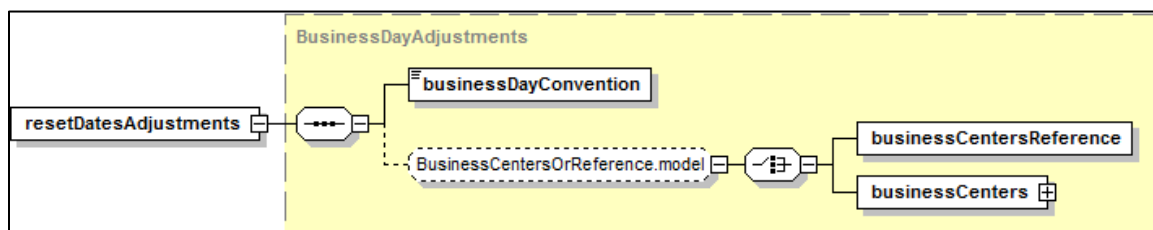


Field	Description	Swap Type	XPath
Fixing Date Frequency Period	The frequency at which the fixing occurs. Supported Enums: D – Day W – Week M – Month Y – Year T – Term (starting on the effective date and ending on the termination date)	IRS	swap/swapStream/fixingDates/period
		Cap Floor	capFloor/capFloorStream/fixingDates/period
		Swaption	swaption/swapStream/fixingDates/period
Fixing Date Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when	IRS	swap/swapStream/fixingDates/periodMultiplier

	specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	Cap Floor	capFloor/capFloorStream/fixingDates/ periodMultiplier
		Swaption	swaption/swapStream/fixingDates/ periodMultiplier
Fixing Date Offset days	If Offset is specified in number of days, it is specified here. <b>Supported Enums:</b> Business Calendar CommodityBusiness CommodityBusiness ExchangeBusiness ScheduledTradingDay	IRS	swap/swapStream/fixingDates/ dayType
		Cap Floor	capFloor/capFloorStream/fixingDates/ dayType
		Swaption	swaption/swapStream/fixingDates/ dayType
Fixing Date Business day Convention	Convention to follow to adjust the fixing date if it falls on a holiday	IRS	swap/swapStream/fixingDates/ businessdayConvention
		Cap Floor	capFloor/capFloorStream/fixingDates/ businessdayConvention
		Swaption	swaption/swapStream/fixingDates/ businessdayConvention
Fixing Date Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/fixingDates/ businessCenters
		Cap Floor	capFloor/capFloorStream/fixingDates/ businessCenters
		Swaption	swaption/swapStream/fixingDates/ businessCenters

### 3.1.7.2 Reset Date Adjustments

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

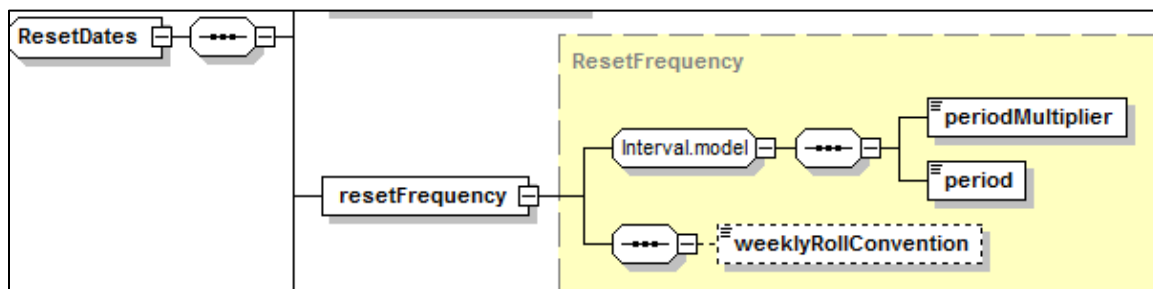


Field	Description	Swap Type	XPath
Reset date Business Day Conventions	Convention to follow to adjust the payment dates if it falls on a holiday	IRS	swap/swapStream/ResetDates/ resetDateAdjustments/businessDayConvention
		Cap Floor	capFloor/capFloorStream/ResetDates/

			resetDateAdjustments/businessDayConvention
		Swaption	swaption/swap/swapStream/ResetDates/resetDateAdjustments/businessDayConvention
Reset Date Business Center	Financial business centers used in determining whether a day is a business day or not.	IRS	swap/swapStream/ResetDates/resetDateAdjustments/businessDayAdjustments/businessCenters
		Cap Floor	capFloor/capFloorStream/ResetDates/resetDateAdjustments/businessCenters
		Swaption	swaption/swap/swapStream/ResetDates/resetDateAdjustments/businessCenters

### 3.1.7.3 Reset Frequency

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

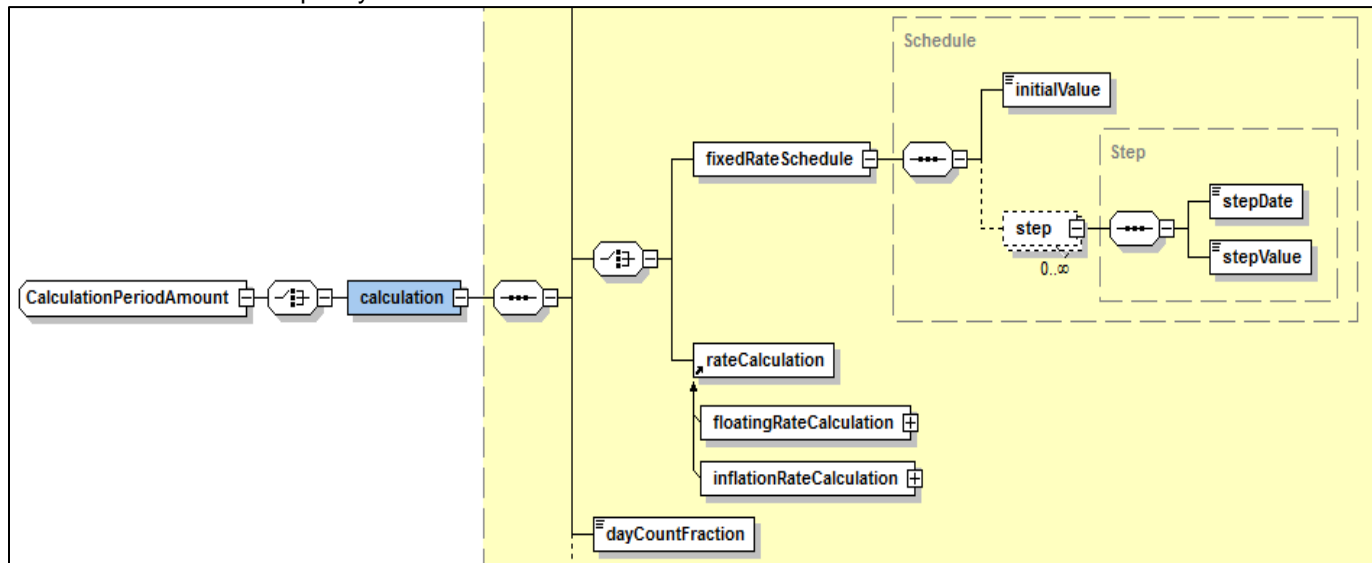


Field	Description	Swap Type	XPath
Reset Frequency Period	The frequency at which resets occur. <b>Supported Enums:</b> D – Day W – Week M – Month Y – Year T – Term (starting on the effective date and ending on the termination date)	IRS	swap/swapStream/ResetDates/resetFrequency/period
		Cap Floor	capFloor/capFloorStream/ResetDates/resetFrequency/period
		Swaption	swaption/swap/swapStream/ResetDates/resetFrequency/period
Reset Frequency Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another	IRS	swap/swapStream/ResetDates/resetFrequency/periodMultiplier

	date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	Cap Floor	capFloor/capFloorStream/ResetDates/ resetFrequency/ periodMultiplier
		Swaption	swaption/swap/swapStream/ResetDates/ resetFrequency/ periodMultiplier
		IRS	swap/swapStream/ResetDates/ resetFrequency/weeklyRollConvention
Reset frequency Day	The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly. <b>Supported Enums:</b> MON TUE WED THU FRI SAT SUN	Cap Floor	capFloor/capFloorStream/ResetDates/ resetFrequency/ weeklyRollConvention
		Swaption	swaption/swap/swapStream/ResetDates/ resetFrequency/ weeklyRollConvention
		IRS	swap/swapStream/ResetDates/ resetFrequency/weeklyRollConvention

### 3.1.8 Specifying Fixed Rates

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



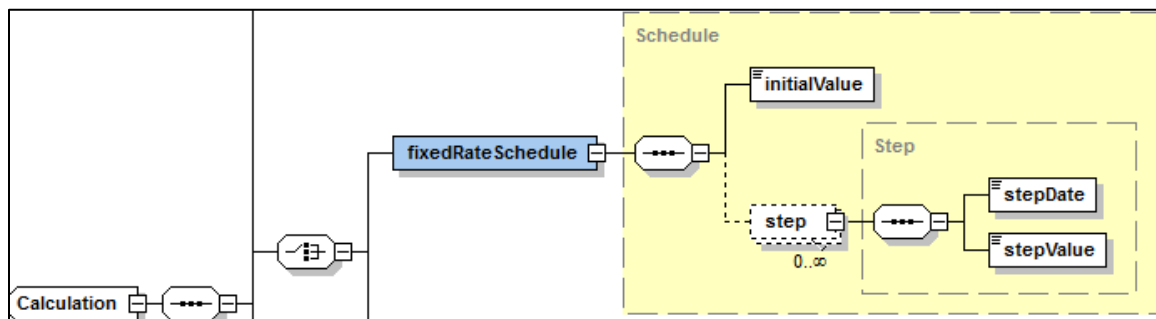
#### 3.1.8.1 Fixed Rate

Field	Description	Swap Type	XPath
Fixed Rate	The Fixed rate associated with the swap or the	IRS	/swap/swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule/initialVal

			ue
		Fra	/trade/fra /fixedRate
		Swaption <sup>5</sup>	swaption/swap/ swapStream/calculationPeri odAmount/calculation/ fixedRateSchedule/initialVal ue

### 3.1.8.2 Fixed Rate Schedule

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



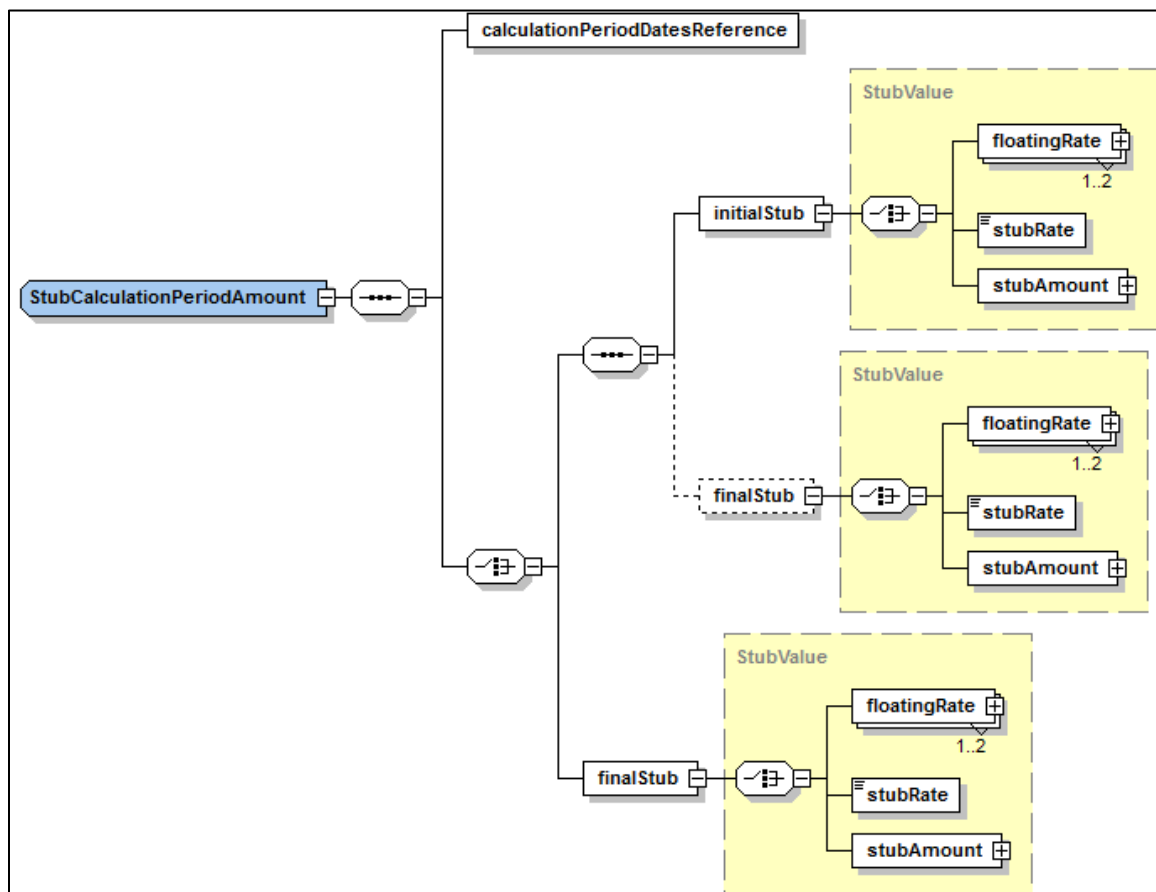
Field	Description	Swap Type	XPath
Fixed Rate Schedule Step date	The date on which the associated fixed rate in the step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	IRS	/swap/ swapStream/calculationPeriodA mount/calculation/ fixedRateSchedule/step/stepDate
		Swaption	swaption/swap/ swapStream/calculationPeriodA mount/calculation/ fixedRateSchedule/step/stepDate
Fixed Rate Schedule Step Value	The rate which becomes effective on the associated stepDate.	IRS	swap/swapStream/ calculationPeriodAmount/calculat ion/notionalSchedule/notionalSte pSchedule/stepValue

<sup>5</sup> The fixed rate associated with the fixed leg of the underlying swap.

		Swaption <sup>6</sup>	Swaption/swap/swapStream/ calculationPeriodAmount/calculationPeriodAmount/notionalSchedule/notionalStepSchedule/stepValue
--	--	-----------------------	--

### 3.1.8.3 Fixed Stub Rates

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



Field	Description	Swap Type	XPath
Initial Stub Fixed Rate	Used to specify the fixed rate to calculate the stub payment for an initial stub.	IRS	/swap/ swapStream/ stubCalculationPeriodAmount/initialStub/stubRate
		Swaption <sup>7</sup>	swaption/swap/

<sup>6</sup> This is applicable if the underlying swap is amortized.

<sup>7</sup> This is specified if an initial stub that has a fixed rate is present for the underlying swap.

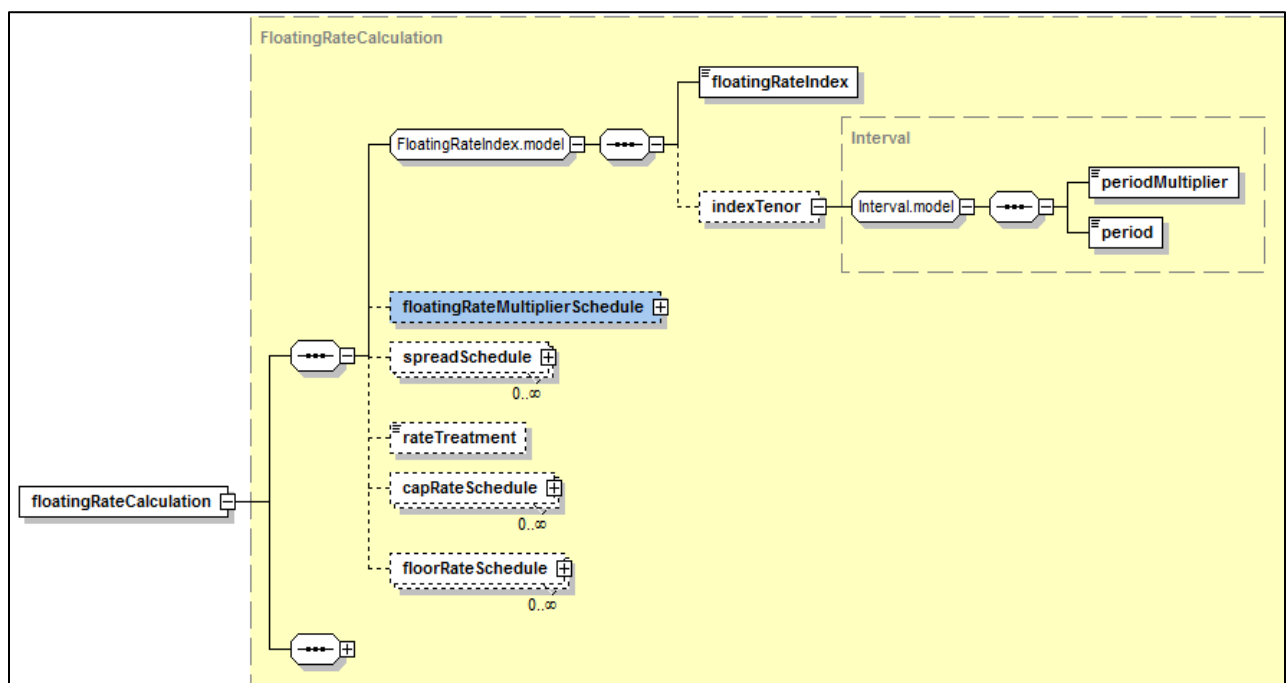


			swapStream/ stubCalculationPeriodAmount/initialStub/stubRate
Final Stub Fixed Rate	Used to specify the fixed rate to calculate the stub payment for a final stub.	IRS	/swap/ swapStream/ stubCalculationPeriodAmount/finalStub/ stubRate
		Swaption <sup>8</sup>	swaption/swap/swapStream/ stubCalculationPeriodAmount/finalStub/ stubRate

### 3.1.9 Specifying Floating Rate details

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

#### 3.1.9.1 Floating Rate



Field	Description	Swap Type	XPath
Floating Rate Index	The name of the floating rate Index	IRS	/swap/swapStream/ calculationPeriodAmount/cal

<sup>8</sup> This is specified if an final stub that has a fixed rate is present for the underlying swap

			ulation/ floatingRateCalculation/floatingRateIndex
		FRA	fra/floatingRateIndex
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/floatingRateIndex
		Swaption <sup>9</sup>	swaption/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/floatingRateIndex
Floating Rate Index designated Maturity Period	The designated maturity or the tenor of the floating rate. <b>Supported Enums:</b> D – Day W – Week M – Month Y – Year T – Term (starting on the effective date and ending on the termination date)	IRS	swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
		FRA	fra/indexTenor/period
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
		Swaption <sup>10</sup>	Swaption/swap/swapStream / calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/period
Floating Rate Index designated Maturity Period Multiplier	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1	IRS	/trade/swap/swapStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/periodMultiplier
		FRA	fra/indexTenor/periodMultiplier
		Cap Floor	capFloor /capFloorStream/ calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/periodMultiplier

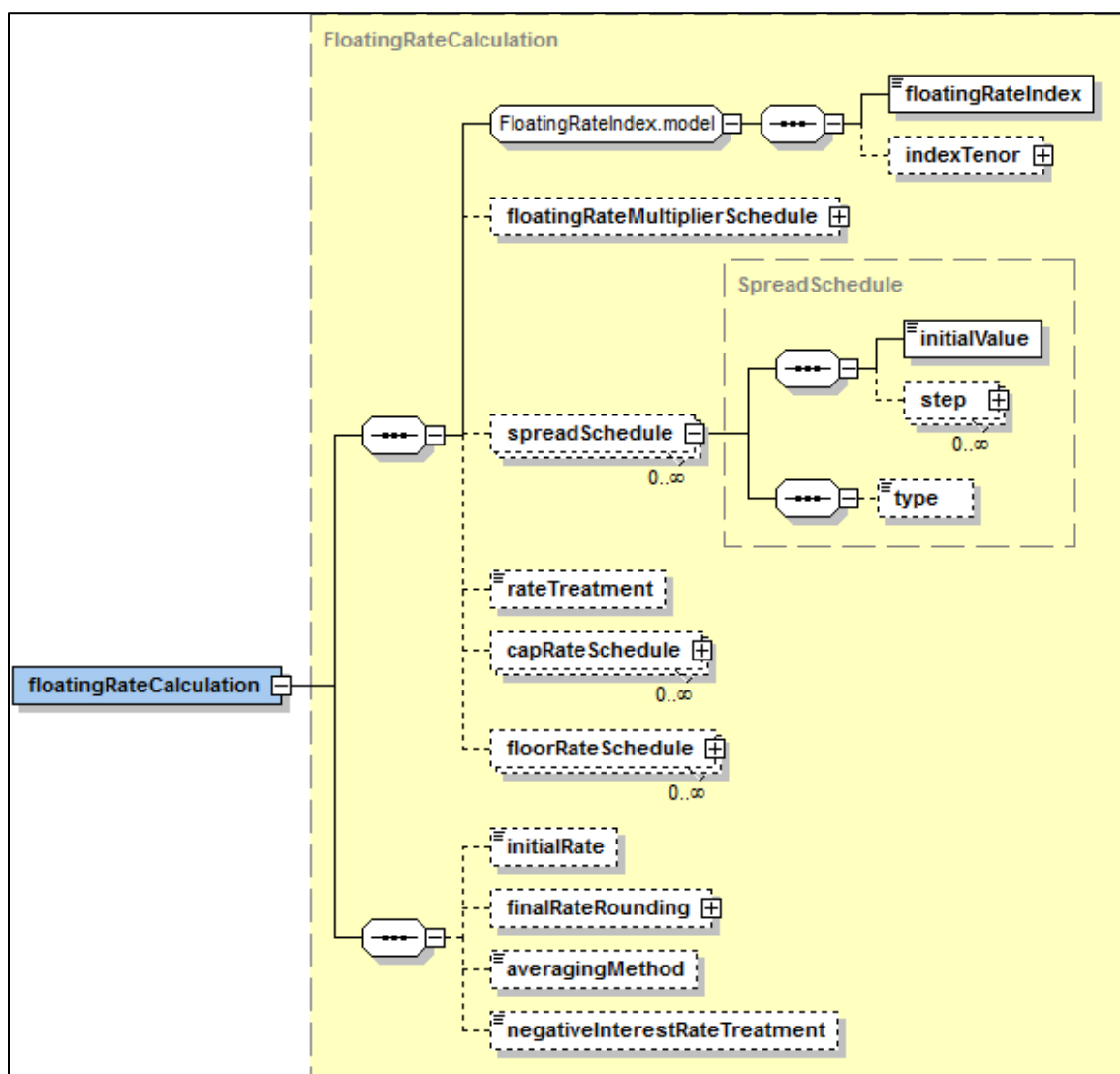
<sup>9</sup> The floating rate Index of the underlying swap

<sup>10</sup> The floating rate tenor for the underlying swap

		Swaption	Swaption/swap/swapStream / calculationPeriodAmount/calculation/ floatingRateCalculation/indexTenor/ periodMultiplier
--	--	----------	--

### 3.1.9.2 Spread Schedule

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



Field	Description	Swap Type	XPath
Floating Rate Spread	The name of the floating rate Index	IRS <sup>11</sup>	/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initialValue
Floating Rate Spread Step date	The date on which the associated with the spread when step becomes effective. This day may be subject to adjustment in accordance with a business day convention.	IRS	/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepDate
Notional Schedule Step Value	The spread value which becomes effective on the associated step Date.	IRS	/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepValue

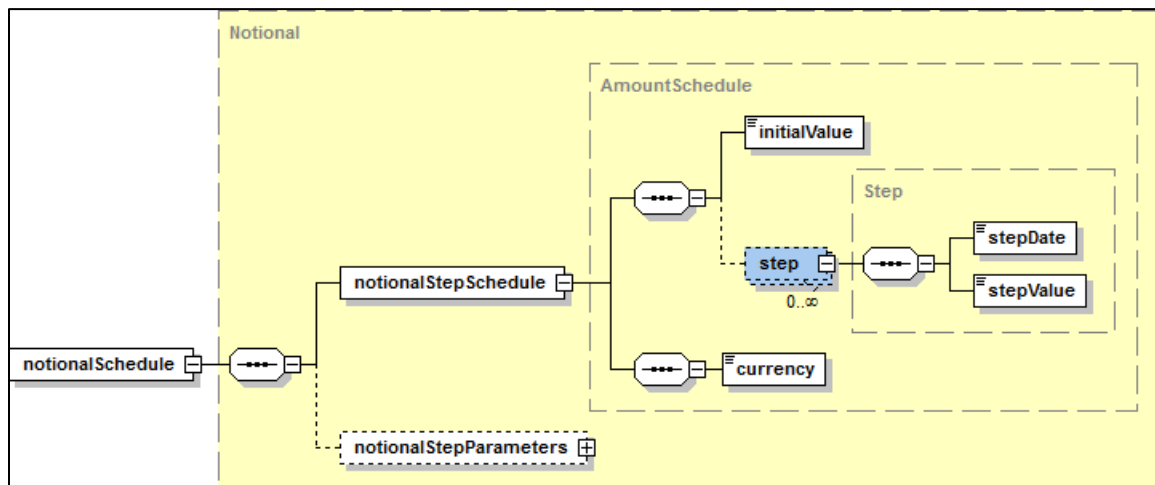
### 3.1.9.3 Stub Floating Rate

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

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

<sup>11</sup> Particularly applicable to a Basis swap.

### 3.1.10 Specifying Notionals



#### 3.1.10.1 Notional Amount

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

			alue
			swaption/swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/n otionalStepSchedule/curren cy

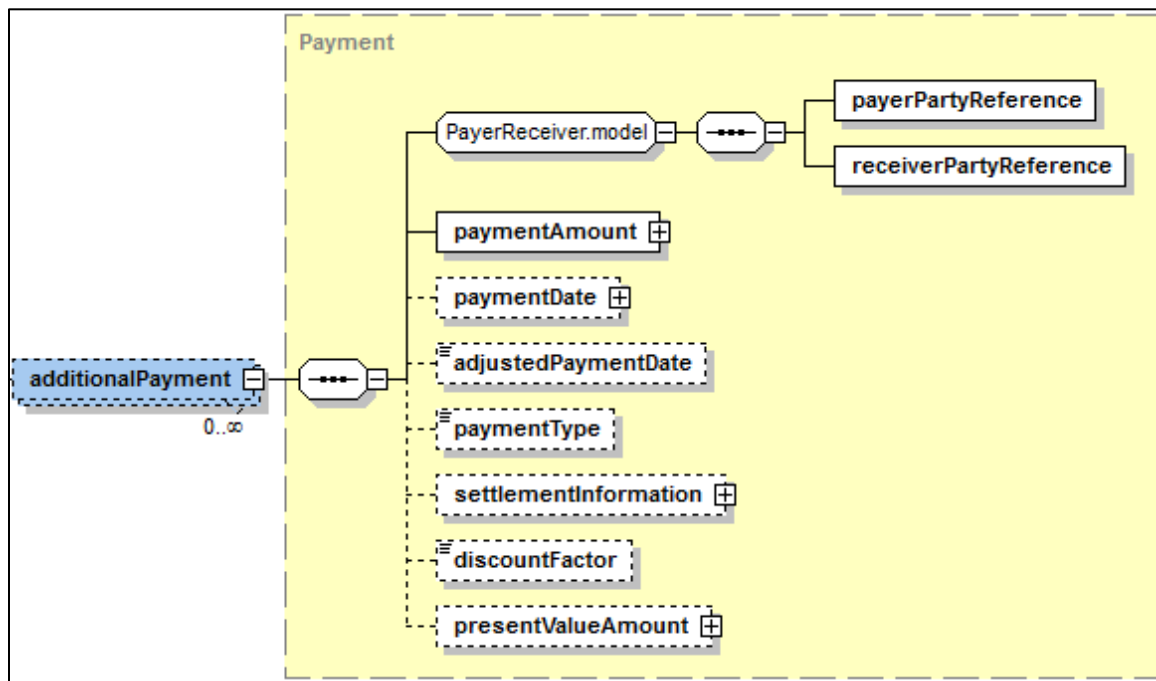
### 3.1.10.2 Notional Amount Schedule

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

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

### 3.1.11 Specifying Upfront Fees

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



### 3.1.11.1 Payment Dates associated with additional Payments

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

**3.1.11.2 Payment type and amount associated with additional Payments**

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

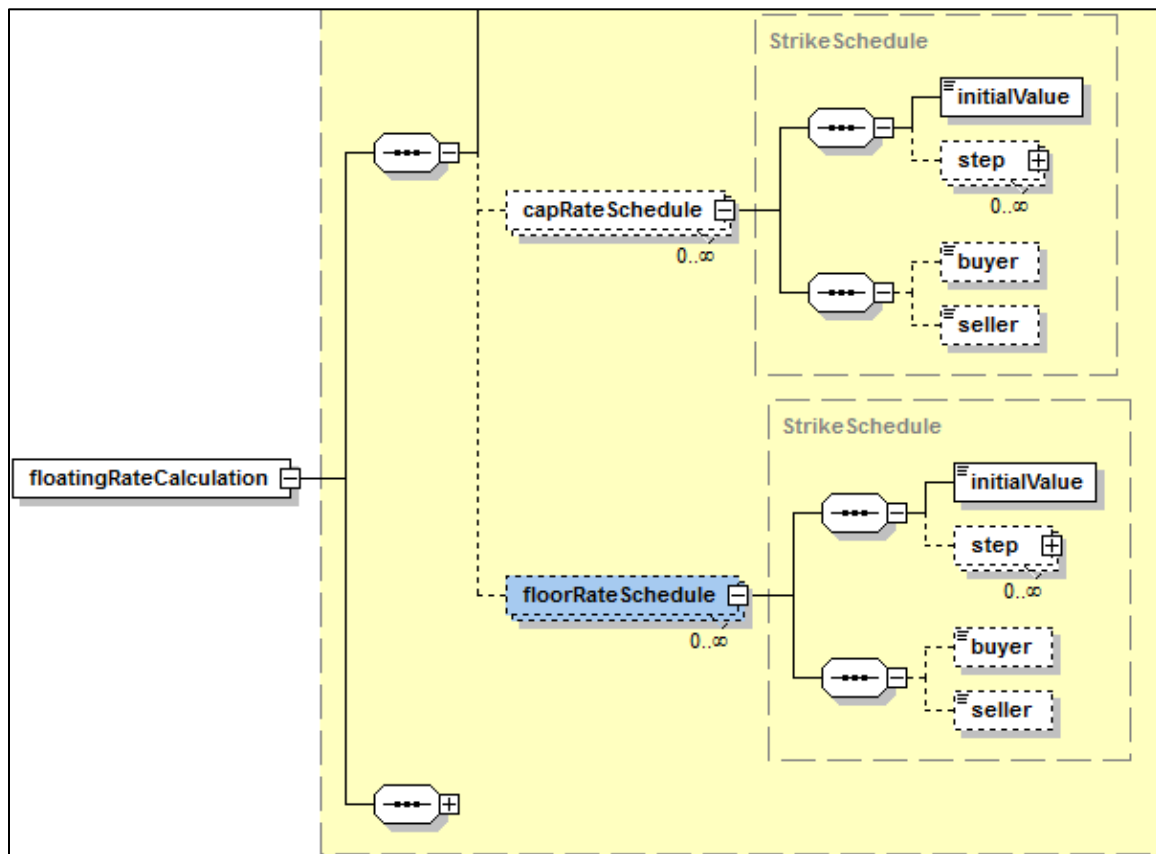
**3.2 Submitting Option Details (for Swaption and Cap Floors)**

This section lists all the components used to report Options.

**3.2.1 Specifying Cap and Floor Rates**

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



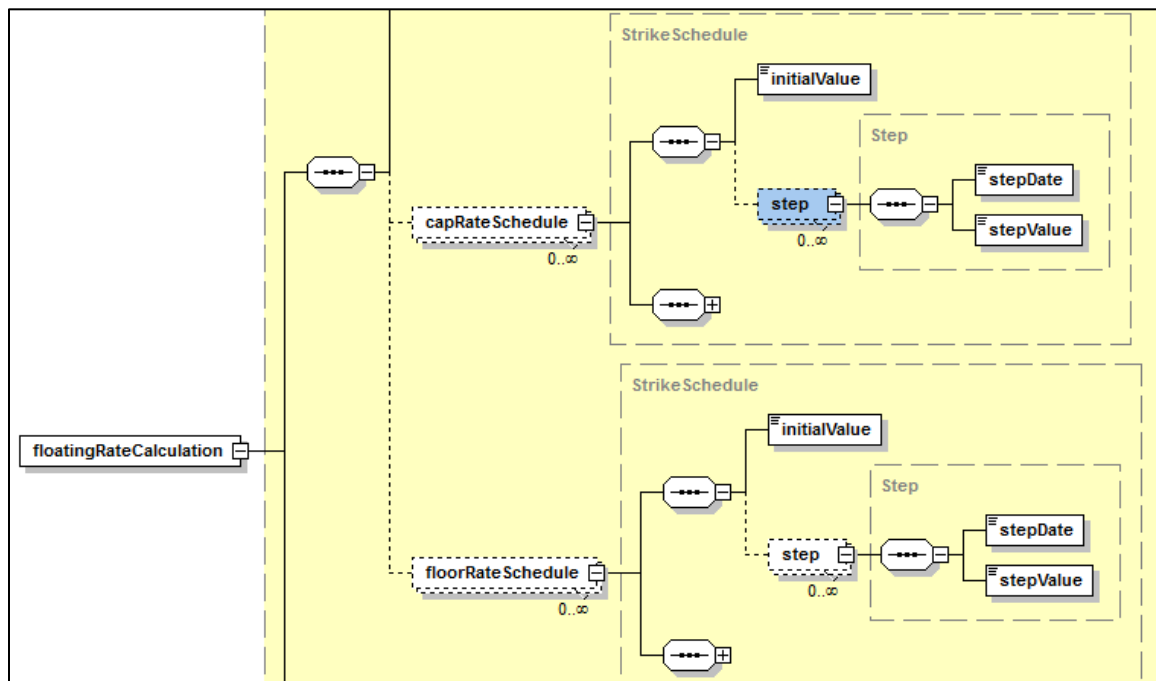


### 3.2.1.1 Cap/Floor Rate

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

### 3.2.1.2 Cap/Floor Rate Schedule

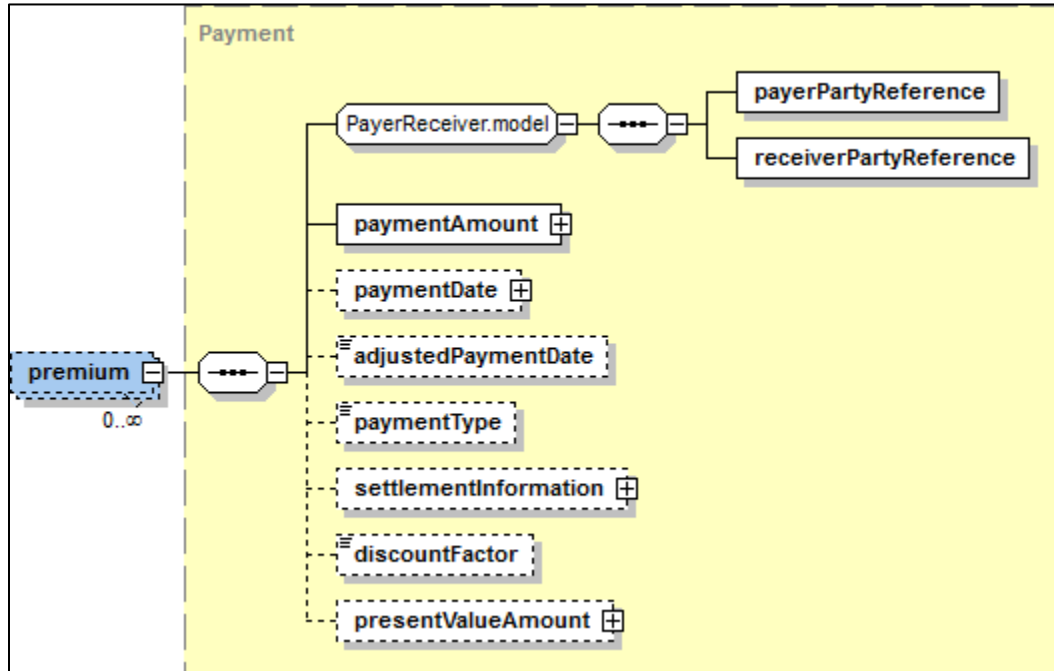
The fixed rate schedule is expressed as explicit fixed rates and dates. The step dates in the schedule may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments



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

### 3.2.2 Specifying Premium and Premium Payment Date

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



#### 3.2.2.1 Specifying Premium

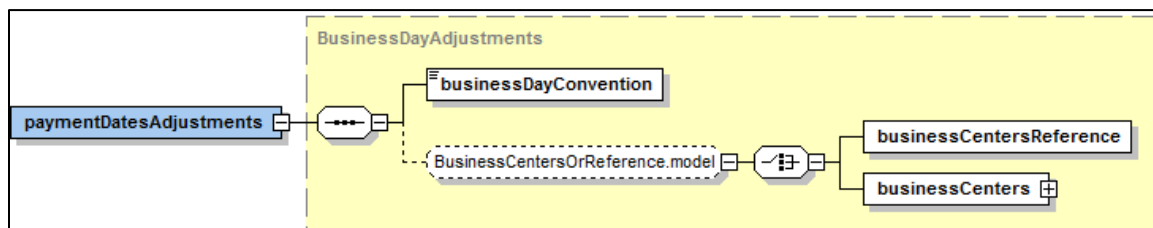
Field	Description	Swap Type	XPath
Premium Amount	The Option premium amount in the currency specified, payable by buyer to seller	Swaption	swaption/premium/paymentAmount/amount
		Swaption	swaption/premium/paymentAmount/currency
Premium Payment Date (Adjusted)	Adjusted Premium payment date	Cap Floor	capFloor/premium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

### 3.2.2.2 Unadjusted Premium Payment Dates (Unadjusted)

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

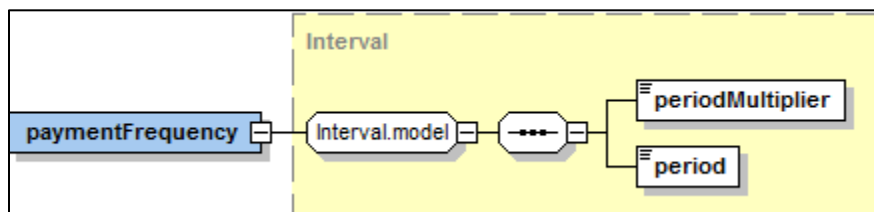
### 3.2.2.3 Premium Payment Date adjustments

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



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

### 3.2.2.4 Premium Payment Frequency



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

### 3.2.3 Specifying Option Exercise details

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

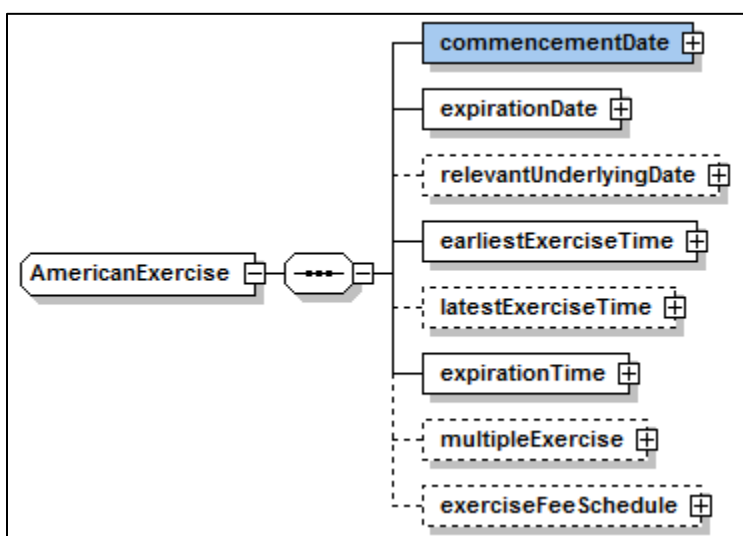
Field	Description	Swap Type	XPath
Exercise Type	Indicates the type of option American, Bermudan, European	Swaption	swaption/americanExercise
			swaption/bermudaExercise
			swaption/europeanExercise
Manual Exercise Procedure <sup>12</sup>	This indicated how the option can be exercised. It can be a manual or an automatic exercise.	Swaption	swaption/exerciseProcedure/Manu alExercise/exerciseNotice/
Manual Exercise Party Reference	The Party to whom notice of exercise should be given	Swaption	swaption/exerciseProcedure/Manu alExercise/exerciseNotice/partyRe ference

<sup>12</sup> For Manual Exercise, the exerciseNotice and fallback Notice elements must be included.

Fallback Exercise <sup>13</sup>	This is required if manual exercise procedure is selected.	Swaption	swaption/exerciseProcedure/ManualExercise/exerciseNotice/fallbackExercise
Automatic Exercise Threshold rate <sup>14</sup>	With automatic exercise the option is deemed to have exercised if it is in the money by more than the threshold amount on the exercise date.	Swaption	swaption/exerciseProcedure/automaticExercise

### 3.2.3.1 American Exercise

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



Field	Description	Swap Type	XPath
Option Expiration start Date <sup>15</sup>	The first day of the exercise period for the American style option.	Swaption	swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate <sup>16</sup>

<sup>13</sup> This is a Boolean and if marked as true, the notional amount of the underlying swap, not previously exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money

<sup>14</sup> This is required for Automatic Exercise

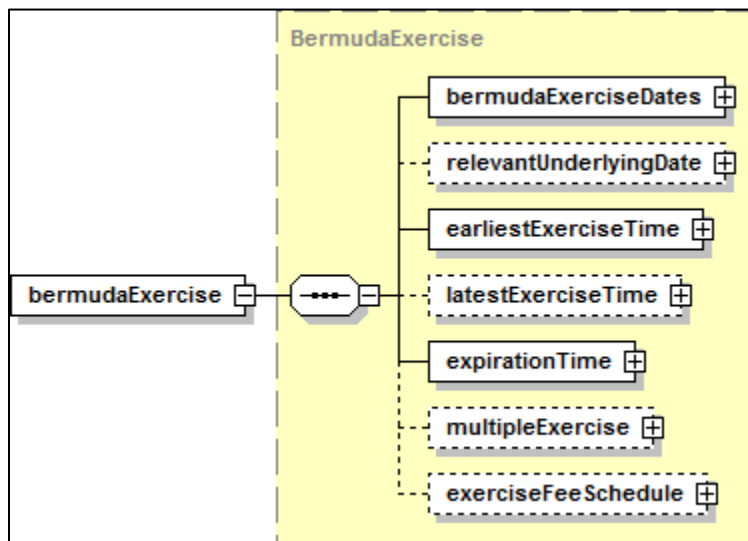
<sup>15</sup> This is required for an American Exercise

<sup>16</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified

Option Expiration Date	The last day within an exercise period for an American style option.	Swaption	swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate <sup>17</sup>
Earliest Exercise Time <sup>18</sup>	The earliest time at which notice of exercise can be given by the buyer to the seller from the commencement date to, and including, the expiration date.	Swaption	swaption/americanExercise/earliestExerciseTime
Expiration Time	The latest time for exercising the American option on the expiration Date	Swaption	swaption/americanExercise/expirationTime

### 3.2.3.2 Bermudan Exercise

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



Field	Description	Swap Type	XPath
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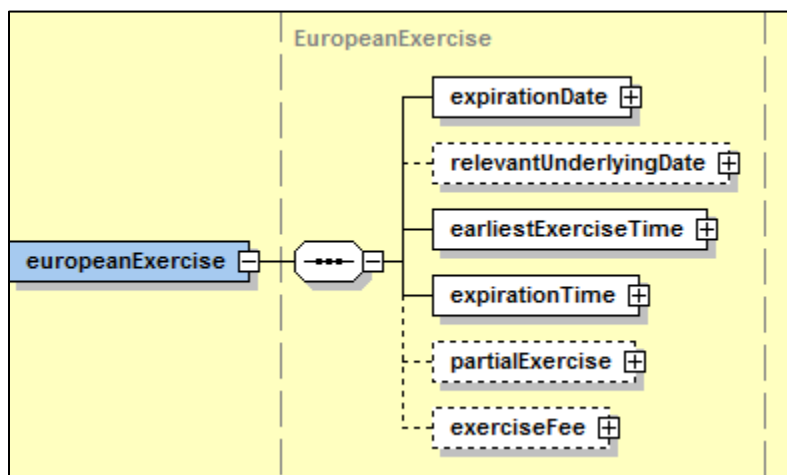
<sup>17</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified

<sup>18</sup> The earliest exercise time is required for a Bermudan style option.

Exercise Dates <sup>19</sup> (Unadjusted Date)	The unadjusted Exercise dates associated with a Bermudan exercise	Swaption	swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate <sup>20</sup>
Earliest Exercise Time <sup>21</sup>	The earliest time at which notice of exercise can be given by the buyer to the seller, on each option exercise date and the expiration date	Swaption	swaption/bermudaExercise/earliestExerciseTime
Expiration Time	The latest time for exercising a Bermuda option on the expiration Date	Swaption	swaption/bermudaExercise/expirationTime

### 3.2.3.3 European Exercise

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



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

Field	Description	Swap Type	XPath
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<sup>19</sup> This is a required element for a Bermudan exercise style option

<sup>20</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified. Multiple unadjusted dates can be specified here.

<sup>21</sup> The earliest exercise time is required for a Bermudan style option.

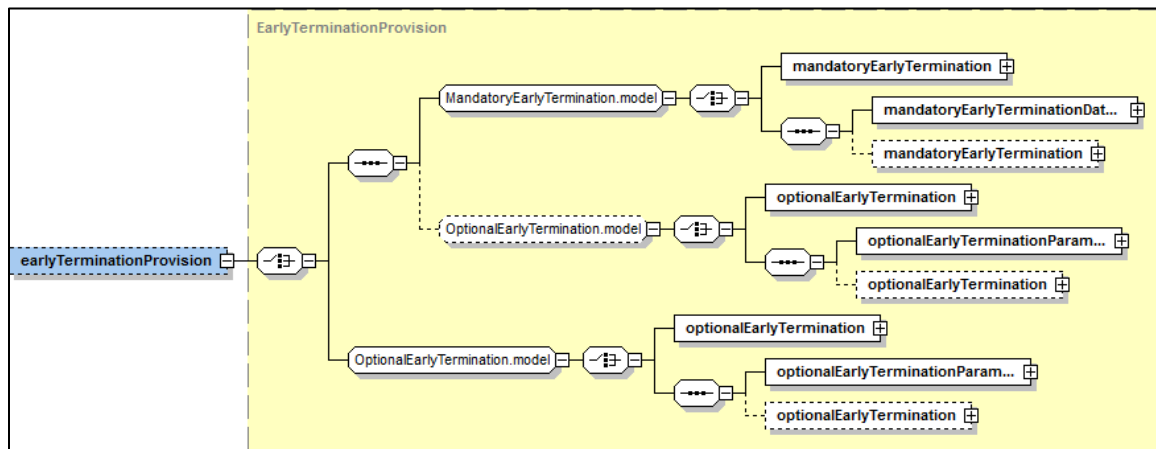


Option Expiration Date	The only day within an exercise period for the European American style option.	Swaption	swaption/europeanExercise/expirationDate/adjustableDates/unadjustedDate <sup>22</sup>
Earliest Exercise Time <sup>23</sup>	The earliest time at which notice of exercise can be given by the buyer to the seller on the expiration date.	Swaption	swaption/europeanExercise/earliestExerciseTime
Expiration Time	The latest time for exercising the European option on the expiration Date	Swaption	swaption/europeanExercise/expirationTime

### 3.2.4 Specifying Early Termination Provision

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

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

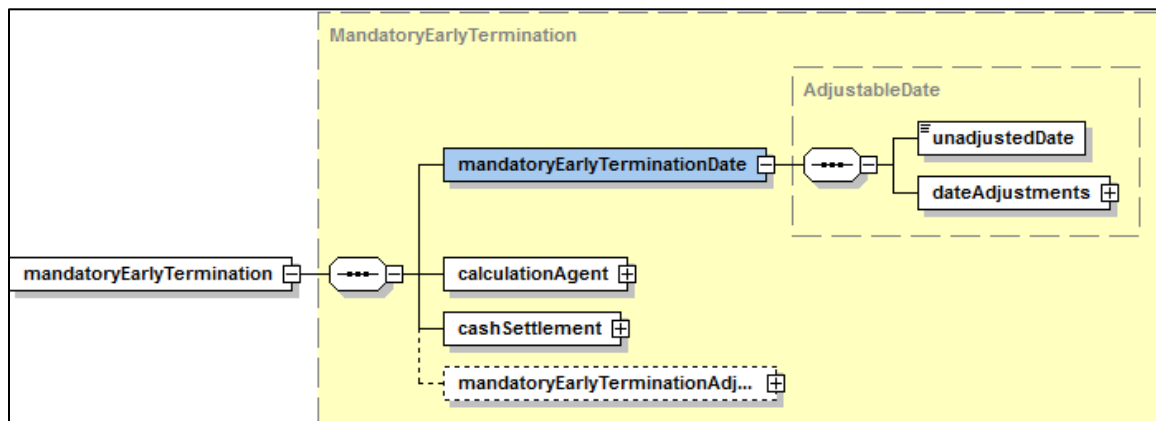


#### 3.2.4.1 Mandatory Early Termination

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

<sup>22</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified

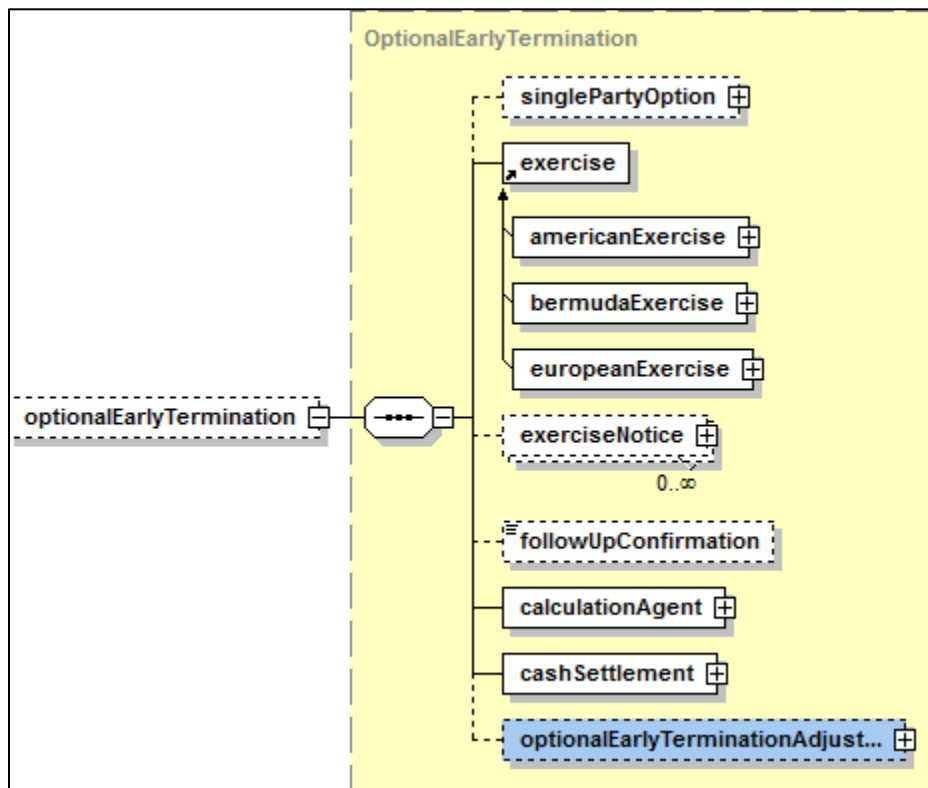
<sup>23</sup> The earliest exercise time is required for a Bermudan style option.



Field	Description	Swap Type	XPath
Mandatory Early Termination date	The date on which the swap will be terminated prior to the swap end date.	CapFloor	swap/earlyTerminationProvision/mandatoryEarlyTerminationDate/unadjustedDate
		Swaption	swaption/swap/earlyTerminationProvision/mandatoryEarlyTerminationDate/unadjustedDate

### 3.2.4.2 Optional Early Termination

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



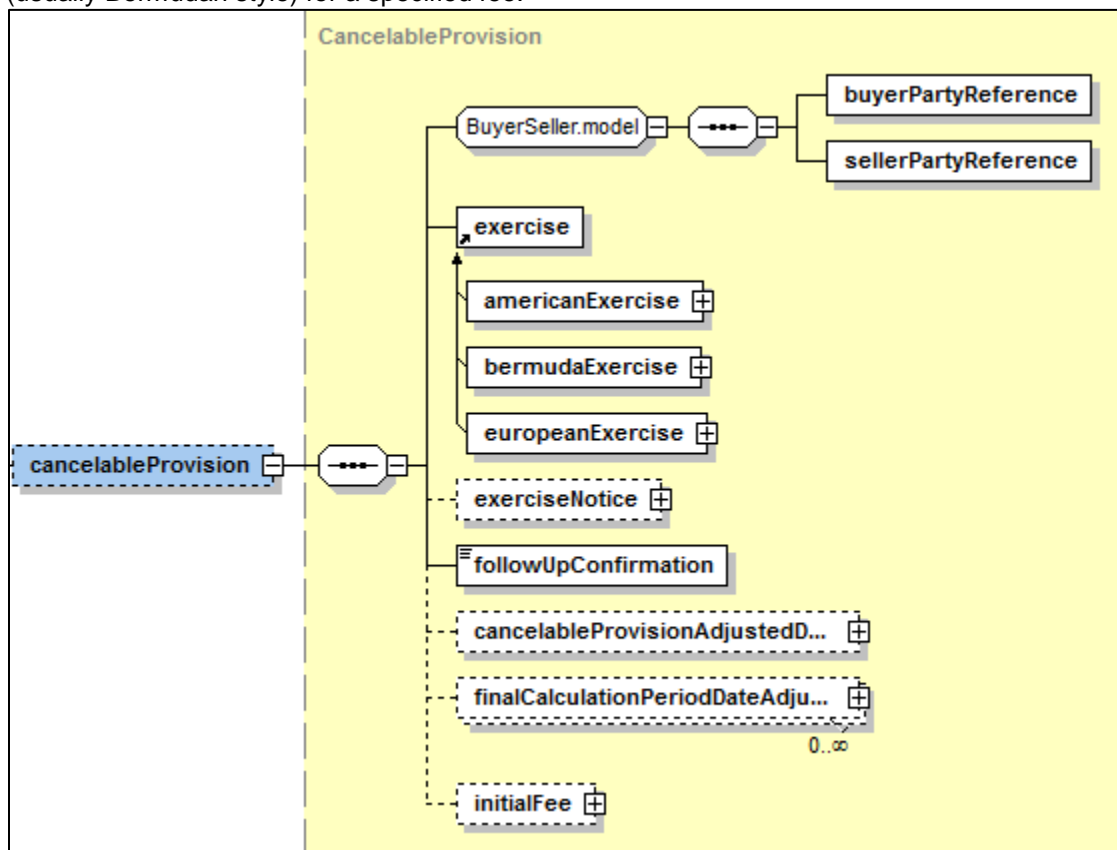
Field	Description	Swap Type	XPath
Optional Early Termination Exercise Style	American Exercise Style	Swaption (embedded option in the underlying swap)	swaption/swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise
		Swap (embedded option)	swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise
		Cap Floor	capFloor/capFloorStream/earlyTerminationProvision/optionalEarlyTermination/americanExercise
	Bermuda Exercise Style	Swaption (embedded option in the underlying Swap)	swaption/swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise
		Swap (embedded Option)	swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise
		Cap Floor	capFloor/capFloorStream/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise

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

Refer to 3.2.3.1, 3.2.3.2, 3.2.3.3 for details on specifying the Option details based on the exercise style.

### 3.2.5 Specifying Cancelable Provision

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



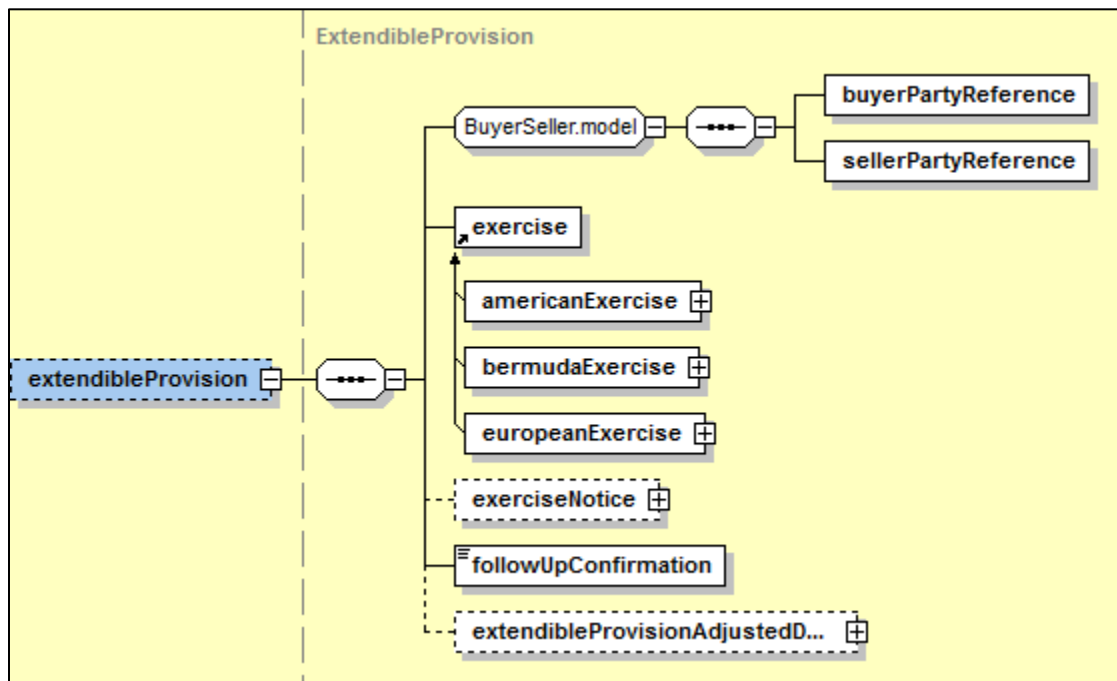
Field	Description	Swap Type	XPath
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Cancelable Provision Exercise Style	American Exercise Style	Swaption (embedded option in the underlying swap)	swaption/swap/cancelableProvision/americanExercise
		Swap (embedded option)	swap/cancelableProvision/americanExercise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

Refer to 3.2.3.1, 3.2.3.2, 3.2.3.3 for details on specifying the Option details based on the exercise style.

### 3.2.6 Specifying Extendible Provision

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

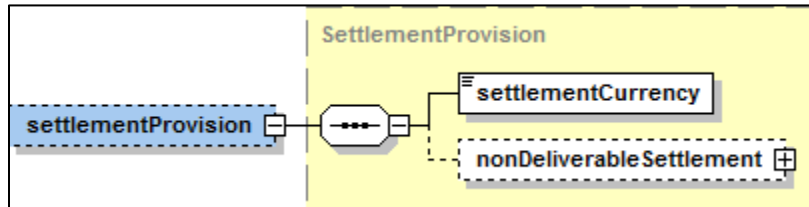


Field	Description	Swap Type	XPath
Extendible Provision Exercise Style	American Exercise Style	Swaption (embedded option in the underlying swap)	swaption/swap/extendibleProvision/americanExercise
		Swap (embedded option)	swap/extendibleProvision/americanExercise
	Bermuda Exercise Style	Swaption (embedded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

Refer to 3.2.3.1, 3.2.3.2, 3.2.3.3 for details on specifying the Option details based on the exercise style.

### 3.2.7 Specifying Settlement Provision

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



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

### 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 Acks in the RptRefID.		R	/TrdCaptRpt/@RptID
Transaction Type	Indicates the action being taken on a trade. The Acknowledgement echoes back the Trans Type from the inbound message.	0 = New 1 = Cancel 2 = Replace	R	/TrdCaptRpt/@TransTyp
Trade Report Type	Indicates the purpose of the trade within the workflow and determines the action of the receiver of the trade. For SDR submissions it will always be set to Submit	0 = Submit	R	/TrdCaptRpt/@RptTyp
Regulatory Report Type	Type of regulatory report being submitted.	0 = RT 1 = PET	R	/TrdCaptRpt/@RegRptTyp

		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		
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 <sup>24</sup>	TrdCaptRpt/@TrdContntn
Trade Clearing Instruction	Specifies the eligibility of this trade for clearing and central counterparty processing.	6 = Clear against CCP 7 = Exclude from CCP	O	TrdCaptRpt/@ClrngInstrctn
Back Loaded Trade Indicator	Indicates that the trade being reported occurred in the past.	Y N	C <sup>25</sup>	TrdCaptRpt/@BackTrdInd
Trade Date	The trade date assigned to an execution on the trading platform.		R	/TrdCaptRpt/@TrdDt
Multi Leg Type	Used to indicate how the multi-legged security. Will be used while reporting an FXSwap.	3 -= Spread	O	TrdCaptRpt/MLegRptTyp

<sup>24</sup> Conditionally required for some post trade event.

<sup>25</sup> Conditionally required while reporting historical Swaps



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

## 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
<b>Section 2a – Contract Type</b>				
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 1 = Interest rate @SecTyp CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a 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 1 = Interest rate @SecTyp CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a 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 1 = Interest rate @SecTyp CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap	<i>If @TxnmyTyp=I</i> <Instrument> @CFI  <i>If @TxnmyTyp=E</i> <Instrument> @AssetClss 1 = Interest rate @SecTyp CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap

	Field	ESMA Description	Trade Capture Report	Position Report
			SWAPTION = Option on a Swap	SWAPTION = Option on a 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 unique identifier does not exist. ISIN (12 alphanumeric digits) LEI (20 alphanumeric digits) Interim entity identifier (20 alphanumeric digits) UPI (to be defined) B = Basket I = Index	<i>If identifier exists:</i>  <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI]  <i>Otherwise:</i>  <UnderlyingInstrument> @SecTyp IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap CLLR = Collar FLR = Interest Rate Floor	<i>If identifier exists:</i>  <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI]  <i>Otherwise:</i>  <UnderlyingInstrument> @SecTyp IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap CLLR = Collar FLR = Interest Rate Floor
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.	<Instrument/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/currency  FpML/trade/Fra/notional/currency  FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/currency  FpML/trade /swaption/swap/swapStream / calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/currency	<Instrument/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/notional StepSchedule/currency  FpML/trade/Fra/notional/currency  FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/cal culation/notionalSchedule/notional StepSchedule/currency  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/notional StepSchedule/currency
6	Notional currency 2 <sup>26</sup>	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/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/currency	<Instrument/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/notional StepSchedule/currency  FpML/trade

<sup>26</sup> This is required only if there is a second leg associated with the swap.

	Field	ESMA Description	Trade Capture Report	Position Report
			FpML/trade /swaption/swap/swapStream / calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/currency	/swaption/swap/swapStream/ calculationPeriodAmount/calcul ation/notionalSchedule/notional StepSchedule/currency
7	Deliverable currency	The currency to be delivered. ISO 4217 Currency Code, 3 alphabetical digits.	N/A	N/A
<b>Section 2b – Details of the Transaction</b>				
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 alphanumeric digits	<RegulatoryTradeIDGrp> @ID=<identifier> @Src=<namespace> @Typ=0 [Current]	<i>The &lt;RelatedTradeGrp&gt; 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 digits alphabetical. Where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	<RootParties> @ID @Src=G [MIC] @R=73 [Execution Venue]	<Parties> @ID @Src=G [MIC] @R=73 [Execution Venue]
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.	<i>See Fixed and Floating Rates</i>	<i>See Fixed and Floating Rates</i>

	Field	ESMA Description	Trade Capture Report	Position Report
		Up to 20 numerical digits in the format xxxx,yyyyy.		
13	Price notation	The manner in which the price is expressed. E.g. ISO 4217 Currency Code, 3 alphabetical digits, Percentage.	<i>See Notional Currency</i>	<i>See Notional Currency</i>
14	Notional amount <sup>27</sup>	Original value of the contract. Up to 20 numerical digits in the format xxxx,yyyyy.	<Instrument/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/initialVal ue  FpML/trade /fra/notional/amount  FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/initialVal ue  FpML/trade /swaption/swap/swapStream / calculationPeriodAmount/cal culation/notionalSchedule/no tionalStepSchedule/initialVal ue	<Instrument/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/calcul ation/notionalSchedule/notional StepSchedule/initialValue  FpML/trade /fra/notional/amount  FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/calcul ation/notionalSchedule/notional StepSchedule/initialValue  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/calcul ation/notionalSchedule/notional StepSchedule/initialValue
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.	N/A	N/A
16	Quantity	Number of contracts included in the report, where more than one derivative contract is reported. Up to 10 numerical digits.	<i>See Notional Amount</i>	<i>See Notional Amount</i>
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received. Up to 10 numerical digits in the	<Instrument/SecXML> Fpml/trade/swap/additionalP ayment/paymentAmount  Fpml/trade/capFloor/addition	<Instrument/SecXML> Fpml/trade/swap/additionalPay ment/paymentAmount  Fpml/trade/capFloor/additionalP

<sup>27</sup> Also report the notional schedule if appropriate.

	Field	ESMA Description	Trade Capture Report	Position Report
		format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	alPayment/paymentAmount  Fpml/trade/swaption/swap/additionalPayment/paymentAmount	ayment/paymentAmount  Fpml/trade/swaption/swap/additionalPayment/paymentAmount
18	Delivery type	Indicates whether the contract is settled physically or in cash. C = Cash P = Physical O = Optional for counterparty	N/A	N/A
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	<Instrument/SecXML> FpML/trade/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate  FpML/trade/fra/adjustedEffectiveDate  FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/adjustedDate  FpML/trade/swaption/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate	<Instrument/SecXML> FpML/trade/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate  FpML/trade/fra/adjustedEffectiveDate  FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/adjustedDate  FpML/trade/swaption/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate
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/SecXML> FpML/trade/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate  FpML/trade/fra/adjustedTerminationDate/adjustedDate  FpML/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/adjustedDate  FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate	<Instrument/SecXML> FpML/trade/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate  FpML/trade/fra/adjustedTerminationDate/adjustedDate  FpML/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/adjustedDate  FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate

	Field	ESMA Description	Trade Capture Report	Position Report
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.	N/A	N/A
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.	<Instrument/SecXML> FpML/trade//swap/swapStream/paymentDates/ paymentFrequency/ period & periodMultiplier  capFloor/capFloorStream/pa ymentDates/ paymentFrequency/ period & periodMultiplier  swaption/swap/swapStream/ paymentDates/ paymentFrequency/period & periodMultiplier	<Instrument/SecXML> FpML/trade//swap/swapStream/ paymentDates/ paymentFrequency/ period & periodMultiplier  capFloor/capFloorStream/paym entDates/ paymentFrequency/ period & periodMultiplier  swaption/swap/swapStream/pa ymentDates/ paymentFrequency/period & periodMultiplier
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.	N/A	N/A
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.	N/A	N/A
<b>Section 2c – Risk Mitigation / Reporting</b>				
26	Confirmation timestamp	Date and time of the confirmation, as defined under 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.	<TrdRegTimestamps> @Typ=17 [Confirmed] @TS	N/A

	Field	ESMA Description	Trade Capture Report	Position Report
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
<b>Section 2d – Clearing</b>				
28	Clearing obligation	Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012 Y=Yes N=No	@MandClrInd [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	@Clr=0 (Not cleared)   1 (Cleared)	@Clr=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)	@IntraFirmTrdInd [Boolean] Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction	@IntraFirmTrdInd [Boolean] Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction
<b>Section 2e – Interest Rates</b>				
33	Fixed rate of leg 1 <sup>28</sup>	An indication of the fixed rate leg 1 used, if applicable. Numerical digits in the format xxxx,yyyyy.	<Instrmt/SecXML> FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue	<Instrmt/SecXML> FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ flxedRateSchedule/initialValue  FpML/trade /fra /fixedRate

<sup>28</sup> Also report the rate schedule if appropriate.



	Field	ESMA Description	Trade Capture Report	Position Report
			FpML/trade /fra /fixedRate  FpML/trade /capFloor/ capFloorStream/calculationP eriodAmount/calculation/ fixedRateSchedule/initialVal ue  FpML/trade /swaption/swap/ swapStream/calculationPeri odAmount/calculation/ fixedRateSchedule/initialVal ue	FpML/trade /capFloor/ capFloorStream/calculationPeri odAmount/calculation/ fixedRateSchedule/initialValue  FpML/trade /swaption/swap/ swapStream/calculationPeriodA mount/calculation/ fixedRateSchedule/initialValue
34	Fixed rate of leg 2 <sup>29</sup>	An indication of the fixed rate leg 2 used, if applicable. Numerical digits in the format xxxx,yyyyy.	<Instrmt/SecXML> FpML/trade /swap/ swapStream/calculationPeri odAmount/calculation/ fixedRateSchedule/initialVal ue  FpML/trade /swaption/swap/ swapStream/calculationPeri odAmount/calculation/ fixedRateSchedule/initialVal ue	<Instrmt/SecXML> FpML/trade /swap/ swapStream/calculationPeriodA mount/calculation/ fixedRateSchedule/initialValue  FpML/trade /swaption/swap/ swapStream/calculationPeriodA mount/calculation/ fixedRateSchedule/initialValue
35	Fixed rate day count	The actual number of dates in the relevant fixed rate payer calculation period, if applicable. Actual/365, 30B/360 or Other	<Instrmt/SecXML> FpML/trade swap/swapstream//calculatio nPeriodAmount/ calculation/dayCountFractio n  FpML/trade fra/dayCountFraction  FpML/trade /capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFractio n  FpML/trade /swaption/swap/swapstream calculationPeriodAmount/ calculation/dayCountFractio n	<Instrmt/SecXML> FpML/trade swap/swapstream//calculatio nPeriodAmount/ calculation/dayCountFraction  FpML/trade fra/dayCountFraction  FpML/trade /capFloor/capFloorStream/ /calculationPeriodAmount/ calculation/dayCountFraction  FpML/trade /swaption/swap/swapstreamcal culationPeriodAmount/ calculation/dayCountFraction
36	Fixed payment frequency	Frequency of payments for the fixed rate leg, if applicable. An integer multiplier of a time	<Instrmt/SecXML> FpML/trade /swap/swapStream/payment	<Instrmt/SecXML> FpML/trade /swap/swapStream/paymentDat

<sup>29</sup> Also report the rate schedule if appropriate.

	Field	ESMA Description	Trade Capture Report	Position Report
		period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	Dates/ paymentFrequency/period & periodMultiplier  FpML/trade /capFloor/capFloorStream/p aymentDates/ paymentFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream /paymentDates/ paymentFrequency/periodM ultiplier	es/ paymentFrequency/period & periodMultiplier  FpML/trade /capFloor/capFloorStream/pay mentDates/ paymentFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream/pa ymentDates/ paymentFrequency/periodMulti plier
37	Floating rate payment frequency	Frequency of payments for the floating rate leg, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	<Instrmt/SecXML> FpML/trade /swap/swapStream/payment Dates/ paymentFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream /paymentDates/ paymentFrequency/periodM ultiplier	<Instrmt/SecXML> FpML/trade /swap/swapStream/paymentDat es/ paymentFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream/pa ymentDates/ paymentFrequency/periodMulti plier
38	Floating rate reset frequency	Frequency of floating rate leg resets, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	<Instrmt/SecXML> FpML/trade /swap/swapStream/ResetDa tes/ resetFrequency/period & periodMultiplier  FpML/trade /capFloor/capFloorStream/R esetDates/ resetFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream /ResetDates/ resetFrequency/period & periodMultiplier	<Instrmt/SecXML> FpML/trade /swap/swapStream/ResetDates / resetFrequency/period & periodMultiplier  FpML/trade /capFloor/capFloorStream/Rese tDates/ resetFrequency/period & periodMultiplier  FpML/trade /swaption/swap/swapStream/R esetDates/ resetFrequency/period & periodMultiplier
39	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor	<Instrmt/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/ floatingRateCalculation/floati ngRateIndex	<Instrmt/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/calcul ation/ floatingRateCalculation/floating RateIndex  FpML/trade

	Field	ESMA Description	Trade Capture Report	Position Report
			FpML/trade /fra/floatingRateIndex  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/cal culation/ floatingRateCalculation/floati ngRateIndex	/fra/floatingRateIndex  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/calcul ation/ floatingRateCalculation/floating RateIndex
40	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor	<Instrmt/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/cal culation/ floatingRateCalculation/floati ngRateIndex  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/cal culation/ floatingRateCalculation/floati ngRateIndex	<Instrmt/SecXML> FpML/trade /swap/swapStream/ calculationPeriodAmount/calcul ation/ floatingRateCalculation/floating RateIndex  FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/calcul ation/ floatingRateCalculation/floating RateIndex
<b>Section 2h - Options</b>				
55	Option type	Indicates whether the contract is a call or a put. P=Put C=Call	<Instrument/SecXML> FpML/trade /swaption/optionType  Put Call Payer Receiver Straddle	<Instrument/SecXML> FpML/trade /swaption/optionType  Put Call Payer Receiver Straddle
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	<Instrument/SecXML> FpML/trade /swaption/americanExercise  FpML/trade /swaption/EuropeanExercise  FpML/trade /swaption/bermudaExercise	<Instrument/SecXML> FpML/trade /swaption/americanExercise  FpML/trade /swaption/EuropeanExercise  FpML/trade /swaption/bermudaExercise
57	Strike price <sup>30</sup> (cap/floor rate)	The strike price of the option. Up to 10 numerical digits in the	<Instrument/SecXML> FpML/trade /capFloor/	<Instrument/SecXML> FpML/trade /capFloor/

<sup>30</sup> Also report the strike schedule if appropriate.

	Field	ESMA Description	Trade Capture Report	Position Report
		format xxxx,yyyyy.	capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue  <Instrument/SecXML>FpML/trade /capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepDate	capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue  <Instrument/SecXML>FpML/trade /capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepDate
<b>Section 2i – Modifications to the Report</b>				
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 as "cancel" - 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"	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 @TrdContntn 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 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	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 @TrdContntn 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 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

	Field	ESMA Description	Trade Capture Report	Position Report
			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	28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText
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.	@TrdContntnTxt	@TrdContntnTxt

#### 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.	<i>N/A - timestamp will be populated by CME's ETR system</i>	<i>N/A - timestamp will be populated by CME's ETR system</i>
2	Counterparty ID	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used. LEI (20 alphanumeric digits, interim entity identifier (20 alphanumeric digits), BIC (11 alphanumeric digits) or a client code (50 alphanumeric 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]  For @R=7, indicate reporting party with <Sub>@Typ=49 [Reporting entity indicator] and <Sub>@ID=Y	<Parties> @ID=<identifier> @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
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 alphanumeric digits, interim entity identifier (20 alphanumeric digits), BIC (11 alphanumeric 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]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization]  <i>Use @R=7 even if an individual</i>

	Field	ESMA Description	Trade Capture Report	Position Report
		alphanumeric digits) or a client code (50 alphanumeric digits).	<i>Use @R=7 even if an individual</i>	
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 alphanumeric digits or blank in case of coverage by LEI.	<i>only when IDSrc is not LEI</i>  <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] <i>even if person</i>	<i>only when IDSrc is not LEI</i>  <Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] <i>even if person</i>
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 alphanumeric digits or blank in case of coverage by LEI.	<i>only when IDSrc is not LEI</i>  <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID @Typ=6 [Postal address]	<i>only when IDSrc is not LEI</i>  <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 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	<TrdCapRptSideGrp/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 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	<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 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



	Field	ESMA Description	Trade Capture Report	Position Report
		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.	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.	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]  <i>keeping FIX's Y N values</i>	<Parties/PtysSubGrp> @ID=Y N @Typ=47 [Financial entity]  <i>keeping FIX's Y N values</i>
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 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. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<i>When reporting entity is a party in the trade:</i>  <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y N @Typ=49 [Reporting entity indicator]  <i>When reporting entity is a third party:</i>  <RootParties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=116 [Reporting Entity]	<i>When reporting entity is a party in the trade:</i>  <Parties/PtysSubGrp> @ID=Y N @Typ=49 [Reporting entity indicator]  <i>When reporting entity is a third party:</i>  <Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=116 [Reporting Entity]
10	Clearing member ID	In case the reporting counterparty is not a clearing member, its clearing member	<i>Only when not a counterparty to the trade.</i>	<i>Only when not a counterparty to the trade.</i>

	Field	ESMA Description	Trade Capture Report	Position Report
		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. LEI (20 alphanumeric digits, interim entity identifier (20 alphanumeric digits), BIC (11 alphanumeric digits) or a client code (50 alphanumeric digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm]
11	Beneficiary ID	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. LEI (20 alphanumeric digits, interim entity identifier (20 alphanumeric digits), BIC (11 alphanumeric digits) or a client code (50 alphanumeric digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=32 [Beneficiary]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=32 [Beneficiary]
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



	Field	ESMA Description	Trade Capture Report	Position Report
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) No 648/2012. Y=Above N=Below	<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]
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	The currency used for the mark to market valuation of the	N/A	<PositionAmountData> @Ccy

	Field	ESMA Description	Trade Capture Report	Position Report
	contract	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.		
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 &lt;PositionAmountData&gt; @Typ above</i>
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. Y=Yes N=No	<i>Indicated by the presence or absence of @CollPrtfID below</i>	<i>Indicated by the presence or absence of @CollPrtfID below</i>
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.	TrdCaptRpt/CollAmt/ @CollPrtfID	PosRpt/CollAmt/ @CollPrtfID
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	TrdCaptRpt /CollAmt/@Amt	PosRpt /CollAmt/@Amt

	Field	ESMA Description	Trade Capture Report	Position Report
		amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.		
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	TrdCaptRpt/CollAmt/@Ccy	PosRpt/CollAmt/@Ccy

## 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

IRS Swap includes Fixed/Float, Fixed/Fixed, Basis and Cross Currency

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
1.	Message Type (Cancellation, Correction, Price-forming continuation data)	/TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R	R
		/TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R	R
		/TrdCaptRpt/ @RegRptTyp	0 = RT	R	R	R	R
2.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R	R
3.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R	R
4.	Clearing indicator	TrdCaptRpt/ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R	R

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
5.	Collateralization <sup>31</sup>	TrdCaptRpt/ @TrdCollztn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C	C	C	C
6.	End-user Exception <sup>32</sup>	TrdCaptRpt/ @ClrReqmtExcptn	0 = No Exception 1 = Exception	C	C	C	C
7.	Bespoke Swap Indicator	TrdCaptRpt/Instrmt/ @SubTyp	NS = Non Standardized Swap	O	O	O	O
8.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade	R	R	R	R
9.	Execution Venue <sup>33</sup>	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C	C	C	C
10	Swap Effective or Start Date	TrdCaptRpt/Instrmt/S ecXML/FpML/trade/s wap/swapStream/cal culationPeriodDates/ effectiveDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/S ecXML/FpML/trade /fra/adjustedEffective Date		N/A	R	N/A	N/A
		capFloor/ capFloorStream/cal culationPeriodDates/ef fectiveDate/unadjuste dDate		N/A	N/A	R	N/A
		swaption/swap/swap Stream/calculationPe riodDates/effectiveDa te/unadjustedDate		N/A	N/A	N/A	R
11	Swap Termination or End Date	TrdCaptRpt/Instrmt/S ecXML/FpML/trade/s wap/ swapStream/calculati onPeriodDates/ terminationDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/S ecXML/FpML/trade/fr		N/A	R	N/A	N/A

<sup>31</sup> Conditionally required for trades that will not be cleared or trades cleared at a different DCO.

<sup>32</sup> Conditionally required for trades that will not be cleared

<sup>33</sup> Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		a/adjustedTerminationDate					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate		N/A	N/A	N/A	R
12	Day count convention	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapstream//calculationPeriodAmount/calculation/dayCountFraction		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/dayCountFraction		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream//calculationPeriodAmount/calculation/dayCountFraction		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapstream//calculationPeriodAmount/calculation/dayCountFraction		N/A	N/A	N/A	R
13	Settlement Currency <sup>34</sup>	Swap/swapstream/settlementProvision/settlementCurrency		O	N/A	N/A	N/A
14	Asset class	TrdCaptRpt/Instrmt/@AssetClss	1 = Interest Rate	R	R	R	R
15	Sub-Asset class	TrdCaptRpt/Instrmt/@AssetSubClss	1 = Single Currency (Fixed Float)	R	N/A	N/A	N/A

<sup>34</sup> This is reported if the Settlement Currency is different from the notional currency of the trade.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
			2 = Cross Currency (Fixed Float)				
16	Contract type	TrdCaptRpt/Instrmt/ @SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap FLR = Interest Rate Floor	R	R	R	R
17	Contract Sub-Type	N/A	N/A	N/A	N/A	N/A	
18	Underlying Asset 1 <sup>35</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapoption/swap		N/A	N/A	N/A	R
19	Underlying Asset 2	N/A	N/A	N/A	N/A	N/A	
20	<b>Price Notation</b> <sup>36</sup>						
	Fixed Rate	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculation/fixRateSchedule/initialValue <sup>37</sup>		C <sup>38</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/fixRate <sup>39</sup>		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapoption/swap/swapStream/calculation/		N/A	N/A	N/A	C <sup>40</sup>

<sup>35</sup> For swaptions the underlying swap and all the details related to the swap are required.

<sup>36</sup> Multiple fields constitute the price based on the type of Swap.

<sup>37</sup> Fixed Rate for the Swap

<sup>38</sup> Conditionally required if there is a fixed rate leg in the swap

<sup>39</sup> Required for FRAs.

<sup>40</sup> Conditionally required for the underlying swap if there is a fixed leg.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		fixedRateSchedule/initialValue					
	Fixed Rate Schedule	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepDate <sup>41</sup>		O <sup>42</sup>	N/A	N/A	O <sup>43</sup>
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/stepValue					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue		N/A	N/A	R	N/A
	Float Rate Index	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		C <sup>44</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/floatingRateIndex		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		N/A	N/A	R	N/A

<sup>41</sup> Notional Schedule for the swap.

<sup>42</sup> This is required only if it an amortization swap.

<sup>43</sup> Will be specified if present in the underlying swap.

<sup>44</sup> Conditionally required if a float rate leg is present.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex		N/A	N/A	N/A	C <sup>45</sup>
21	Additional Price Notation						
22	UPI <sup>46</sup>	TrdCaptRpt/Instrmt/@ID	N/A	N/A	N/A	N/A	N/A
23	Notional Currency 1	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/Fra/notional/currency		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	N/A	R
24	Notional Currency 2 <sup>47</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		C <sup>48</sup>	N/A	N/A	N/A

<sup>45</sup> Conditionally required if the underlying swap has a float leg.

<sup>46</sup> Not required until the UPI definition is finalized.

<sup>47</sup> This is required only if there is a second leg associated with the swap.

<sup>48</sup> Conditionally required for Cross currency swaps.



#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		epSchedule/currency					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency		N/A	N/A	N/A	R
25	Notional amount 1 (for Currency1)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/notional/amount		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	N/A	R
26	Notional amount 2 (for Currency 2)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		C <sup>49</sup>	N/A	N/A	N/A

<sup>49</sup> Conditionally required for Cross currency swaps.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue		N/A	N/A	N/A	R
27	Payment Frequency 1 (Leg 1) (Payment Frequency Period <sup>50</sup> )	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/paymentDates/paymentFrequency/period		R	N/A	N/A	N/A
28	Payment Frequency (Leg 1) Multiplier <sup>51</sup>	swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		capFloor/capFloorStream/paymentDates/paymentFrequency/periodMultiplier		N/A	N/A	R	N/A
		Swaption/swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		N/A	N/A	N/A	R <sup>52</sup>
29	Payment Frequency (Leg 2)	swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		Swaption/swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		N/A	N/A	N/A	R
30	Reset Frequency 1 (Reset Frequency Period) <sup>53</sup>	swap/swapStream/ResetDates/resetFrequency/period	D – Day W – Week M – Month Y – Year	R <sup>54</sup>	N/A	N/A	N/A

<sup>50</sup> The frequency at which regular payment dates occur.

<sup>51</sup> A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

<sup>52</sup> Payment Frequency associated with the underlying swap.

<sup>53</sup> The frequency at which resets occur.

<sup>54</sup> Required if there is a floating leg in the swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		capFloor/capFloorStream/ResetDates/resetFrequency/period	T – Term (starting on the effective date and ending on the termination date)	N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/resetFrequency/period		N/A	N/A	N/A	R <sup>55</sup>
	Reset Frequency Multiplier <sup>56</sup>	swap/swapStream/ResetDates/resetFrequency/periodMultiplier		R <sup>57</sup>	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	N/A	R <sup>58</sup>
	Reset Frequency Day <sup>59</sup>	swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention	MON TUE WED THU FRI SAT SUN	C <sup>60</sup>	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	R	N/A
		swaption/swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	N/A	R <sup>61</sup>
31	Reset Frequency 2						
32	Event Time	TrdCaptRpt/@TxnTm	N/A	R	R	R	

<sup>55</sup> Conditionally required of the underlying swap has a floating leg.

<sup>56</sup> A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

<sup>57</sup> Required if there is a floating leg in the swap.

<sup>58</sup> Conditionally required of the underlying swap has a floating leg.

<sup>59</sup> The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.

<sup>60</sup> Conditionally required if the reset frequency period is a week.

<sup>61</sup> Conditionally required of the reset frequency period is a week for the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
33	Option Strike	TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/initialValue		N/A	N/A	R	N/A
34	Option Strike Schedule <sup>62</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepDate TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/step/stepDate		N/A	N/A	C <sup>63</sup>	N/A
35	Option type	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/optionType swaptionStraddle	Put Call Payer Receiver Straddle				
36	Option Exercise Style	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise		N/A	N/A	N/A	R

<sup>62</sup> This is required if the schedule was part of the Cap floor trade.

<sup>63</sup> The schedule will need to be reported if the swpa contained one.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/EuropeanExercise					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/bermudaExercise					
37	Option premium	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/premium/paymentAmount/amount		N/A	N/A	N/A	R
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/premium/paymentAmount/amount		N/A	N/A	R	N/A
38	Option Premium currency	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/premium/paymentAmount/currency		N/A	N/A	N/A	R
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/premium/paymentAmount/currency		N/A	N/A	R	N/A
39	Option Expiration date	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate		N/A	N/A	N/A	C <sup>64</sup>
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/europeanExercise/expirationDate/adjustableDates/unadjustedDate <sup>65</sup>		N/A	N/A	N/A	C <sup>66</sup>
		TrdCaptRpt/Instrmt/SecXML/FpML/trade		N/A	N/A	N/A	C <sup>68</sup>

<sup>64</sup> Conditionally required for American Style Option

<sup>65</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified

<sup>66</sup> Conditionally required for European Style Option

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
		/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate <sup>67</sup>					
40	Option Lockout Period	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate		N/A	N/A	N/A	C <sup>69</sup>
41	Embedded Option can be reported by specifying a TerminationProvision, cancelableProvision or an extensible Provision						
	Embedded Option (Early Termination provision)	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/earlyTerminationProvision <sup>70</sup>		O	N/A	N/A	O
	Cancelable Provision	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/cancelableProvision <sup>71</sup>		O	N/A	N/A	O
	Extensible Provision	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/extendibleProvision <sup>72</sup>		O	N/A	N/A	O

#### 4.2.2 PET (Part 45) field Mapping to FIXML

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/Floor	Swaption
1.	Message Type (Cancellation, Correction, Price-forming continuation)	TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R	R

<sup>68</sup> Conditionally required for Bermuda Style Option

<sup>67</sup> An unadjusted date can be specified with the date adjustments or a relative date can be specified. Multiple unadjusted dates can be specified here.

<sup>69</sup> Conditionally required for American Style Option

<sup>70</sup> The presence of an earlyTerminationProvision in a Swap indicates embedded option.

<sup>71</sup> The presence of a cancelableProvision in a Swap indicates embedded option.

<sup>72</sup> The presence of a extendibleProvision in a Swap indicates embedded option.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
	data)	TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R	R
		TrdCaptRpt/ @RegRptTyp	4 = RT <sup>73</sup> + PET 1 = PET	R	R	R	R
2.	Universal Swap Identifier (The USI will have to include the Type of USI and a Source which identifies the assigner (namespace) of the USI)	TrdCaptRpt/RegTrdID/@Typ	0 = Current USI	R	R	R	R
		TrdCaptRpt/RegTrdID/@ID		R	R	R	R
		TrdCaptRpt/RegTrdID/@Src		R	R	R	R
		TrdCaptRpt/RegTrdID/@Evt	0 = Initial Block Trade 1 = Allocation 2 = Clearing	O	O	O	O
3.	LEI of the Counterparty	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
4.	Reporting Counterparty Indicator (The Reporting counterparty identifier)	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 49 – Counterparty is a Reporting Counterparty	R <sup>74</sup>	R	R	R
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	R	R	R	R

<sup>73</sup> Need to support all the attributes in Part 43 that are not in this table.

<sup>74</sup> The Reporting counterparty is specified as a sub tag of the counterparty to the trade.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
5.	Swap Dealer Indicator for the Reporting counterparty <sup>75</sup>	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
6.	Major Swap Participant Indicator for the reporting counterparty <sup>76</sup>	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
7.	Financial Entity Indicator for the reporting counterparty <sup>77</sup>	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Financial Entity	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
8.	US Person Flag for the reporting counterparty <sup>78</sup>	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
9.	Indication that the block will be allocated <sup>79</sup>	TrdCaptRpt/RptSide/@BlockTrdAllocInd	0 = Block to be allocated	C	C	C	C
10.	LEI of the Allocation agent <sup>80</sup>	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	C	C	C	C

<sup>75</sup> This is conditionally required if the reporting counterparty is a Swap Dealer.

<sup>76</sup> This is conditionally required if the reporting counterparty is an MSP.

<sup>77</sup> 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).

<sup>78</sup> This is conditionally required if the reporting counterparty is a U.S. person.

<sup>79</sup> Conditionally required if the side will be allocated

<sup>80</sup> The Agent/Asset manager is conditionally required for allocated swaps.



#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		TrdCaptRpt/RptSide/Pty/ @R	R = 30 – Broker R = 49 – Asset manager	C	C	C	C
		TrdCaptRpt/RptSide/Pty/ @R		C	C	C	C
11.	Post allocation Swap Indicator <sup>81</sup>	TrdCaptRpt/RptSide/@Bl ckTrdAllocInd	2 = Allocated Block trade	C	C	C	C
12.	Block USI <sup>82</sup>	TrdCaptRpt/RegTrdID/@ Typ	2 = Block USI	C <sup>83</sup>	C	C	C
		TrdCaptRpt/RegTrdID/@I D		C	C	C	C
		TrdCaptRpt/RegTrdID/@ Src		C	C	C	C
		TrdCaptRpt/RegTrdID/@ Evnt	0 = Initial Block Trade	O	O	O	O
13.	Non Reporting Counterparty LEI <sup>84</sup>	TrdCaptRpt/RptSide/Pty/ @Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/ @R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/ @ID		R	R	R	R

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<sup>81</sup> Conditionally required if the swap is an allocated swap

<sup>82</sup> If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent

<sup>83</sup> Conditionally required if the swap is an allocated swap

<sup>84</sup> If the Reporting counterparty indicator is not present, the counterparty is treated as the non-reporting counterparty.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
14.	Swap Dealer Indicator for the non-Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 45 – Swap Dealer	C <sup>85</sup>	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
15.	Major Swap Participant Indicator for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 46 – Major Swap Participant	C <sup>86</sup>	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
16.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 47 – Major Swap Participant	C <sup>87</sup>	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
17.	US Person Flag for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 48 – US Domicile	C <sup>88</sup>	C	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C	C
18.	UPI	TrdCaptRpt/Instrmt/@ID		C <sup>89</sup>	C	C	C
		TrdCaptRpt/Instrmt/@Src	H = Clearing House	C <sup>90</sup>	C	C	C

<sup>85</sup> This is conditionally required if the non-reporting counterparty is a Swap Dealer.

<sup>86</sup> This is conditionally required if the non-reporting counterparty is an MSP.

<sup>87</sup> 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).

<sup>88</sup> This is conditionally required if the reporting counterparty is a U.S. person.

<sup>89</sup> This is conditionally required for exchange listed instruments

<sup>90</sup> Conditionally required the security ID is specified

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
19.	If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	N/A <sup>91</sup>					
20.	If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	N/A <sup>92</sup>					
21.	Multi Asset Swap Indicator	Presence of a Secondary Asset class.					
22.	Primary Asset Class for a multi asset	/Instrmt/@AssetClss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C <sup>93</sup>	C	C	C
23.	Secondary Asset Class for a multi asset	TrdCaptRpt/Instrmt/ ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	C <sup>94</sup>	C	C	C
24.	Mixed Swap Indicator	TrdCaptRpt/@MixedSw pInd	0 = not a mixed swap 1 = a mixed swap	C <sup>95</sup>	C	C	C
25.	Contract Type	TrdCaptRpt/Instrmt/@Se cTyp	IRS = Interest Rate Swap FRA = Forward Rate Agreement CAP = Interest	R	R	R	R

<sup>91</sup> This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

<sup>92</sup> This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

<sup>93</sup> Conditionally required for a multi Asset class Swap

<sup>94</sup> Conditionally required if a multi asset swap is being reported

<sup>95</sup> Conditionally required for a mixed asset swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
			Rate Cap FLR = Interest Rate Floor SWAPTION = Swaption				
26.	Swap Classification	TrdCaptRpt/Instrmt/Swap Clss	BS = Basis Swap IX = Index Swap	R	N/A	N/A	N/A
27.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R	R
28.	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R	R
29.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C <sup>96</sup>	C	C	C
30.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R	R
31.	Swap Effective or Start Date	TrdCaptRpt/Instrmt/SecX ML/FpML/trade/swap/sw apStream/calculationPeri odDates/effectiveDate		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /fra/adjustedEffectiveDat e		N/A	R	N/A	N/A
		capFloor/ capFloorStream/calculati onPeriodDates/effectiveD ate/unadjustedDate		N/A	N/A	R	N/A
		swaption/swap/swapStre am/calculationPeriodDate s/effectiveDate/unadjuste dDate		N/A	N/A	N/A	R
32.	Swap Termination or End Date	TrdCaptRpt/Instrmt/SecX ML/FpML/trade/swap/ swapStream/calculationP eriodDates/ terminationDate		R	N/A	N/A	N/A

<sup>96</sup> Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/fra/adjustedTerminationDate		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate		N/A	N/A	N/A	R
33.	Buyer <sup>97</sup>	TrdCaptRpt/RptSide/@Side	1 = Buyer	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
34.	Seller <sup>98</sup>	TrdCaptRpt/RptSide/@Side	2 = Seller	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R	R
35.	Payer (Floating Rate Leg 1)	Swap/swapstream/payerPartyReference		R	N/A	N/A	N/A
		trade/party/partyId					
		trade/party/partyName					
		Trade/fra/buyerPartyReference		N/A	R	N/A	N/A
		trade/party/partyId					
		trade/party/partyName					
		capFloor/capFloorStream/payerPartyReference		N/A	N/A	R	N/A
		trade/party/partyId					
		trade/party/partyName					

<sup>97</sup> The counterparty purchasing the product: e.g. the payer of the fixed price (for a swap), or the payer of the floating 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.

<sup>98</sup> The counterparty offering the product: e.g. the payer of the floating price (for a swap), or the payer of the fixed price on the underlying swap (for a put swaption), or the payer of the floating price on the underlying swap (for a call swaption).

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		Trade/swaption/swap/sw apstream/payerPartyRefe rence		N/A	N/A	N/A	R
		trade/party/partyId					
		trade/party/partyName					
36.	Payer Leg 2 <sup>99</sup>	Swap/swapstrea/payerPa rtyReference		R	N/A	N/A	N/A
		trade/party/partyId					
		trade/party/partyName					
		Trade/fra/buyerPartyRefe rence		N/A	R	N/A	N/A
		trade/party/partyId					
		trade/party/partyName					
		capFloor/capFloorStream /payerPartyReference		N/A	N/A	R	N/A
		trade/party/partyId					
		trade/party/partyName					
		Trade/swaption/swap/sw apstream/payerPartyRefe rence		N/A	N/A	N/A	R
		trade/party/partyId					
		trade/party/partyName					
37.	Day Count Convention	TrdCaptRpt/Instrmt/SecX ML/FpML/trade swap/swapstream//calcul ationPeriodAmount/ calculation/dayCountFrac tion		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade fra/dayCountFraction		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/ /calculationPeriodAmount / calculation/dayCountFrac tion		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapstre am//calculationPeriodAm ount/ calculation/dayCountFrac		N/A	N/A	N/A	R

<sup>99</sup> This is the payer associated with the second leg. While Part 45 only needs the payer associated with the floating leg, the message structure requires a payer be associated with both legs.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		tion					
38.	Settlement Currency <sup>100</sup>	Swap/swapstream/settle mentProvision/settlement Currency		O	N/A	N/A	N/A
39.	Notional amount 1 (for Currency1)	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule /initialValue		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /fra/notional/amount		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule /initialValue		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapStre am/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule /initialValue		N/A	N/A	N/A	R
40.	Notional Currency 1	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule /currency		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade Fra/notional/currency		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule		N/A	N/A	R	N/A

<sup>100</sup> This is reported if the Settlement Currency is different from the notional currency of the trade.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		/currency					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/ notionalStepSchedule /currency		N/A	N/A	N/A	R
41.	Notional amount 2 (for Currency 2)	TrdCaptRpt/Instrmt/SecXML/FpML /trade/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/ notionalStepSchedule /initialValue		C <sup>101</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/ notionalStepSchedule /initialValue		N/A	N/A	N/A	R
42.	Notional Currency 2 <sup>102</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/ notionalStepSchedule /currency		C <sup>103</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/ calculation/notionalSchedule/ notionalStepSchedule /currency		N/A	N/A	N/A	R
43.	Fixed Rate	TrdCaptRpt/Instrmt/SecXML/FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/		C <sup>105</sup>	N/A	N/A	N/A

<sup>101</sup> Conditionally required for Cross currency swaps.

<sup>102</sup> This is required only if there is a second leg associated with the swap.

<sup>103</sup> Conditionally required for Cross currency swaps.



#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		fixedRateSchedule/initial Value <sup>104</sup>					
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /fra /fixedRate <sup>106</sup>		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/ swapStream/calculationP eriodAmount/calculation/ fixedRateSchedule/initial Value		N/A	N/A	N/A	C <sup>107</sup>
44.	Fixed Rate Schedule	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/ swapStream/calculationP eriodAmount/calculation/ fixedRateSchedule/step/s tepDate <sup>108</sup>		O <sup>109</sup>	N/A	N/A	O <sup>110</sup>
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/notionalSched ule/notionalStepSchedule /stepValue					
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/ capFloorStream/calculati onPeriodAmount/calculati on/ fixedRateSchedule/initial Value		N/A	N/A	R	N/A
45.	Float Rate Index	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/ calculationPeriodAmount/ calculation/ floatingRateCalculation/fl oatingRateIndex		C <sup>111</sup>	N/A	N/A	N/A

<sup>105</sup> Conditionally required if there is a fixed rate leg in the swap

<sup>104</sup> Fixed Rate for the Swap

<sup>106</sup> Required for FRAs.

<sup>107</sup> Conditionally required for the underlying swap if there is a fixed leg.

<sup>108</sup> Notional Schedule for the swap.

<sup>109</sup> This is required only if it an amortization swap.

<sup>110</sup> Will be specified if present in the underlying swap.

<sup>111</sup> Conditionally required if a float rate leg is present.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /fra/floatingRateIndex		N/A	R	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor /capFloorStream/ calculationPeriodAmount/ calculation/ floatingRateCalculation/fl oatingRateIndex		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapStre am/ calculationPeriodAmount/ calculation/ floatingRateCalculation/fl oatingRateIndex		N/A	N/A	N/A	C <sup>112</sup>
46.	Payment Frequency 1 (Payment Frequency Period <sup>113</sup> )	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/paym entDates/ paymentFrequency/peri od		R	N/A	N/A	N/A
47.	(Payment Frequency Multiplier <sup>114</sup> )	TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swap/swapStream/paym entDates/ paymentFrequency/peri odMultiplier		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /capFloor/capFloorStrea m/paymentDates/ paymentFrequency/peri odMultiplier		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecX ML/FpML/trade /swaption/swap/swapStre am/paymentDates/ paymentFrequency/peri odMultiplier		N/A	N/A	N/A	R <sup>115</sup>

<sup>112</sup> Conditionally required if the underlying swap has a float leg.

<sup>113</sup> The frequency at which regular payment dates occur.

<sup>114</sup> A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

<sup>115</sup> Payment Frequency associated with the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
48.	Payment Frequency 2	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		R	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapoption/swap/swapStream/paymentDates/paymentFrequency/periodMultiplier		N/A	N/A	N/A	R
49.	<b>Reset Frequency for the 1st Leg of the swap</b> (This is only present if there is a floating rate index associated with the swap. Not present of Fixed/Fixed Swap)						
	Reset Frequency 1 (Leg 1) (Reset Frequency Period) <sup>116</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/period	D – Day W – Week M – Month Y – Year T – Term (staring on the effective date and ending on the termination date)	R <sup>117</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/ResetDates/resetFrequency/period		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapoption/swap/swapStream/ResetDates/resetFrequency/period		N/A	N/A	N/A	R <sup>118</sup>
	Reset Frequency Multiplier (Leg 1) <sup>119</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		R <sup>120</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade		N/A	N/A	R	N/A

<sup>116</sup> The frequency at which resets occur.

<sup>117</sup> Required if there is a floating leg in the swap.

<sup>118</sup> Conditionally required if the underlying swap has a floating leg.

<sup>119</sup> A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

<sup>120</sup> Required if there is a floating leg in the swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swaption
		/capFloor/capFloorStream/ResetDates/resetFrequency/periodMultiplier					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	N/A	R <sup>121</sup>
	Reset Frequency Day (Leg 1) <sup>122</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention	MON TUE WED THU FRI SAT SUN	C <sup>123</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	R	N/A
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	N/A	R <sup>124</sup>
50.	<b>Reset Frequency for the 2<sup>nd</sup> Leg of the swap</b> (This is only present if the 2 <sup>nd</sup> leg also has a floating rate index)						
	Reset Frequency (leg 2) (Reset Frequency Period) <sup>125</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/period	D – Day W – Week M – Month Y – Year T – Term (starting on the effective date and ending on the termination date)	R <sup>126</sup>	N/A	N/A	N/A
		TrdCaptRpt/Instrmt/SecX		N/A	N/A	R	N/A

<sup>121</sup> Conditionally required if the underlying swap has a floating leg.

<sup>122</sup> The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.

<sup>123</sup> Conditionally required if the reset frequency period is a week.

<sup>124</sup> Conditionally required if the reset frequency period is a week for the underlying swap.

<sup>125</sup> The frequency at which resets occur.

<sup>126</sup> Required if there is a floating leg in the swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
		ML/FpML/trade/capFloor/capFloorStream/ResetDates/resetFrequency/period					
		TrdCaptRpt/Instrmt/SecXML/FpML/trade/swapoption/swap/swapStream/ResetDates/resetFrequency/period		N/A	N/A	N/A	R <sup>127</sup>
	Reset Frequency Multiplier (Leg2) <sup>128</sup>	TrdCaptRpt/Instrmt/SecXML/FpML/trade/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		R <sup>129</sup>	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	R	N/A
		swapoption/swap/swapStream/ResetDates/resetFrequency/periodMultiplier		N/A	N/A	N/A	R <sup>130</sup>
	Reset Frequency Day (Leg 2) <sup>131</sup>	swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention	MON TUE WED THU FRI SAT SUN	C <sup>132</sup>	N/A	N/A	N/A
		capFloor/capFloorStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	R	N/A
		swapoption/swap/swapStream/ResetDates/resetFrequency/weeklyRollConvention		N/A	N/A	N/A	R <sup>133</sup>

<sup>127</sup> Conditionally required of the underlying swap has a floating leg.

<sup>128</sup> A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1

<sup>129</sup> Required if there is a floating leg in the swap.

<sup>130</sup> Conditionally required of the underlying swap has a floating leg.

<sup>131</sup> The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly.

<sup>132</sup> Conditionally required if the reset frequency period is a week.

<sup>133</sup> Conditionally required of the reset frequency period is a week for the underlying swap.

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
51.	Options Strike	TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue TrdCaptRpt/Instrmt/SecXML/FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/initialValue		N/A	N/A	R	N/A
52.	Option type	Swaption/optionType swaptionStraddle	Put Call Payer Receiver Straddle				
53.	Option Exercise Style	Swaption/americanExercise Swaption/EuropeanExercise Swaption/bermudaExercise		N/A	N/A	N/A	R
						C <sup>134</sup>	
54.	Option premium	swaption/premium/paymentAmount/amount capFloor/premium/paymentAmount/amount		N/A	N/A	N/A	R
				N/A	N/A	R	N/A
	Option Premium currency	swaption/premium/paymentAmount/currency capFloor/premium/paymentAmount/currency		N/A	N/A	N/A	R
				N/A	N/A	R	N/A
55.	Clearing indicator	TrdCaptRpt/@ClrIntntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R	
56.	Clearing Venue <sup>135</sup>	TrdCaptRpt/Pty/@R TrdCaptRpt/Pty/@ID TrdCaptRpt/Pty/@Src	21 = Clearing Org N = LEI	C	C	C	

<sup>134</sup> Conditionally required for embedded options

<sup>135</sup> The clearing venue is conditionally required if the trade will be cleared at a different DCO. This will carry the identity of the DCO where the trade will be cleared

#	Data Field	FIXML Mapping Fpml Mapping	Supported Enums	IRS	FRA	Cap/ Floor	Swapti on
57.	Clearing Exemption Indicator <sup>136</sup>	TrdCaptRpt/@ClrRegmtExcpn		C	C	C	
58.	Clearing Exemption Counterparty <sup>137</sup>	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R	
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R	
		TrdCaptRpt/RptSide/Pty/@R		R	R	R	
		TrdCaptRpt/RptSide/Pty/Sub/@Typ	Typ= 50 – Elected Clearing Exemption	C <sup>138</sup>	C	C	
59.	Collateralization Indicator	TrdCaptRpt/@TrdCollzTn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C <sup>139</sup>	C	C	

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<sup>136</sup> If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected

<sup>137</sup> The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)

<sup>138</sup> Conditionally required if the clearing exemption is set to Y

<sup>139</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
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	R	R	R	R
		@RptTyp	0 = Submit	—		R	R	R	R	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	R	R	R	R
		@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise	@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise	C <sup>140</sup>	C	C	C	C	C	C	C

<sup>140</sup> Conditionally required for continuation data and lifecycle event submissions.



		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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
			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 24 = Delivery 25 = Option assignment 26 = Expiration		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 24 = Delivery 25 = Option assignment 26 = Expiration								

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
			27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuation Text		27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuation Text								
—	CD.59 Details of action where Action Type = Other	@TrdContntnTxt	<description>	@TrdContntnTxt	<description>	C <sup>141</sup>	C	C	C	C	C	C	C
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 O	R  O O	R  O O	R  O O	R  O O	R  O O	R  O O	R  O O

<sup>141</sup> Conditionally required when @TrdContntn=99 (Other).

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	N	O	O	O	O
45.10 Block USI <sup>142</sup>	—	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 <sup>143</sup>	C	C	C	C	C	C	C
45.26 Block trade indicator	—	RptSide/@BlkTrdAlloclnd	0 = Block to be allocated 1 = Block not to be allocated			R	R	R	R	N	N	N	N

<sup>142</sup> 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

<sup>143</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	CD.11 Compression – Identifies whether the contract results from a compression exercise. Not to be used for netting ETD.	@TrdContntn	5 = Compression / Netting	@TrdContntn	5 = Compression / Netting	C <sup>144</sup>	C	C	C	C	C	C	C
43.3 Execution timestamp  45.27 Execution timestamp	CD.19 Execution timestamp	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 1 = Execution time	—		R	R	R	R	R	R	R	R
45.35 SDR submission time	CP.1 Reporting timestamp	<i>N/A - timestamp will be populated by CME's ETR system</i>		<i>N/A - timestamp will be populated by CME's ETR system</i>		R	R	R	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	N	R	R	R	R

<sup>144</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
	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	R	R	R	R	R
43.4 Clearing indicator  45.36 Clearing indicator	—	@ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	—		R	R	R	R	O	O	O	O
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 <sup>145</sup>	C	C	C	C	C	C	C

<sup>145</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	CD.28 Clearing obligation – Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012.	@MandClrInd	Y = Subject to clearing N = Not subject to clearing	—		N	N	N	N	R	R	R	R
—	CD.29 Cleared – Indicates whether clearing has taken place.	@Clr	0 = Not cleared 1 = Cleared	@Clr	0 = Not cleared 1 = Cleared	N	N	N	N	Y	Y	Y	Y
—	CD.30 Clearing timestamp – Time and date when clearing has taken place.	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 19 = Cleared	—		N	N	N	N	C <sup>146</sup>	C	C	C
43.6 End-user exception  45.38 Clearing exemption indicator	—	@ClrReqmtExcpn	0 = No Exception 1 = Exception	—		C <sup>147</sup>	C	C	C	N	N	N	N

<sup>146</sup> Conditionally required for trades that have been cleared.

<sup>147</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
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 <sup>148</sup>	C	C	C	N	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	N	R	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 <sup>149</sup>	C	C	C	C	C	C	C

<sup>148</sup> Conditionally required if the clearing exemption is set to Y

<sup>149</sup> Conditionally required for collateralized trades.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	CP.23 Collateral portfolio CP.24 Collateral portfolio code	CollAmt/@PrtfliID	<id>	CollAmt/@PrtfliID	<id>	N	N	N	N	C	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>	N	N	N	N	C	C	C	C
43.7 Bespoke swap indicator	—	Instrmt/@SubTyp	NS = Non-standardized swap	Instrmt/@SubTyp	NS = Non-standardized swap	C <sup>150</sup>	C	C	C	N	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	R	N	N	N	N
43.9 Execution venue		@VenuTyp	O = Off Facility S = SEF	—		R	R	R	R	N	N	N	N

<sup>150</sup> Conditionally required for a non-standardized 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
45.28 Execution venue	CD.10 Venue of execution	Pty/@ID Pty/@Src Pty/@R	<id> N = LEI or G = MIC 73 = Swap Execution Facility (SEF)	—		C <sup>151</sup>	C	C	C	R	R	R	R
43.10 Swap effective or start date  C45.30 Swap effective or start date	CD.20 Effective date	FpML/trade/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	FpML/trade/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	R	N	N	N	R	N	N	N
		FpML/trade/fra/adjustedEffectiveDate	<date>	FpML/trade/fra/adjustedEffectiveDate	<date>	N	R	N	N	N	R	N	N
		FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	FpML/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	N	N	R	N	N	N	R	N
		FpML/trade/swaption/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	FpML/trade/swaption/swap/swapStream/calculationPeriodDates/effectiveDate/adjustedDate	<date>	N	N	N	R	N	N	N	R

<sup>151</sup> Conditionally required if theVenueType is a SEF

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
43.11 Swap termination or end date  C45.31 Swap termination or end date	CD.21 Maturity date	FpML/trade/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	FpML/trade/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	R	N	N	N	R	N	N	N
		FpML/trade/fra/adjustedTerminationDate	<date>	FpML/trade/fra/adjustedTerminationDate	<date>	N	R	N	N	N	R	N	N
		FpML/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	FpML/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	N	N	R	N	N	N	R	N
		FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	FpML/trade/swaption/swap/swapStream/calculationPeriodDates/terminationDate/adjustedDate	<date>	N	N	N	R	N	N	N	R
—	CD.22 Termination date (supply only if different from maturity date)	—		—									
—	CD.23 Date of settlement - Date of settlement of the underlying.	FpML/trade/swap/swapStream/paymentDates/paymentFrequency/period & periodMultiplier		FpML/trade/swap/swapStream/paymentDates/paymentFrequency/period & periodMultiplier		R	N	N	N	R	N	N	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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade/capFloor/capFloorStream/paymentDates/paymentFrequency/period & periodMultiplier		FpML/trade/capFloor/capFloorStream/paymentDates/paymentFrequency/period & periodMultiplier		N	N	R	N	N	N	R	N
		FpML/trade/swaption/swap/swapStream/paymentDates/paymentFrequency/period & periodMultiplier		FpML/trade/swaption/swap/swapStream/paymentDates/paymentFrequency/period & periodMultiplier		N	N	N	R	N	N	N	R
43.13 Settlement currency	CD.7 Deliverable currency	Swap/swapstream/settlementProvision/settlementCurrency	<ccy>	Swap/swapstream/settlementProvision/settlementCurrency	<ccy>	O	N	N	N	O	N	N	N
—	CD.24 Master agreement type – Reference to the name of the relevant master agreement, if used for the reported 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	CD.25 Master agreement version – Reference to the year of the master agreement version used for the reported trade	—		—									
43.23 UPI (Unique Product Identifier)  45.17 UPI (Unique Product Identifier)	—	Instrmt/@ID Instrmt/@Src	<id> H = Clearing House	Instrmt/@ID Instrmt/@Src	<id> H = Clearing House	C <sup>152</sup>	C	C	C	N	N	N	N
—	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 = Intermin taxonomy	@TxnmyTyp	I = ISIN or Alternate E = Intermin taxonomy	N	N	N	N	R	R	R	R

<sup>152</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	CD.2 Product ID 1	@TxnmyType=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnmyType=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	N	C <sub>153</sub>	C	C	C
		@TxnmyType=E Instrmt/@AssetCls s  @SecTyp	1 = Interest rate  CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a Swap	@TxnmyType=E Instrmt/@AssetCls s  @SecTyp	1 = Interest rate  CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a Swap	N	N	N	N	C <sub>154</sub>	C	C	C
—	CD.3 Product ID 2	@TxnmyType=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnmyType=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	N	C <sub>155</sub>	C	C	C

<sup>153</sup> Conditionally required for exchange listed instruments

<sup>154</sup> This is conditionally required if there is no exhcagne identifier

<sup>155</sup> This is conditionally required If there is a secondary product and it is 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		@TxnmyTyp=E Instrmt/@AssetCls s  @SecTyp	1 = Interest rate  CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a Swap	@TxnmyTyp=E Instrmt/@AssetCls s  @SecTyp	1 = Interest rate  CAP = Cap CLLR = Collar FLR = Floor FRA = Forward Rate Agreement IRS = Interest Rate Swap SWAPTION = Option on a Swap	N	N	N	N	C <sup>156</sup>	C	C	C
—	CD.4 Underlying - The underlying is identified using a unique identifier is possible. In case of baskets or	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	N	C	C	C	C

<sup>156</sup> This is conditionally required If there is a secondary product and it is not 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
	indices, an indicator for his basket or index is used where a unique identifier does not exist.	Otherwise: Undly/ @SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap CLLR = Collar FLR = Interest Rate Floor	Otherwise: Undly/ @SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap CLLR = Collar FLR = Interest Rate Floor								
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	—	— <sup>157</sup>		—									

<sup>157</sup> This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
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	—	— <sup>158</sup>		—									
45.20 Multi-asset swap indicator	—	<i>Presence of:</i>		<i>Presence of:</i>		C <sup>159</sup>	C	C	C	N	N	N	N
45.22 Secondary asset class for a multi-asset		Instrmt/ScndryAss et/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	Instrmt/ScndryAss et/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity								
43.14 Asset class	—	Instrmt/@Asset Clss	1 = Interest Rate	Instrmt/@Asset Clss	1 = Interest Rate	R	R	R	R	R	R	R	R
45.21 Primary asset class for a multi-asset swap													

<sup>158</sup> This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

<sup>159</sup> Conditionally required if a multi asset swap is being reported.



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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
43.15 Sub-asset class	—	Instrmt/@AssetSubCls	1 = Single currency 2 = Cross currency	Instrmt/@AssetSubCls	1 = Single currency 2 = Cross currency	C <sup>160</sup>	C	C	C	O	O	O	O
45.23 Mixed swap indicator	—	@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	—		C <sup>161</sup>	C	C	C	N	N	N	N
45.24 Other SDR for a mixed swap	—	Pty/@ID Pty/@Src Pty/@R	<id> N = LEI 102 = Data repository (e.g. SDR)	—		C <sup>162</sup>	C	C	C	N	N	N	N
Contract type	—	Instrmt/@SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap FLR = Interest Rate Floor	Instrmt/@SecTyp	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap FLR = Interest Rate Floor	R	R	R	R	R	R	R	R
Swap Classification	—	Instrmt@SwapCls	BS = Basis Swap IX = Index Swap	Instrmt@SwapCls	BS = Basis Swap IX = Index Swap	R	N	N	N	N	N	N	N
Contract sub-type	—	—		—									

<sup>160</sup> Conditionally required for a cross-currency swap.

<sup>161</sup> Conditionally required for a mixed asset swap.

<sup>162</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
Underlying asset 1	—	FpML/trade /swaption/swap		FpML/trade /swaption/swap		N	N	N	R	N	N	N	R
Underlying asset 2	—	—		—									
Price notation	CD.12 Price/rate	See Fixed and Floating Rates		See Fixed and Floating Rates									
Price Unit Price Currency	Price notation – The manner in which the price is expressed.	See Notional Currency		See Notional Currency									
—	Price multiplier – the number of units of the financial instrument which are contained in a trading lot.	—		—									
—	CD.16 Quantity – Number of contracts included in the report, where more than one derivative contract is reported.	See Notional Amount		See Notional Amount									
—	CD.17 Up-front payment – Amount of any up-front payment the reporting counterparty made or received.	Fpml/trade/swap/a dditionalPayment/ paymentAmount	<amount>	Fpml/trade/swap/a dditionalPayment/ paymentAmount	<amount>	R	N	N	N	R	N	N	N
		Fpml/trade/capFlo or/additionalPaym ent/paymentAmou nt	<amount>	Fpml/trade/capFlo or/additionalPaym ent/paymentAmou nt	<amount>	N	N	R	N	N	N	R	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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		Fpml/trade/swaption/swap/additionalPayment/paymentAmount	<amount>	Fpml/trade/swaption/swap/additionalPayment/paymentAmount	<amount>	N	N	N	R	N	N	N	R
43.22 Additional price notation	—	—		—									
45.44 Additional price notation													
43.24 Currency 1 (base)	CD.5 Notional currency 1	FpML/trade/swap/swapStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	<ccy>	FpML/trade/swap/swapStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	<ccy>	R	N	N	N	R	N	N	N
45.29 Currency 1 (base)		FpML/trade/Fra/notional/currency	<ccy>	FpML/trade/Fra/notional/currency	<ccy>	N	R	N	N	N	R	N	N
		FpML/trade/capFloor/capFloorStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	<ccy>	FpML/trade/capFloor/capFloorStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	<ccy>	N	N	R	N	N	N	R	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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	FpML/trade /swaption/swap/sw apStream/ calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	N	N	N	R	N	N	N	R
43.26 Currency 2 (counter)  45.30 Currency 2 (counter)	CD.6 Notional currency 2	FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	R	N	N	N	R	N	N	N
		FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/currency	<ccy>	N	N	N	R	N	N	N	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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
43.25 Notional amount 1 (for currency 1) <sup>163</sup>	CD.14 Notional amount	FpML/trade /swap/swapStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	FpML/trade /swap/swapStream / calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	R	N	N	N	R	N	N	N
		FpML/trade /fra/notional/amount	<amount>	FpML/trade /fra/notional/amount	<amount>	N	R	N	N	N	R	N	N
		FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	FpML/trade /capFloor/capFloorStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	N	N	R	N	N	N	R	N
		FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	FpML/trade /swaption/swap/swapStream/ calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	<amount>	N	N	N	R	N	N	N	R

<sup>163</sup> Also report the notional schedule if appropriate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
				Pos/@Long or Pos/@Short Pos/@Typ	<qty>  FIN (EOD quantity) SOD (SOD quantity) TQ (Transaction quantity)	R	R	R	R	R	R	R	R
43.27 Notional amount 2 (for currency 2) <sup>164</sup>	—	FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/initialValue	<amount>	FpML/trade /swap/swapStream / calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/initialValue	<amount>	R	N	N	N	R	N	N	N
		FpML/trade /swaption/swap/sw apStream/ calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/initialValue	<amount>	FpML/trade /swaption/swap/sw apStream/ calculationPeriodA mount/calculation/ notionalSchedule/ notionalStepSched ule/initialValue	<amount>	N	N	N	R	N	N	N	R

<sup>164</sup> Also report the notional schedule if appropriate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
45.33 Delivery Type  45.41 Settlement Method	CD.18 Delivery Type - Indicates whether the contract is settled physically or in cash.	—		—									
—	Fixed rate of leg <sup>165</sup>	FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	C <sub>166</sub>	N	N	N	C	N	N	N
		FpML/trade /fra /fixedRate	<rate>	FpML/trade /fra /fixedRate	<rate>	N	C	N	N	N	C	N	N
		FpML/trade /capFloor/ capFloorStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	FpML/trade /capFloor/ capFloorStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	N	N	C	N	N	N	C	N

<sup>165</sup> Also report the rate schedule if appropriate.

<sup>166</sup> Conditionally required if the first leg is fixed rate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	N	N	N	C	N	N	N	C
—	Fixed rate of leg 2 <sup>167</sup>	FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	FpML/trade /swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	C <sup>168</sup>	N	N	N	C	N	N	N
		FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	FpML/trade /swaption/swap/ swapStream/calculationPeriodAmount/calculation/ fixedRateSchedule /initialValue	<rate>	N	N	N	C	N	N	N	C

<sup>167</sup> Also report the rate schedule if appropriate.

<sup>168</sup> Conditionally required if the leg is fixed rate.



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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	Floating rate of leg 1	FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	C <sup>169</sup>	N	N	N	C	N	N	N
		FpML/trade/fra/floatingRateIndex	<index>	FpML/trade/fra/floatingRateIndex	<index>	N	C	N	N	N	C	N	N
		FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	N	N	N	C	N	N	N	C

<sup>169</sup> Conditionally required if the first leg is floating rate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	Floating rate of leg 2	FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	FpML/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	C <sup>170</sup>	N	N	N	C	N	N	N
		FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	FpML/trade/swaption/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	<index>	N	N	N	C	N	N	N	C
Day count convention	Fixed rate day count – The actual number of dates in the relevant fixed rate payer calculation period, if applicable.	FpML/trade swap/swapstream/calculationPeriodAmount/calculation/dayCountFraction	0 = 1/1 1 = 30/360 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA	FpML/trade swap/swapstream/calculationPeriodAmount/calculation/dayCountFraction	0 = 1/1 1 = 30/360 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA	C <sup>171</sup>	N	N	N	C	N	N	N
		FpML/trade fra/dayCountFraction	6 = Act/360 7 = Act/365 8 = Act/Act AFB	FpML/trade fra/dayCountFraction	6 = Act/360 7 = Act/365 8 = Act/Act AFB	N	R	N	N	N	R	N	N

<sup>170</sup> Conditionally required if the second leg is floating rate.

<sup>171</sup> Conditionally required if the leg is fixed rate.

		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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade /capFloor/capFloor Stream/ /calculationPeriod Amount/ calculation/dayCou ntFraction	9 = Act/Act ICMA 10 = Act/Act ISMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360	FpML/trade /capFloor/capFloor Stream/ /calculationPeriod Amount/ calculation/dayCou ntFraction	9 = Act/Act ICMA 10 = Act/Act ISMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360	N	N	C	N	N	N	C	N
		FpML/trade /swaption/swap/sw apstreamcalculatio nPeriodAmount/ calculation/dayCou ntFraction		FpML/trade /swaption/swap/sw apstreamcalculatio nPeriodAmount/ calculation/dayCou ntFraction		N	N	N	C	N	N	N	C
Payment frequency 1	Fixed payment frequency	FpML/trade /swap/swapStream /paymentDates/ paymentFrequenc y/period & periodMultiplier		FpML/trade /swap/swapStream /paymentDates/ paymentFrequenc y/period & periodMultiplier		C <sup>172</sup>	N	N	N	C	N	N	N
		FpML/trade /capFloor/capFloor Stream/paymentD ates/ paymentFrequenc y/period & periodMultiplier		FpML/trade /capFloor/capFloor Stream/paymentD ates/ paymentFrequenc y/period & periodMultiplier		N	N	C	N	N	N	C	N

<sup>172</sup> Conditionally required if the leg is fixed rate.

		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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade /swaption/swap/sw apStream/payment Dates/ paymentFrequenc y/periodMultiplier		FpML/trade /swaption/swap/sw apStream/payment Dates/ paymentFrequenc y/periodMultiplier		N	N	N	C	N	N	N	C
Payment frequency 2	Floating rate payment frequency	FpML/trade /swap/swapStream /paymentDates/ paymentFrequenc y/period & periodMultiplier		FpML/trade /swap/swapStream /paymentDates/ paymentFrequenc y/period & periodMultiplier		C <sup>173</sup>	N	N	N	C	N	N	N
		FpML/trade /swaption/swap/sw apStream/payment Dates/ paymentFrequenc y/periodMultiplier		FpML/trade /swaption/swap/sw apStream/payment Dates/ paymentFrequenc y/periodMultiplier		N	N	N	C	N	N	N	C
Reset payment frequency 1	Floating rate reset frequency	FpML/trade /swap/swapStream /ResetDates/ resetFrequency/pe riod & periodMultiplier		FpML/trade /swap/swapStream /ResetDates/ resetFrequency/pe riod & periodMultiplier		C <sup>174</sup>	N	N	N	C	N	N	N

<sup>173</sup> Conditionally required if the leg is floating rate.

<sup>174</sup> Conditionally required if the leg is floating rate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade/capFloor/capFloorStream/ResetDates/resetFrequency/period & periodMultiplier		FpML/trade/capFloor/capFloorStream/ResetDates/resetFrequency/period & periodMultiplier		N	N	C	N	N	N	C	N
		FpML/trade/swaption/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		FpML/trade/swaption/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		N	N	N	C	N	N	N	C
Reset payment frequency 2		FpML/trade/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		FpML/trade/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		C <sup>175</sup>	N	N	N	C	N	N	N
		FpML/trade/swaption/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		FpML/trade/swaption/swap/swapStream/ResetDates/resetFrequency/period & periodMultiplier		N	N	N	C	N	N	N	C

<sup>175</sup> Conditionally required if the leg is floating rate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
Event time		@TxnTm	<timestamp>	@TxnTm	<timestamp>	R	R	R	R	R	R	R	R
Option strike <sup>176</sup>	Strike Price	FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue	<price>	FpML/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue	<price>	N	N	R	N	N	N	R	N
Option type	Option type	FpML/trade/swaption/optionType	Put Call Payer Receiver Straddle	FpML/trade/swaption/optionType	Put Call Payer Receiver Straddle	N	N	N	R	N	N	N	R
Option exercise style	Option style	FpML/trade/swaption/americanExercise  FpML/trade/swaption/EuropeanExercise  FpML/trade/swaption/bermudaExercise		FpML/trade/swaption/americanExercise  FpML/trade/swaption/EuropeanExercise  FpML/trade/swaption/bermudaExercise		N	N	N	R	N	N	N	R

<sup>176</sup> Also report the strike schedule if appropriate.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
Option premium	—	FpML/trade/capFloor/premium/paymentAmount/amount	<amount>	FpML/trade/capFloor/premium/paymentAmount/amount	<amount>	N	N	R	N	N	N	R	N
		FpML/trade/swaption/premium/paymentAmount/amount	<amount>	FpML/trade/swaption/premium/paymentAmount/amount	<amount>	N	N	N	R	N	N	N	R
Option currency	—	FpML/trade/capFloor/premium/paymentAmount/currency	<ccy>	FpML/trade/capFloor/premium/paymentAmount/currency	<ccy>	N	N	R	N	N	N	R	N
		FpML/trade/swaption/premium/paymentAmount/currency	<ccy>	FpML/trade/swaption/premium/paymentAmount/currency	<ccy>	N	N	N	R	N	N	N	R
43.39 Option expiration date 45.34 Settlement or expiration date	—	FpML/trade/swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate	<date>	FpML/trade/swaption/americanExercise/expirationDate/adjustableDates/unadjustedDate	<date>	N	N	N	C <sup>177</sup>	N	N	N	C

<sup>177</sup> Conditionally required for American Style Option

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
		FpML/trade /swaption/europea nExercise/expirationDate /adjustableDates/unadjustedDate	<date>	FpML/trade /swaption/europea nExercise/expirationDate /adjustableDates/unadjustedDate	<date>	N	N	N	C <sup>178</sup>	N	N	N	C
		FpML/trade /swaption/bermuda Exercise/bermuda ExerciseDates/adjustableDates/unadjustedDate	<date>	FpML/trade /swaption/bermuda Exercise/bermuda ExerciseDates/adjustableDates/unadjustedDate	<date>	N	N	N	C <sup>179</sup>	N	N	N	C
43.38 Option lockout period	—	FpML/trade /swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate	<date>	FpML/trade /swaption/americanExercise/commencementDate/adjustableDates/unadjustedDate	<date>	N	N	N	C <sup>180</sup>	N	N	N	C

<sup>178</sup> Conditionally required for European Style Option<sup>179</sup> Conditionally required for Bermuda Style Option<sup>180</sup> Conditionally required for American Style Option



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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
43.32 Embedded option	—	FpML/trade /swap/earlyTerminationProvision  FpML/trade /swap/cancelableProvision  FpML/trade /swap/extendibleProvision		FpML/trade /swap/earlyTerminationProvision  FpML/trade /swap/cancelableProvision  FpML/trade /swap/extendibleProvision		C <sup>181</sup>	N	N	C	C	N	N	C
C45.32 Buyer <sup>182</sup>	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	R	R

<sup>181</sup> Conditionally required if the contract specifies an embedded option provision.

<sup>182</sup> 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.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
C45.33 Seller <sup>183</sup>	... 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	R	R
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	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 <sup>184</sup>	R	R	R	R	R	R	R

<sup>183</sup> 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).

<sup>184</sup> The Reporting counterparty is specified as a subtype of the counterparty to the trade.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
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 <sup>185</sup>	C	C	C	N	N	N	N
45.4 Major swap participant 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 <sup>186</sup>	C	C	C	N	N	N	N
45.5 Financial entity 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 <sup>187</sup>	C	C	C	N	N	N	N
45.6 US Person 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 <sup>188</sup>	C	C	C	N	N	N	N

<sup>185</sup> Conditionally required if the reporting counterparty is a Swap Dealer.

<sup>186</sup> Conditionally required if the reporting counterparty is an MSP.

<sup>187</sup> 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).

<sup>188</sup> Conditionally required if the non-reporting counterparty is a U.S. person.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	N	C <sup>189</sup>	C	C	C
—	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	N	C <sup>190</sup>	C	C	C
45.7 Indication that the block will be allocated	—	RptSide/@BlkTrdA llocInd	0 = Block to be allocated	—	—	C <sup>191</sup>	C	C	C	N	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 <sup>192</sup>	C	C	C	N	N	N	N

<sup>189</sup> Conditionally required if true.<sup>190</sup> Conditionally required if true.<sup>191</sup> Conditionally required if the side will be allocated<sup>192</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	C	N	N	N	N
45.9 Post allocation swap indicator	—	RptSide/@BlkTrdA llocInd	2 = Allocated block trade	—	—	C <sup>193</sup>	C	C	C	N	N	N	N
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	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 <sup>194</sup>	C	C	C	N	N	N	N

<sup>193</sup> Conditionally required if the swap is an allocated swap

<sup>194</sup> Conditionally required if the non-reporting counterparty is a Swap Dealer.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
45.14 Major swap participant 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 <sup>195</sup>	C	C	C	N	N	N	N
45.15 Financial entity indicator for the non-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 <sup>196</sup>	C	C	C	N	N	N	N
45.16 US Person 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 <sup>197</sup>	C	C	C	N	N	N	N

<sup>195</sup> Conditionally required if the non-reporting counterparty is an MSP.

<sup>196</sup> 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).

<sup>197</sup> Conditionally required if the reporting counterparty is a U.S. person.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	N	C <sup>198</sup>	C	C	C
—	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	N	C	C	C	C
—	CP.6 Corporate sector of counterparty –	RptSide/Pty/Sub/@Typ RptSide/Pty/Sub/	64 = Company activities A = Assurance	Pty/Sub/@Typ Pty/Sub/@ID	64 = Company activities A = Assurance	N	N	N	N	C	C	C	C

<sup>198</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
	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.	@ID	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		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								



		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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
			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		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								

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	N	C	C	C	C
—	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	N	C <sup>199</sup>	C	C	C

<sup>199</sup> Conditionally required when not true.

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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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 <sup>200</sup>	C	C	C	C	C	C	C
—	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	O	C <sup>201</sup>	C	C	C
—	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	O	C <sup>202</sup>	C	C	C

<sup>200</sup> Conditionally required when the reporting entity is a third party.

<sup>201</sup> Conditionally required when the reporting entity is not a clearing member.

<sup>202</sup> 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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
—	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	O	R	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	N	R	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	IRS	FRA	Cap/Floor	Swaption	IRS	FRA	Cap/Floor	Swaption
	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	N	R	R	R	R
—	CP.18 Currency of mark-to-market value of contract	—		Amt/@Ccy	<ccy>	N	N	N	N	R	R	R	R
—	CP.19 Valuation date	—		@ValDt <i>UTCDateOnly – not LocalMktDate</i>	<date>	N	N	N	N	R	R	R	R
—	CP.20 Valuation time	—		@ValTm <i>UTCTimeOnly – not LocalMktTime</i>	<time>	N	N	N	N	R	R	R	R

## 5 Appendix A

### 5.1 Component Definitions used in FIXML Messages

#### 5.1.1 Collateral Amount Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
<b>CollAmt</b>				
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 Instrument Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
<b>Instrmt</b>				
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 N = Markit RED entity CLIP P = Markit RED pair CLIP
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..	IRS=Interest Rate Swap SWAPTION = Option on a Swap FRA = Forward Rate Agreement CAP = Interest rate Cap FLR = Interest Rate Floor
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.	1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity
Asset Sub Class	AssetSubClss	String	The subcategory description of the asset class.	13=Metals 14=Bullion 15=Energy 16=Commodity index 17=Agricultural 18=Environmental 19=Freight 8=Exotic
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
<b>Instrmt/AID (Repeating)</b>				
Alternate Identifier	AltID	String	The value of the Alternate security identifier.	
Alternate Identifier Source	AltIDSrc	String	The source of the Alternate security identifier.	4 = ISIN number H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP
<b>Instrmt/Scndry (Repeating)</b>				
Asset Class	AssetClss	int	The broad asset category for assessing risk exposure for a multi-asset trade.	1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity
Secondary Asset Sub	AssetSubClss	String	An indication of the general	13=Metals

Class			description of the asset class.	14=Bullion 15=Energy 16=Commodity index 17=Agricultural 18=Environmental 19=Freight 8=Exotic
<b>Instrmt/SecurityXML</b>				
SecurityXMLSchema	@Schema	String	The schema used to validate the contents of SecurityXML	
SecurityXML	<i>sub-element not attribute</i>	XMLData	XML definition for the security.	

### 5.1.3 Regulatory Trade ID Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
<b>RegTrdID</b>				
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	0 = Current [The default.] 1 = Previous [The previous trade's



			trade events.	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 more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe. Omit if scope does not apply to this instance.	1 = Clearing member 2 = Client

## 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
<b>PosRpt</b>					
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.	

Cleared Indicator	Clrd	int		Indicates whether the position being reported was cleared through a clearing organization.	0 = Not cleared 1 = Cleared
Position Capacity	PosCpcty	int	N	Describes the ownership of the position.	0 = Principal 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	TrdContntn		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	TrdContntnTxt	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 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.
Currency	Ccy	Currency	N	Identifies the currency used for price.	
Settlement Date	SettIDt	LocalMktDate	N	Specific date of trade or contract settlement.	
Settlement Price	SetPx	Price	N	Settlement price.	
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.	
<b>Pty (Repeating)</b>					
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

					<p>O=Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC</p> <p>R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC</p> <p>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.]</p> <p>65 = European Economic Area domiciled [ID: Y or N]</p> <p>66 = Contract linked to commercial or treasury financing for this counterparty [ID: Y or N]</p> <p>67 = Contract above clearing threshold for this counterparty [ID: Y or N]</p>
<b>Instrmt</b>					
<b>FinDetls</b>					
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</a> for derivative values.	
Agreement Version	AgmtVer	String	N	The version of the master agreement.	
<b>CollAmt (Repeating)</b>					
<b>Qty (Repeating)</b>					
Position Type	Type	String	Y	Used to identify the type of quantity that is being reported.	<p>ALC = Allocation Trade Qty</p> <p>AS = Option Assignment</p> <p>ASF = As-of Trade Qty</p> <p>DLV = Delivery Qty</p> <p>ETR = Electronic Trade</p>

					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.	
<b>Amt (Repeating)</b>					
Position Amount Type	Type	String	Y	Type pof position amount.	CASH = Cash amount (corporate event)

					<p> 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 </p>
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					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.	
<b>RegTrdID (Repeating)</b>					
<b>Pmt (Repeating)</b>					
<b>ReltdTrd (Repeating)</b>					
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
<b>PosRpt</b>					
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
Position Report Status	Stat	int	Y	Result of processing Position Report.	0 = Accepted 2 = Rejected
Reject Text	RejTxt	String	N	Descriptive reason for reject.	
<b>RegTrdID (Repeating)</b>					

### 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
<b>TrdCapRpt</b>					
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 = Bunched 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 price type.	1 = Percentage 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	LastMultQty	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	TotTrdQty	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	TotTrdMultQty	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.	
Currency	Ccy	Currency	N	The dealt currency in FX.	
Trade Date	TrdDt	LocalMktDate	N	Date the trade was made.	
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	TotGrossTrdAmt	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	ClrIntn	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 was confirmed.	0 = Non-electronic 1 = Electronic 2 = Unconfirmed
Mandatory Clearing Indicator	MandClrInd	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	MixedSwapInd	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	ClrReqmtExcpn	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	TrdContntn	int	N	Specifies the post-execution trade continuation or lifecycle	0 = Novation 1 = Partial novation 2 = Trade unwind

				<p>event represented by this report.</p> <p>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.]</p>
--	--	--	--	---

					99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText
TradeContinuationText	TrdContntnT xt	String	N	Elaboration of the purpose or action of the regulatory report when Trade Continuation=99 (Other).	
IntraFirmTradeIndicator	IntraFirmTrd Ind	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
<b>RegTrdID (Repeating)</b>					
<b>Pty (Repeating)</b>					
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	21 = Clearing

				party identified.	Organization 73 = Swap Execution Facility (SEF) 102 = Data Repository (e.g. SDR)
<b>Instrmt</b>					
<b>FinDetls</b>					
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</a> for derivative values.	
Agreement Version	AgmtVer	String	N	The version of the master agreement.	
<b>Pmt (Repeating)</b>					
<b>Undly (Repeating)</b>					
<b>CollAmt (Repeating)</b>					
<b>Amt (Repeating)</b>					
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 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.	
<b>TrdRegTS (Repeating)</b>					
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
<b>RptSide (Repeating)</b>					
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
<b>RptSide/Pty (Repeating)</b>					
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
<b>RptSide/Pty/Sub (Repeating)</b>					
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
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					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
--	--	--	--	--	--

### 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
<b>TrdCapRpt</b>					
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
<b>RegTrdID (Repeating)</b>					

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
<b>TrdCapRptAck</b>					
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 Trade Capture Report.	0 = Accepted 1 = Rejected
TradeReportRejectReason	RejRsn	int	Y	Reason for reject.	99 = Other
RejectText	RejTxt	String	T	Descriptive reason for reject.	
<b>RegTrdID (Repeating)</b>					
<b>RptSide (Repeating)</b>					
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
<b>UserReq</b>					
User Request ID	UserReqID	String	Unique identifier for a User Request.	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Required for Transaction Type	Supported Values
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
<b>UserRsp</b>					
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 IRS

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="0" CIRD="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="4" TrdCollztn="0" LastQty="50000000.00" Ccy="EUR" LastPx="0.06" TxnmyTyp="E"
  IntraFirmTrdInd="N" VerfMeth="1">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="IRS" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradIdIdentifier>
              <partyReference href="chase"/>
              <tradId tradIdScheme="http://www.chase.com/swaps/trade-id">TW9235</tradId>
            </partyTradIdIdentifier>
            <partyTradIdIdentifier>
              <partyReference href="barclays"/>
              <tradId tradIdScheme="http://www.barclays.com/swaps/trade-id">SW2000</tradId>
            </partyTradIdIdentifier>
            <tradeDate>2013-11-18Z</tradeDate>
          </tradeHeader>
          <swap>
            <!-- Chase pays the floating rate every 6 months, based on 6M EUR-LIBOR-BBA,
on an ACT/360 basis -->
            <swapStream>
              <payerPartyReference href="chase"/>
              <receiverPartyReference href="barclays"/>
              <calculationPeriodDates id="floatingCalcPeriodDates">
                <effectiveDate>
                  <unadjustedDate>2013-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>NONE</businessDayConvention>
                  </dateAdjustments>
                </effectiveDate>
                <terminationDate>
                  <unadjustedDate>2018-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>MODFOLLOWING</businessDayConvention>
                    <businessCenters id="primaryBusinessCenters">
```



```

        <businessCenter>DEFR</businessCenter>
      </businessCenters>
    </dateAdjustments>
  </terminationDate>
<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCentersReference href="primaryBusinessCenters"/>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>6</periodMultiplier>
  <period>M</period>
  <rollConvention>18</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="floatingCalcPeriodDates"/>
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="primaryBusinessCenters"/>
  </paymentDatesAdjustments>
</paymentDates>
<resetDates id="resetDates">
  <calculationPeriodDatesReference href="floatingCalcPeriodDates"/>
  <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
  <fixingDates>
    <periodMultiplier>-2</periodMultiplier>
    <period>D</period>
    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters>
      <businessCenter>GBLO</businessCenter>
    </businessCenters>
    <dateRelativeTo href="resetDates"/>
  </fixingDates>
  <resetFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </resetFrequency>
  <resetDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="primaryBusinessCenters"/>
  </resetDatesAdjustments>
</resetDates>
<calculationPeriodAmount>
  <calculation>

```

```

    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>50000000.00</initialValue>
        <currency currencyScheme="http://www.fpml.org/ext/iso4217"
          >EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <floatingRateCalculation>
      <floatingRateIndex>EUR-LIBOR-BBA</floatingRateIndex>
      <indexTenor>
        <periodMultiplier>6</periodMultiplier>
        <period>M</period>
      </indexTenor>
      </floatingRateCalculation>
      <dayCountFraction>ACT/360</dayCountFraction>
    </calculation>
  </calculationPeriodAmount>
</swapStream>
<!-- Barclays pays the 6% fixed rate every year on a 30E/360 basis -->
<swapStream>
  <payerPartyReference href="barclays"/>
  <receiverPartyReference href="chase"/>
  <calculationPeriodDates id="fixedCalcPeriodDates">
    <effectiveDate>
      <unadjustedDate>2013-11-18Z</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>NONE</businessDayConvention>
      </dateAdjustments>
    </effectiveDate>
    <terminationDate>
      <unadjustedDate>2018-11-18Z</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCentersReference href="primaryBusinessCenters"/>
      </dateAdjustments>
    </terminationDate>
    <calculationPeriodDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </calculationPeriodDatesAdjustments>
    <calculationPeriodFrequency>
      <periodMultiplier>1</periodMultiplier>
      <period>Y</period>
      <rollConvention>18</rollConvention>
    </calculationPeriodFrequency>
  </calculationPeriodDates>
  <paymentDates>
    <calculationPeriodDatesReference href="fixedCalcPeriodDates"/>
    <paymentFrequency>
      <periodMultiplier>1</periodMultiplier>

```

```

        <period>Y</period>
      </paymentFrequency>
      <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
      <paymentDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCentersReference href="primaryBusinessCenters"/>
      </paymentDatesAdjustments>
    </paymentDates>
    <calculationPeriodAmount>
      <calculation>
        <notionalSchedule>
          <notionalStepSchedule>
            <initialValue>50000000.00</initialValue>
            <currency currencyScheme="http://www.fpml.org/ext/iso4217">
              >EUR</currency>
            </notionalStepSchedule>
          </notionalSchedule>
          <fixedRateSchedule>
            <initialValue>0.06</initialValue>
          </fixedRateSchedule>
          <dayCountFraction>30E/360</dayCountFraction>
        </calculation>
      </calculationPeriodAmount>
    </swapStream>
  </swap>
</trade>
<party id="chase">
  <partyId>CHASUS33</partyId>
</party>
<party id="barclays">
  <partyId>BARCGB2L</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2013-11-18T14:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2013-11-18T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="Chase LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Barclay LEI" R="7" Src="N">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
  </Pty>
</RptSide>

```

```

    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>

```

### 6.1.2 FRA

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="0" Clrd="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="4" TrdCollztn="0" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1"
  LastQty="25000000.00" Ccy="CHF" LastPx="0.04">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="FRA" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradeIdentifier>
              <partyReference href="midland"/>
              <tradeId tradeIdScheme="http://www.hsbc.com/swaps/trade-id">MB87623</tradeId>
            </partyTradeIdentifier>
            <partyTradeIdentifier>
              <partyReference href="abnamro"/>
              <tradeId tradeIdScheme="http://www.abnamro.com/swaps/trade-id">AA9876</tradeId>
            </partyTradeIdentifier>
            <tradeDate>2013-11-18-05:00</tradeDate>
          </tradeHeader>
          <fra>
            <buyerPartyReference href="midland"/>
            <sellerPartyReference href="abnamro"/>
            <adjustedEffectiveDate id="resetDate">2013-11-18-05:00</adjustedEffectiveDate>
            <adjustedTerminationDate>2014-11-18-05:00</adjustedTerminationDate>
            <paymentDate>
              <unadjustedDate>2014-11-18-05:00</unadjustedDate>
            </paymentDate>
            <dateAdjustments>
              <businessDayConvention>FOLLOWING</businessDayConvention>
              <businessCenters>
                <businessCenter>CHZU</businessCenter>
              </businessCenters>
            </dateAdjustments>
            <fixingDateOffset>
              <periodMultiplier>-2</periodMultiplier>
              <period>D</period>
            </fixingDateOffset>
          </fra>
        </trade>
      </FpML>
    </SecXML>
  </Instrmt>
</TrdCaptRpt>

```

```

    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters>
      <businessCenter>GBLO</businessCenter>
    </businessCenters>
    <dateRelativeTo href="resetDate"/>
  </fixingDateOffset>
  <dayCountFraction>ACT/360</dayCountFraction>
  <calculationPeriodNumberOfDays>184</calculationPeriodNumberOfDays>
  <notional>
    <currency>CHF</currency>
    <amount>25000000.00</amount>
  </notional>
  <fixedRate>0.04</fixedRate>
  <floatingRateIndex>CHF-LIBOR-BBA</floatingRateIndex>
  <indexTenor>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </indexTenor>
  <fraDiscounting>ISDA</fraDiscounting>
</fra>
</trade>
<party id="midland">
  <partyId>MIDLGB22</partyId>
</party>
<party id="abnamro">
  <partyId>ABNANL2A</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2012-09-07T15:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-09-07T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="ABN Amro LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Midland LEI" R="7" Src="N">
    <!-- 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 Collar

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="0" Clrd="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="4" TrdCollztn="0" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1" LastQty="100000000"
  Ccy="EUR">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="CLLR" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradeIdentifier>
              <partyReference href="chase"/>
              <tradeId tradeIdScheme="http://www.chase.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <partyTradeIdentifier>
              <partyReference href="barclays"/>
              <tradeId tradeIdScheme="http://www.barclays.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <tradeDate>2013-11-18Z</tradeDate>
          </tradeHeader>
          <capFloor>
            <capFloorStream>
              <payerPartyReference href="barclays"/>
              <receiverPartyReference href="chase"/>
              <calculationPeriodDates id="CalcPeriodDates0">
                <effectiveDate>
                  <unadjustedDate>2013-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>NONE</businessDayConvention>
                  </dateAdjustments>
                </effectiveDate>
                <terminationDate>
                  <unadjustedDate>2018-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>MODFOLLOWING</businessDayConvention>
                    <businessCenters id="accrualBusinessCenters0">
                      <businessCenter>GBLO</businessCenter>
                      <businessCenter>EUTA</businessCenter>
                    </businessCenters>
                  </dateAdjustments>
                </terminationDate>
```

```

<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCentersReference href="accrualBusinessCenters0"/>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>6</periodMultiplier>
  <period>M</period>
  <rollConvention>18</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates0"/>
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters0">
      <businessCenter>GBLO</businessCenter>
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<resetDates id="resetDates0">
  <calculationPeriodDatesReference href="CalcPeriodDates0"/>
  <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
  <fixingDates>
    <periodMultiplier>-2</periodMultiplier>
    <period>D</period>
    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters id="resetBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
    <dateRelativeTo href="resetDates0"/>
  </fixingDates>
  <resetFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </resetFrequency>
  <resetDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="resetBusinessCenters0"/>
  </resetDatesAdjustments>
</resetDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>

```

```
<notionalStepSchedule>
  <initialValue>100000000</initialValue>
  <currency>EUR</currency>
</notionalStepSchedule>
</notionalSchedule>
<floatingRateCalculation>
  <floatingRateIndex>EUR-EURIBOR-Telerate</floatingRateIndex>
  <indexTenor>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </indexTenor>
  <capRateSchedule>
    <initialValue>0.06</initialValue>
    <step>
      <stepDate>2014-11-18Z</stepDate>
      <stepValue>0.0625</stepValue>
    </step>
    <step>
      <stepDate>2015-11-18Z</stepDate>
      <stepValue>0.065</stepValue>
    </step>
    <step>
      <stepDate>2016-11-18Z</stepDate>
      <stepValue>0.0675</stepValue>
    </step>
    <step>
      <stepDate>2017-11-18Z</stepDate>
      <stepValue>0.07</stepValue>
    </step>
    <buyer>Receiver</buyer>
    <seller>Payer</seller>
  </capRateSchedule>
  <floorRateSchedule>
    <initialValue>0.04</initialValue>
    <step>
      <stepDate>2014-11-18Z</stepDate>
      <stepValue>0.0425</stepValue>
    </step>
    <step>
      <stepDate>2015-11-18Z</stepDate>
      <stepValue>0.045</stepValue>
    </step>
    <step>
      <stepDate>2016-11-18Z</stepDate>
      <stepValue>0.0475</stepValue>
    </step>
    <step>
      <stepDate>2017-11-18Z</stepDate>
      <stepValue>0.05</stepValue>
    </step>
  </floorRateSchedule>
</floatingRateCalculation>
```



```

        <buyer>Payer</buyer>
        <seller>Receiver</seller>
    </floatingRateSchedule>
    </floatingRateCalculation>
    <dayCountFraction>ACT/360</dayCountFraction>
    </calculation>
    </calculationPeriodAmount>
    </capFloorStream>
    </capFloor>
</trade>
<party id="chase">
    <partyId>CHASUS33</partyId>
</party>
<party id="barclays">
    <partyId>BARCGB2L</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2013-11-18T14:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2011-11-18T15:31:12.000-05:00"/>
<RptSide Side="1" LastCpcty="4">
    <Pty ID="Barclay LEI" R="7" Src="N">
        <!-- Reporting entity -->
        <Sub Typ="49" ID="Y"/>
        <!-- Company Activities -->
        <Sub Typ="64" ID="F"/>
        <!-- Financial Entity -->
        <Sub Typ="47" ID="Y"/>
    </Pty>
</RptSide>
<RptSide Side="2" LastCpcty="4">
    <Pty ID="Chase LEI" R="7" Src="N">
        <!-- Company Activities -->
        <Sub Typ="64" ID="F"/>
        <!-- Financial Entity -->
        <Sub Typ="47" ID="Y"/>
    </Pty>
</RptSide>
</TrdCaptRpt>

```

### 6.1.4 Swaption

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="0" CIRD="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
    RegRptTyp="4" TrdCollztn="0" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1" Ccy="EUR">
    <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
    <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="SWAPTION" CFI="OMEWCS" AssetCls="1" AssetSubCls="1">
  <SecXML>
    <FpML version="4-6" xsi:type="DataDocument">
      <trade>
        <tradeHeader>
          <partyTradeIdentifier>
            <partyReference href="midland"/>
            <tradeId tradeIdScheme="http://www.midland.com/trade-id">123</tradeId>
          </partyTradeIdentifier>
          <partyTradeIdentifier>
            <partyReference href="abnamro"/>
            <tradeId tradeIdScheme="http://www.abnamro.com/trade-id">123</tradeId>
          </partyTradeIdentifier>
          <tradeDate>2018-11-18-05:00</tradeDate>
        </tradeHeader>
        <swaption>
          <buyerPartyReference href="midland"/>
          <sellerPartyReference href="abnamro"/>
          <premium>
            <payerPartyReference href="midland"/>
            <receiverPartyReference href="abnamro"/>
            <paymentAmount>
              <currency>EUR</currency>
              <amount>100000</amount>
            </paymentAmount>
            <paymentDate>
              <unadjustedDate>2013-11-18-05:00</unadjustedDate>
              <dateAdjustments>
                <businessDayConvention>FOLLOWING</businessDayConvention>
                <businessCenters>
                  <businessCenter>EUTA</businessCenter>
                </businessCenters>
              </dateAdjustments>
            </paymentDate>
          </premium>
          <europeanExercise>
            <expirationDate>
              <adjustableDate>
                <unadjustedDate>2014-11-18-05:00</unadjustedDate>
                <dateAdjustments>
                  <businessDayConvention>FOLLOWING</businessDayConvention>
                  <businessCenters>
                    <businessCenter>EUTA</businessCenter>
                    <businessCenter>GBLO</businessCenter>
                  </businessCenters>
                </dateAdjustments>
              </adjustableDate>
            </expirationDate>
            <earliestExerciseTime>

```

```

    <hourMinuteTime>09:00:00</hourMinuteTime>
    <businessCenter>BEBR</businessCenter>
  </earliestExerciseTime>
  <expirationTime>
    <hourMinuteTime>11:00:00</hourMinuteTime>
    <businessCenter>BEBR</businessCenter>
  </expirationTime>
</europeanExercise>
<exerciseProcedure>
  <manualExercise>
    <exerciseNotice>
      <partyReference href="abnamro"/>
      <businessCenter>GBLO</businessCenter>
    </exerciseNotice>
  </manualExercise>
  <followUpConfirmation>true</followUpConfirmation>
</exerciseProcedure>
<calculationAgent>
  <calculationAgentPartyReference href="abnamro"/>
</calculationAgent>
<swaptionStraddle>false</swaptionStraddle>
<swap>
  <swapStream>
    <payerPartyReference href="midland"/>
    <receiverPartyReference href="abnamro"/>
    <calculationPeriodDates id="CalcPeriodDates0">
      <effectiveDate>
        <unadjustedDate>2014-11-18-05:00</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
        </dateAdjustments>
      </effectiveDate>
      <terminationDate>
        <unadjustedDate>2019-11-18-05:00</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>MODFOLLOWING</businessDayConvention>
          <businessCenters id="accrualBusinessCenters0">
            <businessCenter>EUTA</businessCenter>
          </businessCenters>
        </dateAdjustments>
      </terminationDate>
    </calculationPeriodDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="accrualBusinessCenters0"/>
  </calculationPeriodDatesAdjustments>
  <calculationPeriodFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>Y</period>
    <rollConvention>18</rollConvention>
  </calculationPeriodFrequency>

```

```

</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates0"/>
  <paymentFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>Y</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>100000000</initialValue>
        <currency>EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <fixedRateSchedule>
      <initialValue>0.05</initialValue>
    </fixedRateSchedule>
    <dayCountFraction>30/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<swapStream>
  <payerPartyReference href="abnamro"/>
  <receiverPartyReference href="midland"/>
  <calculationPeriodDates id="CalcPeriodDates1">
    <effectiveDate>
      <unadjustedDate>2014-11-18-05:00</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>NONE</businessDayConvention>
      </dateAdjustments>
    </effectiveDate>
    <terminationDate>
      <unadjustedDate>2019-11-18-05:00</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters id="accrualBusinessCenters1">
          <businessCenter>EUTA</businessCenter>
        </businessCenters>
      </dateAdjustments>
    </terminationDate>
  </calculationPeriodDatesAdjustments>

```

```

    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="accrualBusinessCenters1"/>
  </calculationPeriodDatesAdjustments>
  <calculationPeriodFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
    <rollConvention>18</rollConvention>
  </calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters1">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<resetDates id="resetDates0">
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
  <fixingDates>
    <periodMultiplier>-2</periodMultiplier>
    <period>D</period>
    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters id="fixingBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
    <dateRelativeTo href="resetDates0"/>
  </fixingDates>
  <resetFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </resetFrequency>
  <resetDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="paymentBusinessCenters1"/>
  </resetDatesAdjustments>
</resetDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>100000000</initialValue>

```

```

        <currency>EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <floatingRateCalculation>
      <floatingRateIndex>EUR-EURIBOR-Telerate</floatingRateIndex>
      <indexTenor>
        <periodMultiplier>6</periodMultiplier>
        <period>M</period>
      </indexTenor>
    </floatingRateCalculation>
    <dayCountFraction>ACT/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
</swap>
</swaption>
</trade>
<party id="midland">
  <partyId>MIDLGB22</partyId>
</party>
<party id="abnamro">
  <partyId>ABNANL2A</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2012-09-07T15:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-09-07T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="ABN Amro LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Midland LEI" R="7" Src="N">
    <!-- 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 Amendment (IRS – Increase)

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="2" Clrd="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="9" TrdCollztn="0" LastQty="55000000.00" Ccy="EUR" LastPx="0.06" TxnmyTyp="E"
  IntraFirmTrdInd="N" VerfMeth="1" TrdContntn="9">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="IRS" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradIdIdentifier>
              <partyReference href="chase"/>
              <tradId tradIdScheme="http://www.chase.com/swaps/trade-id">TW9235</tradId>
            </partyTradIdIdentifier>
            <partyTradIdIdentifier>
              <partyReference href="barclays"/>
              <tradId tradIdScheme="http://www.barclays.com/swaps/trade-id"
                >SW2000</tradId>
            </partyTradIdIdentifier>
            <tradeDate>2013-11-18Z</tradeDate>
          </tradeHeader>
          <swap>
            <!-- Chase pays the floating rate every 6 months, based on 6M EUR-LIBOR-BBA,
            on an ACT/360 basis -->
            <swapStream>
              <payerPartyReference href="chase"/>
              <receiverPartyReference href="barclays"/>
              <calculationPeriodDates id="floatingCalcPeriodDates">
                <effectiveDate>
                  <unadjustedDate>2013-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>NONE</businessDayConvention>
                  </dateAdjustments>
                </effectiveDate>
                <terminationDate>
                  <unadjustedDate>2018-11-18Z</unadjustedDate>
                  <dateAdjustments>
                    <businessDayConvention>MODFOLLOWING</businessDayConvention>
                    <businessCenters id="primaryBusinessCenters">
                      <businessCenter>DEFR</businessCenter>
                    </businessCenters>
                  </dateAdjustments>
                </terminationDate>
              </calculationPeriodDates>
            </swapStream>
          </swap>
        </trade>
      </FpML>
    </SecXML>
  </Instrmt>
</TrdCaptRpt>
```

```

    </terminationDate>
    <calculationPeriodDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </calculationPeriodDatesAdjustments>
    <calculationPeriodFrequency>
      <periodMultiplier>6</periodMultiplier>
      <period>M</period>
      <rollConvention>18</rollConvention>
    </calculationPeriodFrequency>
  </calculationPeriodDates>
  <paymentDates>
    <calculationPeriodDatesReference href="floatingCalcPeriodDates"/>
    <paymentFrequency>
      <periodMultiplier>6</periodMultiplier>
      <period>M</period>
    </paymentFrequency>
    <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
    <paymentDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </paymentDatesAdjustments>
  </paymentDates>
  <resetDates id="resetDates">
    <calculationPeriodDatesReference href="floatingCalcPeriodDates"/>
    <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
    <fixingDates>
      <periodMultiplier>-2</periodMultiplier>
      <period>D</period>
      <dayType>Business</dayType>
      <businessDayConvention>NONE</businessDayConvention>
      <businessCenters>
        <businessCenter>GBLO</businessCenter>
      </businessCenters>
      <dateRelativeTo href="resetDates"/>
    </fixingDates>
    <resetFrequency>
      <periodMultiplier>6</periodMultiplier>
      <period>M</period>
    </resetFrequency>
    <resetDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </resetDatesAdjustments>
  </resetDates>
  <calculationPeriodAmount>
    <calculation>
      <notionalSchedule>
        <notionalStepSchedule>
          <initialValue>55000000.00</initialValue>

```



```

        <currency currencyScheme="http://www.fpml.org/ext/iso4217"
          >EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <floatingRateCalculation>
      <floatingRateIndex>EUR-LIBOR-BBA</floatingRateIndex>
      <indexTenor>
        <periodMultiplier>6</periodMultiplier>
        <period>M</period>
      </indexTenor>
    </floatingRateCalculation>
    <dayCountFraction>ACT/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<!-- Barclays pays the 6% fixed rate every year on a 30E/360 basis -->
<swapStream>
  <payerPartyReference href="barclays"/>
  <receiverPartyReference href="chase"/>
  <calculationPeriodDates id="fixedCalcPeriodDates">
    <effectiveDate>
      <unadjustedDate>2013-11-18Z</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>NONE</businessDayConvention>
      </dateAdjustments>
    </effectiveDate>
    <terminationDate>
      <unadjustedDate>2018-11-18Z</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCentersReference href="primaryBusinessCenters"/>
      </dateAdjustments>
    </terminationDate>
    <calculationPeriodDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </calculationPeriodDatesAdjustments>
    <calculationPeriodFrequency>
      <periodMultiplier>1</periodMultiplier>
      <period>Y</period>
      <rollConvention>18</rollConvention>
    </calculationPeriodFrequency>
  </calculationPeriodDates>
  <paymentDates>
    <calculationPeriodDatesReference href="fixedCalcPeriodDates"/>
    <paymentFrequency>
      <periodMultiplier>1</periodMultiplier>
      <period>Y</period>
    </paymentFrequency>
    <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  </paymentDates>

```

```

    <paymentDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="primaryBusinessCenters"/>
    </paymentDatesAdjustments>
  </paymentDates>
  <calculationPeriodAmount>
    <calculation>
      <notionalSchedule>
        <notionalStepSchedule>
          <initialValue>55000000.00</initialValue>
          <currency currencyScheme="http://www.fpml.org/ext/iso4217">
            >EUR</currency>
          </notionalStepSchedule>
        </notionalSchedule>
        <fixedRateSchedule>
          <initialValue>0.06</initialValue>
        </fixedRateSchedule>
        <dayCountFraction>30E/360</dayCountFraction>
      </calculation>
    </calculationPeriodAmount>
  </swapStream>
</swap>
</trade>
<party id="chase">
  <partyId>CHASUS33</partyId>
</party>
<party id="barclays">
  <partyId>BARCGB2L</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2013-11-18T14:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2013-11-18T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="Chase LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Barclay LEI" R="7" Src="N">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>

```

```

</Pty>
</RptSide>
</TrdCaptRpt>

```

## 6.2.2 Termination (FRA)

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="1" Cld="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="9" TrdCollztn="0" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1"
  LastQty="25000000.00" Ccy="CHF" LastPx="0.04" TrdContntn="2">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="FRA" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradeIdentifier>
              <partyReference href="midland"/>
              <tradeId tradeIdScheme="http://www.hsbc.com/swaps/trade-id">MB87623</tradeId>
            </partyTradeIdentifier>
            <partyTradeIdentifier>
              <partyReference href="abnamro"/>
              <tradeId tradeIdScheme="http://www.abnamro.com/swaps/trade-id">AA9876</tradeId>
            </partyTradeIdentifier>
            <tradeDate>2013-11-18-05:00</tradeDate>
          </tradeHeader>
          <fra>
            <buyerPartyReference href="midland"/>
            <sellerPartyReference href="abnamro"/>
            <adjustedEffectiveDate id="resetDate">2013-11-18-05:00</adjustedEffectiveDate>
            <adjustedTerminationDate>2014-11-18-05:00</adjustedTerminationDate>
            <paymentDate>
              <unadjustedDate>2014-11-18-05:00</unadjustedDate>
            </paymentDate>
            <dateAdjustments>
              <businessDayConvention>FOLLOWING</businessDayConvention>
              <businessCenters>
                <businessCenter>CHZU</businessCenter>
              </businessCenters>
            </dateAdjustments>
            <fixingDateOffset>
              <periodMultiplier>-2</periodMultiplier>
              <period>D</period>
              <dayType>Business</dayType>
              <businessDayConvention>NONE</businessDayConvention>
              <businessCenters>

```

```

        <businessCenter>GBLO</businessCenter>
      </businessCenters>
      <dateRelativeTo href="resetDate"/>
    </fixingDateOffset>
    <dayCountFraction>ACT/360</dayCountFraction>
    <calculationPeriodNumberOfDays>184</calculationPeriodNumberOfDays>
    <notional>
      <currency>CHF</currency>
      <amount>25000000.00</amount>
    </notional>
    <fixedRate>0.04</fixedRate>
    <floatingRateIndex>CHF-LIBOR-BBA</floatingRateIndex>
    <indexTenor>
      <periodMultiplier>6</periodMultiplier>
      <period>M</period>
    </indexTenor>
    <fraDiscounting>ISDA</fraDiscounting>
  </fra>
</trade>
<party id="midland">
  <partyId>MIDLGB22</partyId>
</party>
<party id="abnamro">
  <partyId>ABNANL2A</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2012-09-07T15:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-09-07T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="ABN Amro LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Midland LEI" R="7" Src="N">
    <!-- 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 Option Exercise – Termination of the Swaption Trade

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="1" Clrd="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="9" TrdCollztn="3" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1" Ccy="EUR"
  TrdContntn="4">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="0" ID="EB5401476" 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="SWAPTION" CFI="OMEWCS" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradeIdentifier>
              <partyReference href="midland"/>
              <tradeId tradeIdScheme="http://www.midland.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <partyTradeIdentifier>
              <partyReference href="abnamro"/>
              <tradeId tradeIdScheme="http://www.abnamro.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <tradeDate>2018-11-18-05:00</tradeDate>
          </tradeHeader>
          <swaption>
            <buyerPartyReference href="midland"/>
            <sellerPartyReference href="abnamro"/>
            <premium>
              <payerPartyReference href="midland"/>
              <receiverPartyReference href="abnamro"/>
              <paymentAmount>
                <currency>EUR</currency>
                <amount>100000</amount>
              </paymentAmount>
              <paymentDate>
                <unadjustedDate>2013-11-18-05:00</unadjustedDate>
                <dateAdjustments>
                  <businessDayConvention>FOLLOWING</businessDayConvention>
                  <businessCenters>
                    <businessCenter>EUTA</businessCenter>
                  </businessCenters>
                </dateAdjustments>
              </paymentDate>
            </premium>
            <europeanExercise>
              <expirationDate>
                <adjustableDate>
                  <unadjustedDate>2014-11-18-05:00</unadjustedDate>

```

```

    <dateAdjustments>
      <businessDayConvention>FOLLOWING</businessDayConvention>
      <businessCenters>
        <businessCenter>EUTA</businessCenter>
        <businessCenter>GBLO</businessCenter>
      </businessCenters>
    </dateAdjustments>
  </adjustableDate>
</expirationDate>
<earliestExerciseTime>
  <hourMinuteTime>09:00:00</hourMinuteTime>
  <businessCenter>BEBR</businessCenter>
</earliestExerciseTime>
<expirationTime>
  <hourMinuteTime>11:00:00</hourMinuteTime>
  <businessCenter>BEBR</businessCenter>
</expirationTime>
</europeanExercise>
<exerciseProcedure>
  <manualExercise>
    <exerciseNotice>
      <partyReference href="abnamro"/>
      <businessCenter>GBLO</businessCenter>
    </exerciseNotice>
  </manualExercise>
  <followUpConfirmation>true</followUpConfirmation>
</exerciseProcedure>
<calculationAgent>
  <calculationAgentPartyReference href="abnamro"/>
</calculationAgent>
<swaptionStraddle>false</swaptionStraddle>
<swap>
  <swapStream>
    <payerPartyReference href="midland"/>
    <receiverPartyReference href="abnamro"/>
    <calculationPeriodDates id="CalcPeriodDates0">
      <effectiveDate>
        <unadjustedDate>2014-11-18-05:00</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>NONE</businessDayConvention>
        </dateAdjustments>
      </effectiveDate>
      <terminationDate>
        <unadjustedDate>2019-11-18-05:00</unadjustedDate>
        <dateAdjustments>
          <businessDayConvention>MODFOLLOWING</businessDayConvention>
          <businessCenters id="accrualBusinessCenters0">
            <businessCenter>EUTA</businessCenter>
          </businessCenters>
        </dateAdjustments>
      </terminationDate>
    </calculationPeriodDates>
  </swapStream>
</swap>

```

```

</terminationDate>
<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCentersReference href="accrualBusinessCenters0"/>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>1</periodMultiplier>
  <period>Y</period>
  <rollConvention>18</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates0"/>
  <paymentFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>Y</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>100000000</initialValue>
        <currency>EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <fixedRateSchedule>
      <initialValue>0.05</initialValue>
    </fixedRateSchedule>
    <dayCountFraction>30/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<swapStream>
  <payerPartyReference href="abnamro"/>
  <receiverPartyReference href="midland"/>
  <calculationPeriodDates id="CalcPeriodDates1">
    <effectiveDate>
      <unadjustedDate>2014-11-18-05:00</unadjustedDate>
      <dateAdjustments>
        <businessDayConvention>NONE</businessDayConvention>
      </dateAdjustments>
    </effectiveDate>
  </calculationPeriodDates>

```

```

<terminationDate>
  <unadjustedDate>2019-11-18-05:00</unadjustedDate>
  <dateAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="accrualBusinessCenters1">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </dateAdjustments>
</terminationDate>
<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCentersReference href="accrualBusinessCenters1"/>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>6</periodMultiplier>
  <period>M</period>
  <rollConvention>18</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters1">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<resetDates id="resetDates0">
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
  <fixingDates>
    <periodMultiplier>-2</periodMultiplier>
    <period>D</period>
    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters id="fixingBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
    <dateRelativeTo href="resetDates0"/>
  </fixingDates>
  <resetFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </resetFrequency>

```



```

    <resetDatesAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCentersReference href="paymentBusinessCenters1"/>
    </resetDatesAdjustments>
  </resetDates>
  <calculationPeriodAmount>
    <calculation>
      <notionalSchedule>
        <notionalStepSchedule>
          <initialValue>100000000</initialValue>
          <currency>EUR</currency>
        </notionalStepSchedule>
      </notionalSchedule>
      <floatingRateCalculation>
        <floatingRateIndex>EUR-EURIBOR-Telerate</floatingRateIndex>
        <indexTenor>
          <periodMultiplier>6</periodMultiplier>
          <period>M</period>
        </indexTenor>
      </floatingRateCalculation>
      <dayCountFraction>ACT/360</dayCountFraction>
    </calculation>
  </calculationPeriodAmount>
</swapStream>
</swap>
</swaption>
</trade>
<party id="midland">
  <partyId>MIDLGB22</partyId>
</party>
<party id="abnamro">
  <partyId>ABNANL2A</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2012-09-07T15:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-09-07T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
  <Pty ID="ABN Amro LEI" R="7" Src="N">
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Midland LEI" R="7" Src="N">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
  </Pty>
</RptSide>

```

```

<!-- Company Activities -->
<Sub Typ="64" ID="F"/>
<!-- Financial Entity -->
<Sub Typ="47" ID="Y"/>
</Pty>
</RptSide>
</TrdCaptRpt>

```

## 6.2.4 Option Exercise – Creation of the Swap Trade

```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2013-11-18" TransTyp="0" Clrd="0" ClrIntn="0" MandClrInd="N" TrdTyp="22"
  RegRptTyp="9" TrdCollzn="3" TxnmyTyp="E" IntraFirmTrdInd="N" VerfMeth="1"
  LastQty="100000000.00" Ccy="EUR" LastPx="0.05" TrdContntn="4">
  <Hdr SID="RCP" TID="CME" TSub="CMEETR" Snt="2013-11-18T15:31:12.000+00:00"/>
  <RegTrdID Src="1030282338" Typ="1" ID="EB5401476" Evnt="0"/>
  <!-- Prior USI of terminated swaption trade -->
  <RegTrdID Src="1030282340" Typ="0" ID="EB5401476" Evnt="0"/>
  <!-- Current USI of new swap trade. -->
  <!-- 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="IRS" CFI="MRRXXX" AssetCls="1" AssetSubCls="1">
    <SecXML>
      <FpML version="4-6" xsi:type="DataDocument">
        <trade>
          <tradeHeader>
            <partyTradeIdentifier>
              <partyReference href="midland"/>
              <tradeId tradeIdScheme="http://www.midland.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <partyTradeIdentifier>
              <partyReference href="abnamro"/>
              <tradeId tradeIdScheme="http://www.abnamro.com/trade-id">123</tradeId>
            </partyTradeIdentifier>
            <tradeDate>2018-11-18-05:00</tradeDate>
          </tradeHeader>
          <swap>
            <swapStream>
              <payerPartyReference href="midland"/>
              <receiverPartyReference href="abnamro"/>
              <calculationPeriodDates id="CalcPeriodDates0">
                <effectiveDate>
                  <unadjustedDate>2014-11-18-05:00</unadjustedDate>
                </effectiveDate>
                <dateAdjustments>
                  <businessDayConvention>NONE</businessDayConvention>
                </dateAdjustments>
                <terminationDate>
                  <unadjustedDate>2019-11-18-05:00</unadjustedDate>
                </terminationDate>
              </calculationPeriodDates>
            </swapStream>
          </swap>
        </trade>
      </FpML>
    </SecXML>
  </Instrmt>
</TrdCaptRpt>

```

```

    <dateAdjustments>
      <businessDayConvention>MODFOLLOWING</businessDayConvention>
      <businessCenters id="accrualBusinessCenters0">
        <businessCenter>EUTA</businessCenter>
      </businessCenters>
    </dateAdjustments>
  </terminationDate>
  <calculationPeriodDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCentersReference href="accrualBusinessCenters0"/>
  </calculationPeriodDatesAdjustments>
  <calculationPeriodFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>Y</period>
    <rollConvention>18</rollConvention>
  </calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates0"/>
  <paymentFrequency>
    <periodMultiplier>1</periodMultiplier>
    <period>Y</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<calculationPeriodAmount>
  <calculation>
    <notionalSchedule>
      <notionalStepSchedule>
        <initialValue>100000000</initialValue>
        <currency>EUR</currency>
      </notionalStepSchedule>
    </notionalSchedule>
    <fixedRateSchedule>
      <initialValue>0.05</initialValue>
    </fixedRateSchedule>
    <dayCountFraction>30/360</dayCountFraction>
  </calculation>
</calculationPeriodAmount>
</swapStream>
<swapStream>
  <payerPartyReference href="abnamro"/>
  <receiverPartyReference href="midland"/>
  <calculationPeriodDates id="CalcPeriodDates1">

```

```

<effectiveDate>
  <unadjustedDate>2014-11-18-05:00</unadjustedDate>
  <dateAdjustments>
    <businessDayConvention>NONE</businessDayConvention>
  </dateAdjustments>
</effectiveDate>
<terminationDate>
  <unadjustedDate>2019-11-18-05:00</unadjustedDate>
  <dateAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="accrualBusinessCenters1">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </dateAdjustments>
</terminationDate>
<calculationPeriodDatesAdjustments>
  <businessDayConvention>MODFOLLOWING</businessDayConvention>
  <businessCentersReference href="accrualBusinessCenters1"/>
</calculationPeriodDatesAdjustments>
<calculationPeriodFrequency>
  <periodMultiplier>6</periodMultiplier>
  <period>M</period>
  <rollConvention>18</rollConvention>
</calculationPeriodFrequency>
</calculationPeriodDates>
<paymentDates>
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <paymentFrequency>
    <periodMultiplier>6</periodMultiplier>
    <period>M</period>
  </paymentFrequency>
  <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
  <paymentDatesAdjustments>
    <businessDayConvention>MODFOLLOWING</businessDayConvention>
    <businessCenters id="paymentBusinessCenters1">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </paymentDatesAdjustments>
</paymentDates>
<resetDates id="resetDates0">
  <calculationPeriodDatesReference href="CalcPeriodDates1"/>
  <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
  <fixingDates>
    <periodMultiplier>-2</periodMultiplier>
    <period>D</period>
    <dayType>Business</dayType>
    <businessDayConvention>NONE</businessDayConvention>
    <businessCenters id="fixingBusinessCenters0">
      <businessCenter>EUTA</businessCenter>
    </businessCenters>
  </fixingDates>
</resetDates>

```

```

        <dateRelativeTo href="resetDates0"/>
    </fixingDates>
    <resetFrequency>
        <periodMultiplier>6</periodMultiplier>
        <period>M</period>
    </resetFrequency>
    <resetDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCentersReference href="paymentBusinessCenters1"/>
    </resetDatesAdjustments>
</resetDates>
<calculationPeriodAmount>
    <calculation>
        <notionalSchedule>
            <notionalStepSchedule>
                <initialValue>100000000</initialValue>
                <currency>EUR</currency>
            </notionalStepSchedule>
        </notionalSchedule>
        <floatingRateCalculation>
            <floatingRateIndex>EUR-EURIBOR-Telorate</floatingRateIndex>
            <indexTenor>
                <periodMultiplier>6</periodMultiplier>
                <period>M</period>
            </indexTenor>
        </floatingRateCalculation>
        <dayCountFraction>ACT/360</dayCountFraction>
    </calculation>
</calculationPeriodAmount>
</swapStream>
</swap>
</trade>
<party id="midland">
    <partyId>MIDLGB22</partyId>
</party>
<party id="abnamro">
    <partyId>ABNANL2A</partyId>
</party>
</FpML>
</SecXML>
</Instrmt>
<TrdRegTS Typ="1" TS="2012-09-07T15:31:12.000-05:00"/>
<TrdRegTS Typ="17" TS="2012-09-07T15:31:12.000-05:00"/>
<RptSide Side="2" LastCpcty="4">
    <Pty ID="ABN Amro LEI" R="7" Src="N">
        <!-- Company Activities -->
        <Sub Typ="64" ID="F"/>
        <!-- Financial Entity -->
        <Sub Typ="47" ID="Y"/>
    </Pty>

```

```
</RptSide>
<RptSide Side="1" LastCpcty="4">
  <Pty ID="Midland LEI" R="7" Src="N">
    <!-- Reporting entity -->
    <Sub Typ="49" ID="Y"/>
    <!-- Company Activities -->
    <Sub Typ="64" ID="F"/>
    <!-- Financial Entity -->
    <Sub Typ="47" ID="Y"/>
  </Pty>
</RptSide>
</TrdCaptRpt>
```

## 7 Revision History

Version	Date	Author	Description
0.1	11/18/2013	DK	Initial version of document.
0.2	11/20/2013	DK	Fixed errors in the 6.4.2. sample.
0.3	1/17/2014	DK	Revised in line with Commodities and FX specs.