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

CME ClearPort® API

CME Repository Services

Trade Reporting API – OTC CDS

Version: 0.3
1/17/2014

Contents

1 Background

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

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

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 for OTC Credit Default Swap trades appropriate to both relations. The related documents are as follows:

CME US Swaps Data Repository Reporting Specification	*CME European Trade Repository Reporting Specification*
CME Repository Trade Reporting API – OTC FX	
CME Repository Trade Reporting API – CDS	
CME Repository Trade Reporting API – IRS	
CME Repository Trade Reporting API – Commodities	

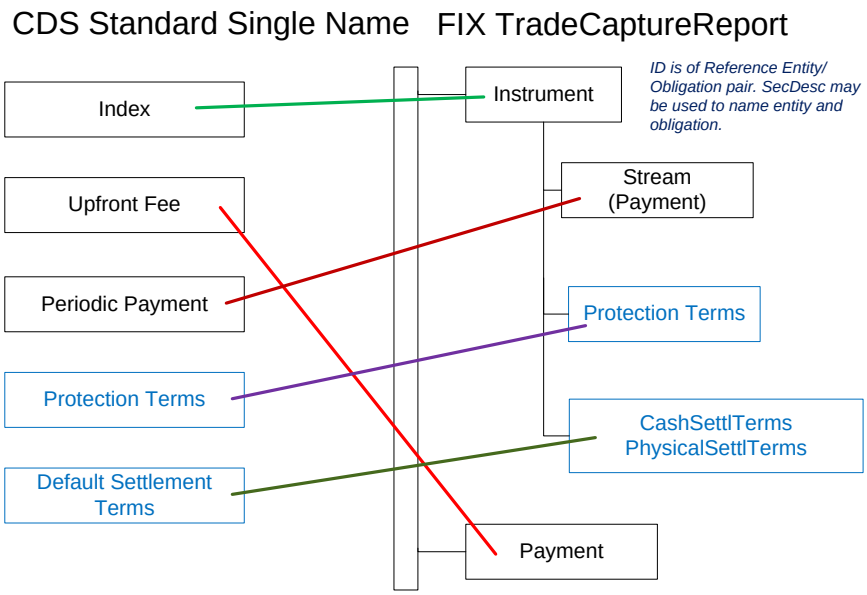
3 Trade Reporting Specification

3.1 Submitting product details for CDS

3.1.1 CDS Standard Single Name

A single name credit default swap (CDS) is an agreement that the seller of the CDS will compensate the buyer in the event of a loan default or some other credit event by a particular entity. In exchange the buyer makes a series of periodic payments. There are many standardized reference entity/ reference obligation pairs identified through codes assigned by Markit. In FIXML the identifier of the entity/obligation pair appears in the Instrument SecID attribute.

3.1.1.1 CDS Standard Single Name Structure



3.1.1.2 CDS Standard Single Name Instrument Block Sample

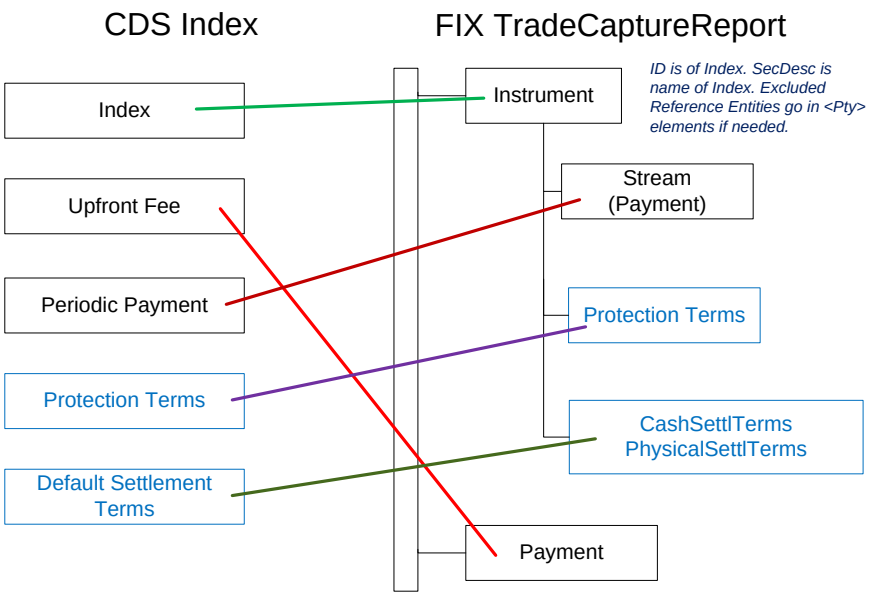
Sample Instrument block for a standard Single Name CDS.

<Instrmt SecTyp="CDS"	Security Type: Credit Default Swap
ID="Markit RED pair CLIP"	Security ID of reference entity and reference obligation pair
Src="P"	Security ID source: Markit RED pair CLIP
Desc="Name of the entity and obligation"/>	Optional name of the entity and obligation

3.1.2 CDS Index

A credit default swap index (CDX) is used to hedge credit risk on a pre-determined basket of credit entities. Unlike a credit default swap, a CDX is completely standardized. In FIXML the identifier of the index appears in the Instrument SecID attribute.

3.1.2.1 CDS Index Structure



3.1.2.2 CDS Index Instrument Block Sample

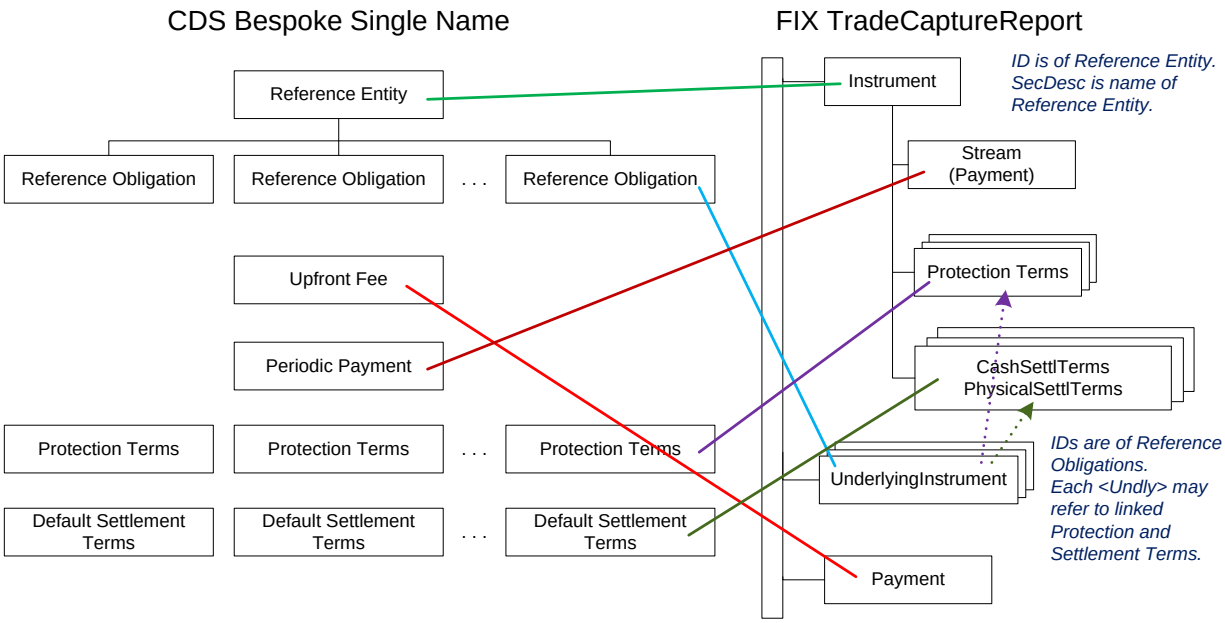
Sample Instrument block for a CDS Index.

<Instrmt SecTyp="CDS"	Security Type: Credit Default Swap
ID="Markit RED entity CLIP"	Security ID of Index
Src="N"	Security ID source: Markit RED entity CLIP
Desc="Name of the index"/>	Optional name of the index

3.1.3 CDS Bespoke Single Name

A bespoke single name credit default swap (CDS) is one either whose reference entity has not been standardized in the market or that has more than one associated reference obligation.

3.1.3.1 CDS Bespoke Single Name Structure



3.1.3.2 CDS Bespoke Single Name Instrument / UnderlyingInstrument Block Sample

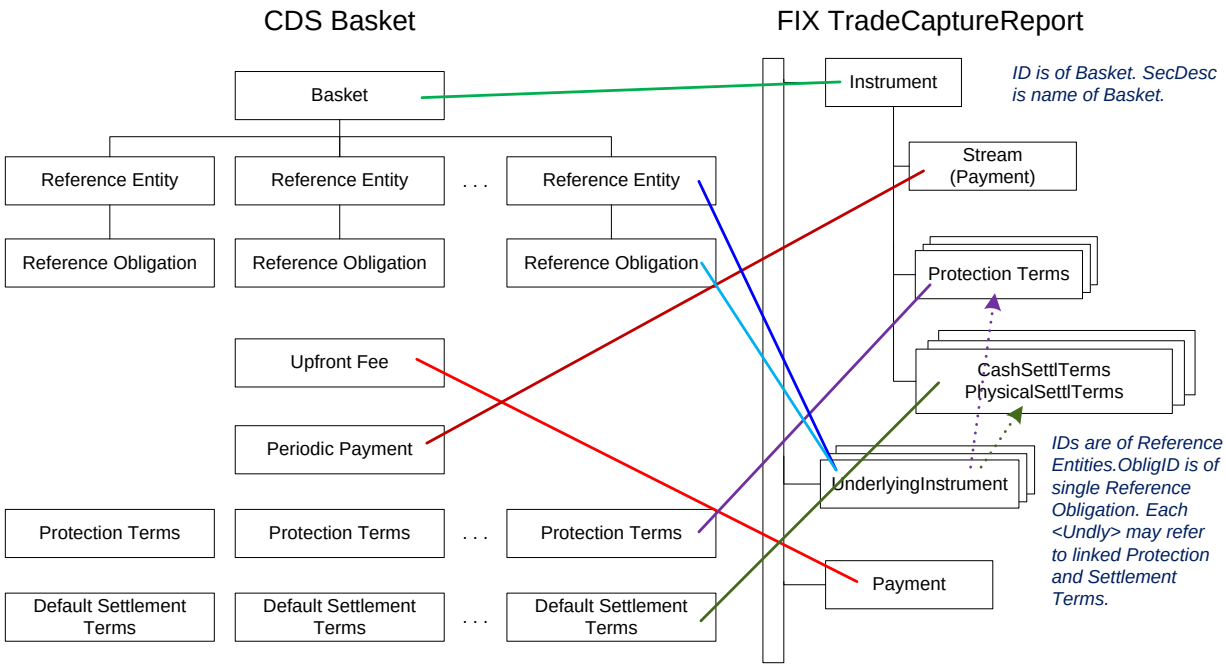
Sample Instrument / UnderlyingInstrument block for a Bespoke Single Name CDS.

<Instrmt SecTyp="CDS"	Security Type = Credit Default Swap
ID="LEI of reference entity"	Security ID: LEI of reference entity
Src="T"	Security ID source: Legal Entity Identifier
Desc="Name of the entity"/>	Optional name of the entity
<Undly SecTyp="NONE"	Security Type: None
ID="ISIN of bond 1"	Security ID of reference obligation
Src="4"	Security ID source: ISIN
ObligTyp="0"	Obligation Type: Bond
Desc="Name of the bond"/>	Optional name of the obligation
<Undly SecTyp="NONE"	Security Type: None
ID="ISIN of bond 2"	Security ID of reference obligation
Src="4"	Security ID source: ISIN
ObligTyp="0"	Obligation Type: Bond
Desc="Name of the bond"/>	Optional name of the obligation

3.1.4 CDS Basket

A credit default swap basket is one with multiple reference entities essentially creating a bespoke index. Each reference entity will typically be paired with a signle reference obligation.

3.1.4.1 CDS Basket Structure



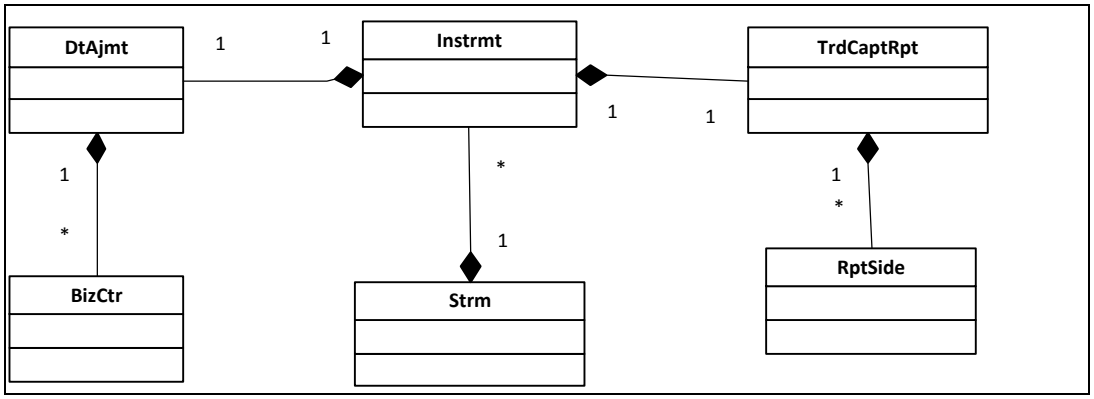
3.1.4.2 CDS Basket Instrument / UnderlyingInstrument Block Sample

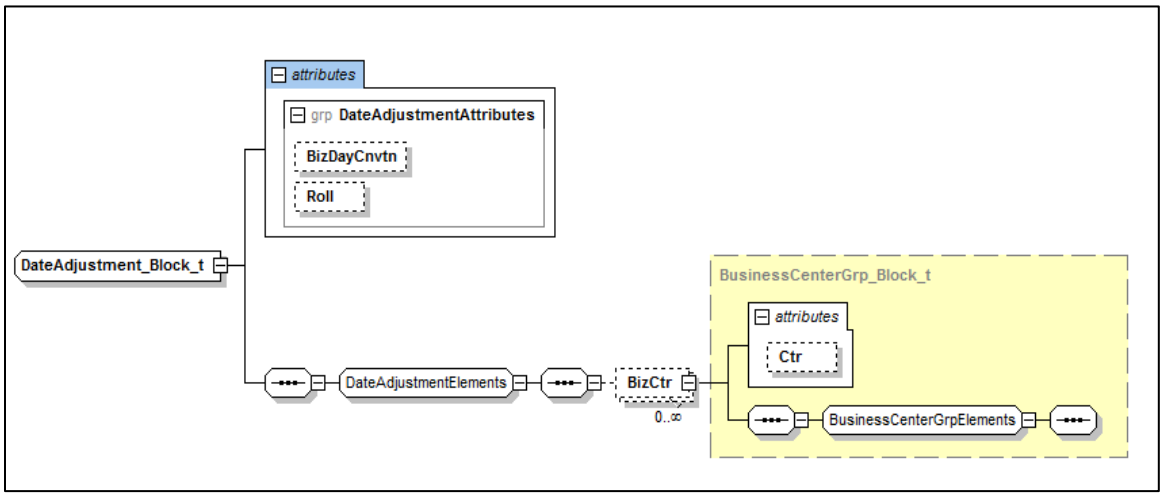
Sample Instrument / UnderlyingInstrument block for a CDS Basket.

<Instrmt SecTyp="CDS"	Security Type = Credit Default Swap
ID="Name of basket"	Security ID: LEI of reference entity
Src="8"	Security ID source: Exchange symbol
SubTyp="NS"/>	Security Subtype: Non-standard
<Undly SecTyp="NONE"	Security Type: NONE
ID="LEI of reference entity 1"	Security ID of reference entity 1
Src="T"	Security ID source: Legal entity identifier
ObligID="ISIN of bond"	Obligation ID: reference obligation
ObligIDSrc="4"	Obligation ID source: ISIN
ObligTyp="0"	Obligation Type: Bond
Desc="Name of the entity and bond"/>	Optional name of the entity and obligation
<Undly SecTyp="NONE"	Security Type: NONE
ID="LEI of reference entity 2"	Security ID of reference entity 2
Src="T"	Security ID source: Legal entity identifier
ObligID="ISIN of bond"	Obligation ID: reference obligation
ObligIDSrc="4"	Obligation ID source: ISIN
ObligTyp="0"	Obligation Type: Bond
Desc="Name of the entity and bond"/>	Optional name of the entity and obligation

3.1.5 Specifying date adjustment parameters

The parameters needed for adjusting dates like the business day convention, roll convention and the business centers can be specified as a component of the instrument block. All these parameters can be overridden at the stream level.

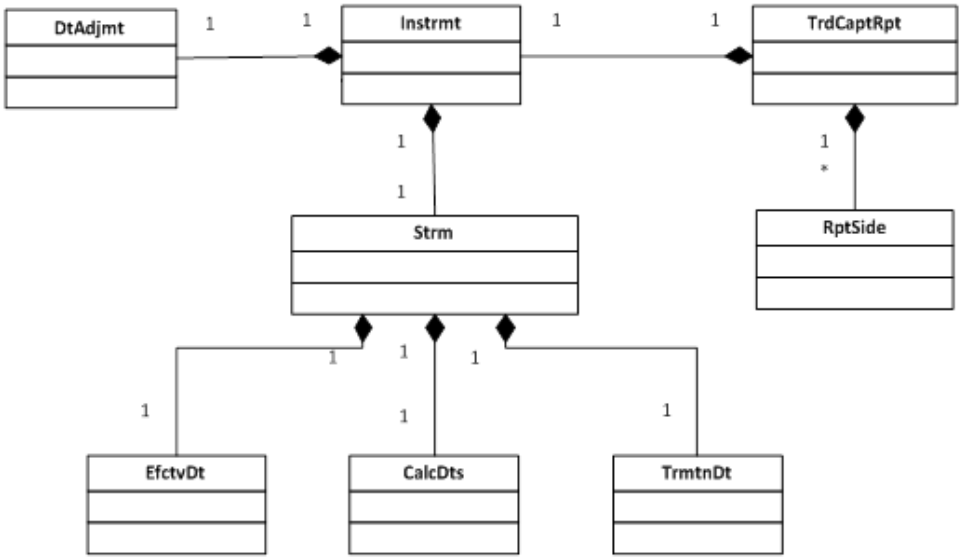


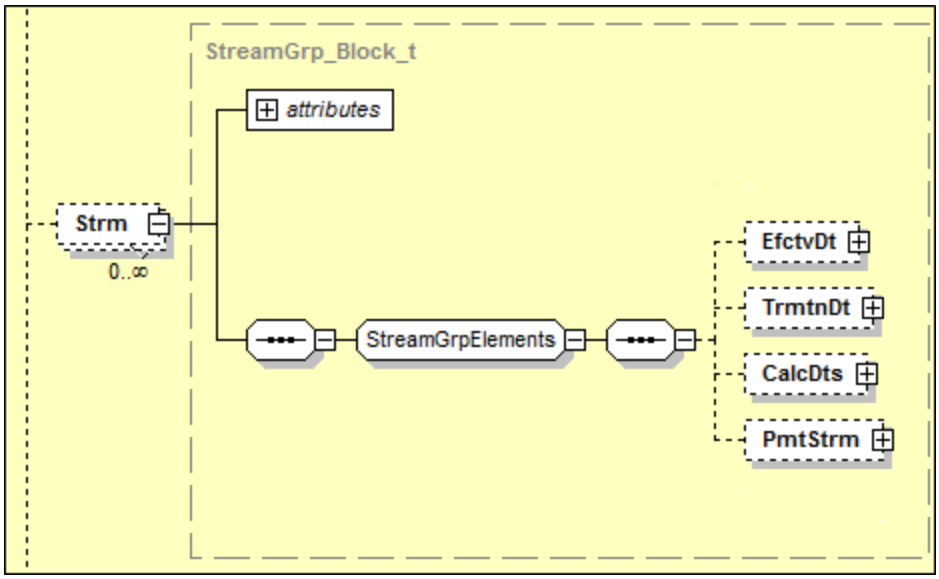


3.1.6 Swap effective, termination and calculation dates for a CDS

The **StreamEffectiveDate (EfctvDt)** and **StreamTerminationDate (TrmtnDt)** components are required to specify the swap effective and termination date and need to be specified for the stream.

StreamCalculationPeriodDates (CalcDts) is a subcomponent of the StreamGrp component used to specify the calculation period dates of the stream. If unadjusted dates are specified for any of the dates like swap effective date or swap termination date or a calculation date, adjustment parameters like business day convention can be specified to calculate the adjusted date in this component.





Sample FIXML for specifying the Effective and Termination dates.

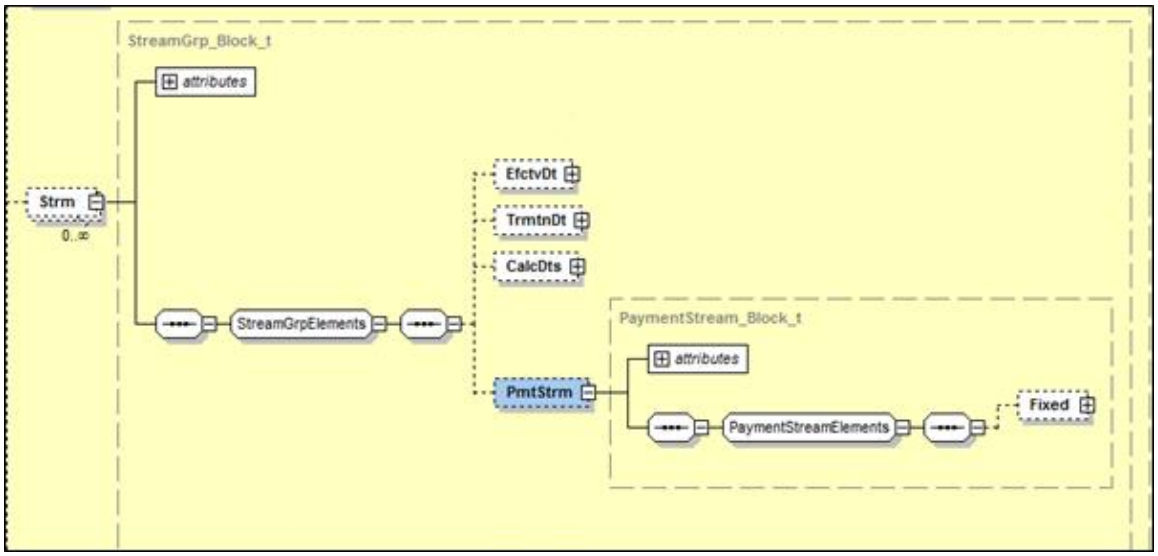
```
<Strm>
 <EfctvDt Dt="2013-12-01"/>
 <TrmtnDt Dt="2015-12-01"/>
</Strm>
```

Sample FIXML for specifying the DateAdjustment , Business Day Convention

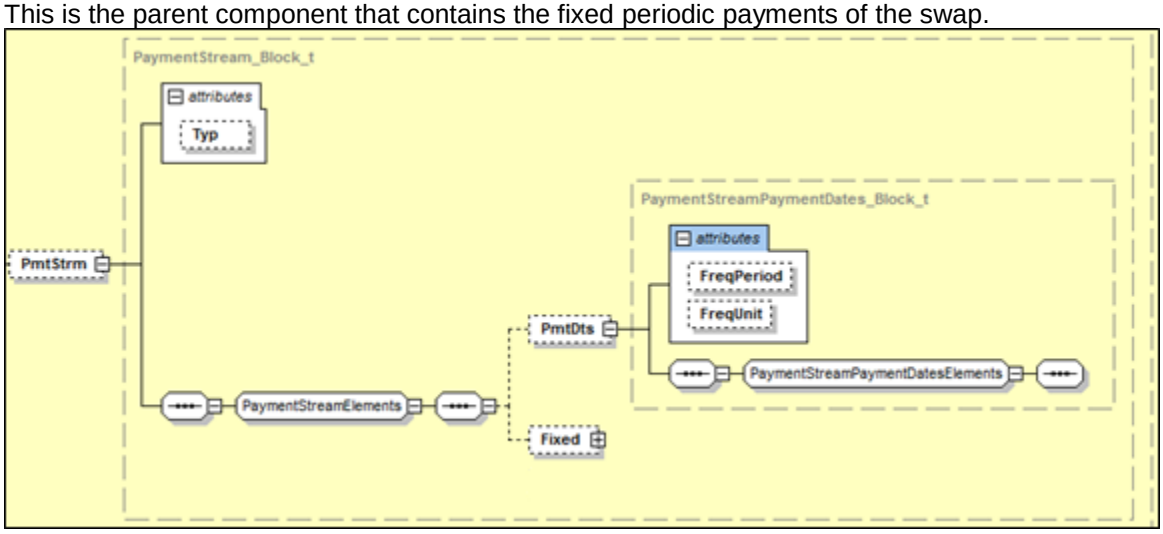
```
    <Instrmt SecTyp="CDS" AssetClss="3">
 <!-- BizDayCnvtn - 4 => ModFollowing -->
        <DtAdjmt BizDayCnvtn="4">
            <BizCtr Ctr="USNY"/>
            <BizCtr Ctr="GBLO"/>
        </DtAdjmt >
    </ Instrmt >
```

3.1.7 Fixed Stream of a CDS

A CDS has a single fixed-rate stream involving a periodic payment at the end of each calculation period.

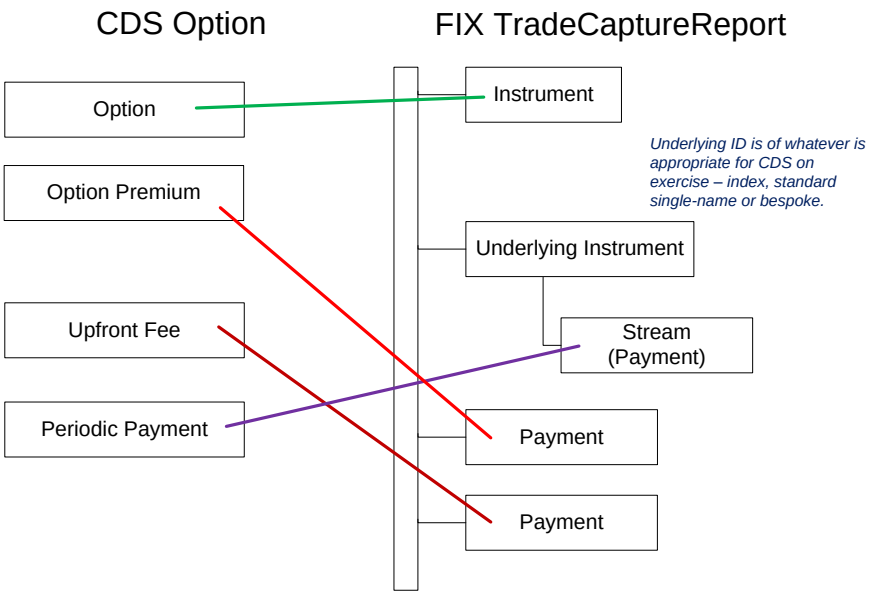


This is the parent component that contains the fixed periodic payments of the swap.



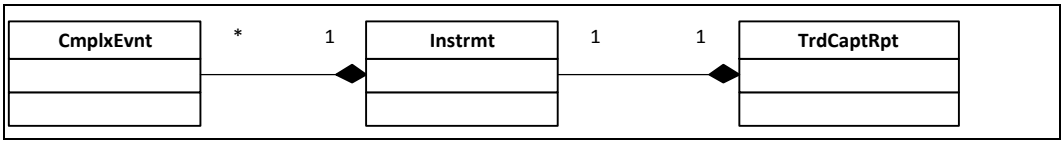
3.2 Submitting product details for CDS Options

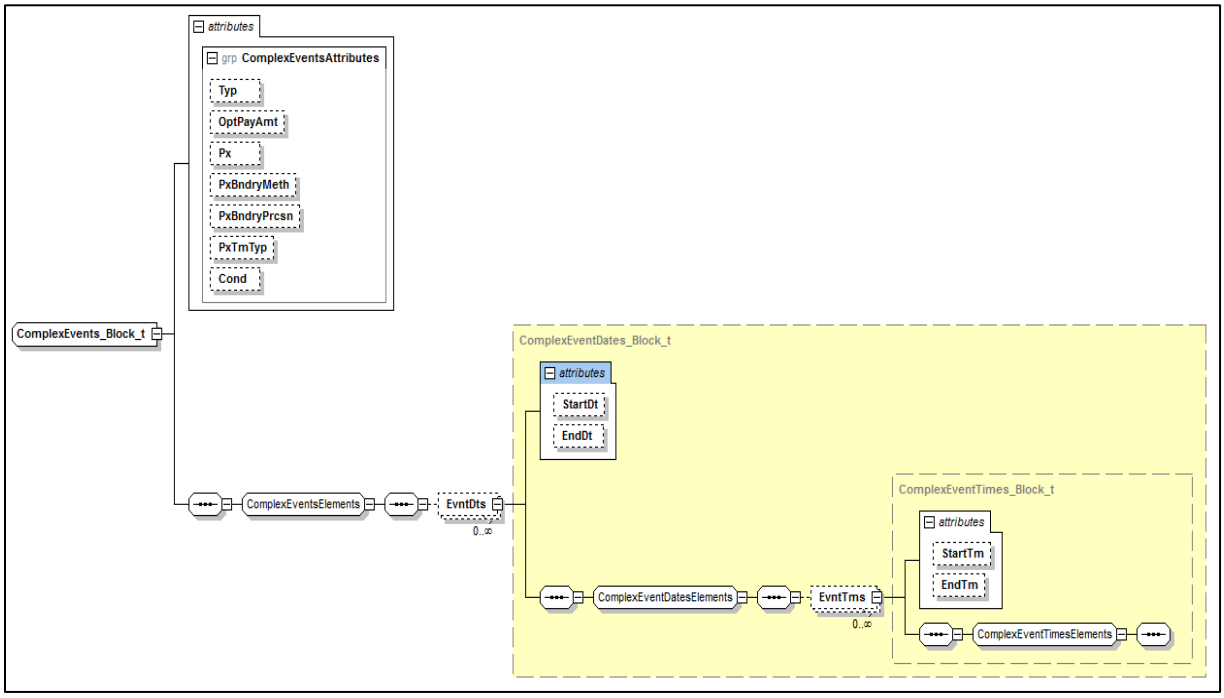
3.2.1 CDS Option Structure



3.2.2 Complex event of Options

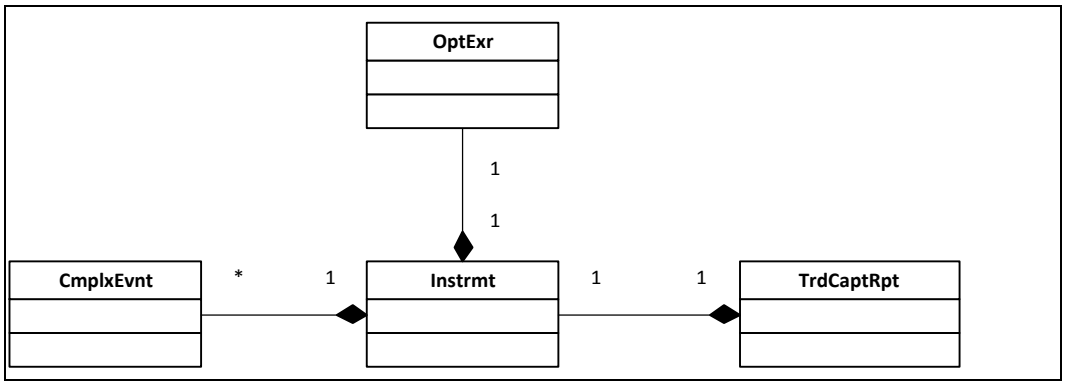
This component is used to specify events associated with Exotic Options and other details associated with the event. The Complex event type identifies the type of event like Knock-in, knock-out, capped etc.





3.2.3 Option Exercise

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

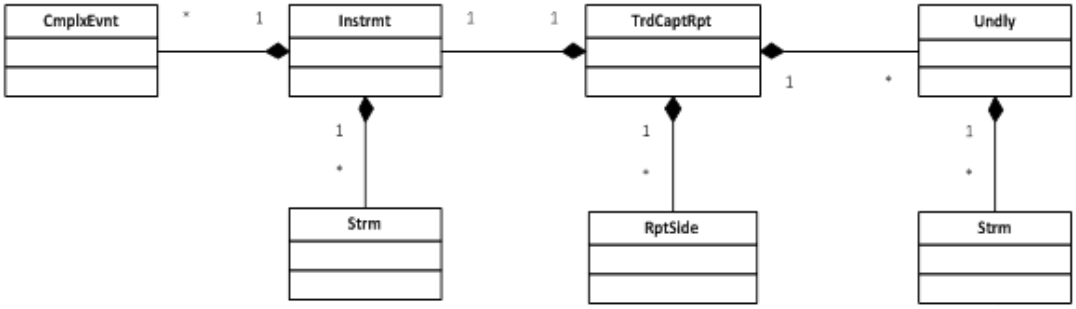


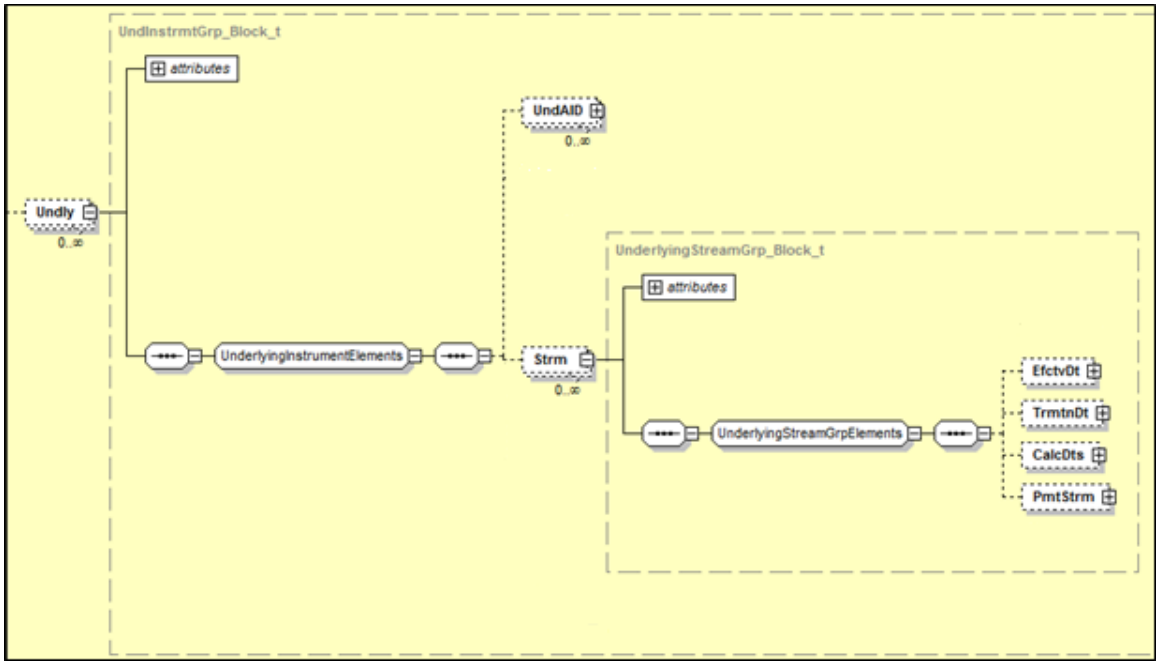
Sample Options Exercise

```
<!-- ExerStyle 0 = European. StgyTyp STD = Straddle -->
<Instrmt SecTyp="OPT" ExerStyle="0" StrtTyp="STD">
        <!-- NOTE: Just specifying Monthly. -->
        <OptExr>
            <Dts FreqPeriod="1" FreqUnit="Mo"/>
        </OptExr>
</Instrmt>
```

3.2.4 Underlying swap details for a CDS Option

This section describes the details of the Underlying Swap details for a CDS Option.





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	0 = New	R	/TrdCaptRpt/@TransTyp

	trade. The Acknowledgement echoes back the Trans Type from the inbound message.	1 = Cancel 2 = Replace		
Trade Report Type	Indicates the purpose of the trade within the workflow and determines the action of the receiver of the trade. For SDR/ETR submissions it will always be set to Submit	0 = Submit	R	/TrdCaptRpt/@RptTyp
Regulatory Report Type	Type of regulatory report being submitted.	0 = RT 1 = PET 3 = Confirm 4 = RT+PET 5 = PET+Confirm 6 = RT+PET+Confirm 7 = Post trade valuation 8 = Verification 9 = Post Trade Event 10 = Post Trade Event + RT	R	/TrdCaptRpt/@RegRptTyp
Trade Type	Specifies the type of trade being submitted to CME Clearing or reported by CME Clearing. Used to distinguish a significant difference in the regulatory or economic requirements surrounding the trade. Sample values are Regular Trade, Block Trade, Privately Negotiated, Transfer, EFR, EFS, EFP, OTC	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	TrdCaptRpt/@TrdTyp
Trade Sub Type	This field further qualifies the Trade Type. Conditionally Required: Aged Deal (36)	36 = Aged Deal	O	TrdCaptRpt/@TrdSubTyp
Trade Continuation	Specifies the post-execution trade continuation event. Additional price-forming continutation data values may be used by mutual agreement of the counterparties.	0 = Novation 1 = Partial Novation 2 = Swap Unwind 3 = Partial Swap Unwind 4 = Exercise 8 = Amendment 9 = Increase 15 = Withdrawal 16 = Void	C[1]	TrdCaptRpt/@TrdContntn
Trade Clearing Instruction	Specifies the eligibility of this trade for clearing and central counterparty	6 = Clear against CCP	O	TrdCaptRpt/@ClrngInstrctn

[1] Conditionally required for some post trade event.

	processing.	7 = Exclude from CCP		
Historical Swap Indicator	When this element is specified and set to 'Y', indicates this report is of a historical trade or event.	Y N	C[2]	TrdCaptRpt/@ HstrclRpt
Trade Date	The trade date assigned to an execution on the trading platform.		R	/TrdCaptRpt/@TrdDt
Original Trade Date	Used to capture original trade date if specified as an Aged deal. Conditionally required while submitting non top day trades.		C[3]	/TrdCaptRpt/@OrigTrdDt
Price Type	Price Notion or used to indicate how the price is represented on the trade	1 = Percentage 2 = Per unit 3 = Fixed Amount 6 = Spread (basis points) 9 = Yield 10 = Fixed cabinet trade price 11 = Variable cabinet trade price 20 = Normal rate representation 21 = Inverse rate representation	R	/TrdCaptRpt/@PxTyp
Multi Leg Type	Used to indicate how the multi-legged security (e.g. option strategies, spreads, etc.) is being reported	1 = Outright 2 = Leg of a Spread	O	TrdCaptRpt/MLegRptTyp
Confirmation Method	Indication of how a trade was confirmed.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@ CnfmMeth
Verification Method	Indication of how a trade was verified.	0 = Non Electronic 1 = Electronic	O	TrdCaptRpt/@VerfctnMeth

4 Regulatory Data Field Mapping

4.1 ESMA field mapping

4.1.1 Common Data Mapping to FIXML

	Field	ESMA Description	Trade Capture Report	Position Report
Section 2a – Contract Type				
1	Taxonomy used	Contract shall be identified by using a product identifier. Identify the taxonomy used:	TrdCaptRpt/ @TxnmyTyp I = ISIN/Aii [requires CFI] E = Interim taxonomy	PosRpt /@TxnmyTyp I = ISIN/Aii [requires CFI] E = Interim taxonomy

[2] Conditionally required while reporting historical Swaps

[3] Conditionally required for aged deals.

	Field	ESMA Description	Trade Capture Report	Position Report
		U = product identifier (endorsed in Europe) I = ISIN/Aii + 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	*If @TxnmyTyp=I* <Instrument> @ID=<identifier> @Src=4 [ISIN] *or* another standard source @CFI=<cfi code> *If @TxnmyTyp=E* <Instrument> @AssetClss 3 = Credit @SecTyp CDS = Credit Default Swap OPT = Option	*If @TxnmyTyp=I* <Instrument> @ID=<identifier> @Src=4 [ISIN] *or* another standard source @CFI=<cfi code> *If @TxnmyTyp=E* <Instrument> @AssetClss 3 = Credit @SecTyp CDS = Credit Default Swap OPT = Option
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	*If @TxnmyTyp=I* <Instrument> @SecTyp @CFI *If @TxnmyTyp=E* <Instrument> @CFI @AssetClss 3 = Credit @SecTyp CDS = Credit Default Swap OPT = Option	*If @TxnmyTyp=I* <Instrument> @SecTyp @CFI *If @TxnmyTyp=E* <Instrument> @CFI @AssetClss 3 = Credit @SecTyp CDS = Credit Default Swap OPT = Option
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 alphanumerical digits) LEI (20 alphanumerical digits) Interim entity identifier (20 alphanumerical digits) UPI (to be defined) B = Basket I = Index	*If identifier exists:* <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI] *Otherwise:* <UnderlyingInstrument> @SecTyp CDS = Credit Default Swap	*If identifier exists:* <UnderlyingInstrument> @ID, @Src=4 [ISIN] or T [LEI] *Otherwise:* <UnderlyingInstrument> @SecTyp CDS = Credit Default Swap
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.	<Instrument/StreamGrp> @Ccy	<Instrument/StreamGrp>@Ccy

	Field	ESMA Description	Trade Capture Report	Position Report
		ISO 4217 Currency Code, 3 alphabetical digits.		
6	Notional currency 2[4]	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.	*N/A*	*N/A*
7	Deliverable currency	The currency to be delivered. ISO 4217 Currency Code, 3 alphabetical digits.	*N/A*	*N/A*
Section 2b – Details of the Transaction				
8	Trade ID	A Unique Trade ID (UTI) agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty. Up to 52 alphanumerical digits	<RegulatoryTradeIDGrp> @ID=<identifier> @Src=<namespace> @Typ=0 [Current]	*The <RelatedTradeGrp> component will be used to to list the trades netted into the position.*
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.	*Secondary reference to the same trade reported elsewhere:* @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	@TrdTyp=57 [Netted]	N/A

[4] This is required only if there is a second leg assoaciated with the swap.

	Field	ESMA Description	Trade Capture Report	Position Report
		result from compression		
12	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest. Up to 20 numerical digits in the format xxxx,yyyyy.	<Instrument/StreamGrp/PaymentStream/PaymentStreamFixedRate> @Rt=<rate>	<Instrument/StreamGrp/PaymentStream/PaymentStreamFixedRate> @Rt=<rate>
13	Price notation	The manner in which the price is expressed. E.g. ISO 4217 Currency Code, 3 alphabetical digits, Percentage.	*N/A*	*N/A*
14	Notional amount [5]	Original value of the contract. Up to 20 numerical digits in the format xxxx,yyyyy.	<Instrument/StreamGrp> @Notl=<amount>	<Instrument/StreamGrp> @Notl=<amount>
15	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract. Up to 10 numerical digits.	*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.	*N/A*	*N/A*
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received. Up to 10 numerical digist in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>
18	Delivery type	Indicates whether the contract is settled physically or in cash. C = Cash 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/StreamGrp/StreamEffectiveDate> @Dt	<Instrument/StreamGrp/StreamEffectiveDate> @Dt

[5] Also report the notional schedule if appropriate.

	Field	ESMA Description	Trade Capture Report	Position Report
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/StreamGrp/StreamTerminationDate> @Dt	<Instrument/StreamGrp/StreamTerminationDate> @Dt
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.	@SettlDt	@SettlDt
24	Master agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements). Free text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	<FinancingDetails> @AgmtDesc	<FinancingDetails> @AgmtDesc
25	Master agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, …) Year, xxxx.	<FinancingDetails> @AgmtVer	<FinancingDetails> @AgmtVer
Section 2c – Risk Mitigation / Reporting				
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*
27	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. Y=Non-electronically confirmed	@CnfmMeth 0 = Non-electronic 1 = Electronic 2 =Unconfirmed	*N/A*

	Field	ESMA Description	Trade Capture Report	Position Report
		N=Non-confirmed E=Electronically confirmed		
Section 2d – Clearing				
28	Clearing obligation	Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012 Y=Yes N=No	@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	@Clrd=0 (Not cleared) | 1 (Cleared)	@Clrd=0 (Not cleared) | 1 (Cleared)
30	Clearing timestamp	Time and date when clearing has taken place. ISO 8601 date format / UTC time format	<TrdRegTimestamps> @Typ="19" [Cleared] @TS	*N/A*
31	CCP	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract. LEI (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits)	<RootParties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]
32	Intragroup	Indicates whether the contract was entered into as an intra-group transactions, defined in Article 3 of Regulation (EU) No 648/2012. Y=Yes N=No *(see comment note)*	@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
Section 2h - Options				
55	Option type	Indicates whether the contract is a call or a put. P=Put C=Call	<Instrument> @PutCall	<Instrument> @PutCall
56	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). A=American B=Bermudan E=European	<Instrument> @ExerStyle	<Instrument> @ExerStyle

	Field	ESMA Description	Trade Capture Report	Position Report
		S=Asian		
57	Strike price [6] (cap/floor rate)	The strike price of the option. Up to 10 numerical digits in the format xxxx,yyyyy.	<Instrument> @StrkPx	<Instrument> @StrkPx
Section 2i – Modifications to the Report				
58	Action type	Whether the report contains: - a derivative contract or post-trade event for the first time, in which case it will be identified as "new" - a modification of details of a previously reported derivative contract, in which case it will be identified as "modify" - a cancellation of a wrongly submitted report, in which case it will be identified as "error" - a termination of an existing contract, in which case it will be identified 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 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position	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 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other continuation data or

[6] Also report the strike schedule if appropriate.

	Field	ESMA Description	Trade Capture Report	Position Report
			adjustment 29 = Unequal position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText	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.	*N/A - timestamp will be populated by CME's ETR system*	*N/A - timestamp will be populated by CME's ETR system*
2	Counterparty ID	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] 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 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] *Use @R=7 even if an individual*	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] *Use @R=7 even if an individual*
4	Name of the counterparty	Corporate name of the reporting counterparty. This	*only when IDSrc is not LEI*	*only when IDSrc is not LEI*

	Field	ESMA Description	Trade Capture Report	Position Report
		field can be left blank in case the counterparty ID already contains this information. 100 alphanumerical digits or blank in case of coverage by LEI.	<TrdCapRptSideGrp/Parties/ PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] *even if person*	<Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] *even if person*
5	Domicile of the counterparty	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information. 500 alphanumerical digits or blank in case of coverage by LEI.	*only when IDSrc is not LEI* <TrdCapRptSideGrp/Parties/ PtysSubGrp> @ID @Typ=6 [Postal address]	*only when IDSrc is not LEI* <Parties/PtysSubGrp> @ID @Typ=6 [Postal address]
6	Corporate sector of counterparty	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information. Taxonomy: A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage	<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 registeredin accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-	<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 registeredin accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.

	Field	ESMA Description	Trade Capture Report	Position Report
		by LEI or in case of non-financial counterparties.	financial counterparties.	
7	Financial or non-financial nature of counterparty	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8.9) of Regulation (EU) No 648/2012. F=Financial counterparty N=Non-financial counterparty	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=47 [Financial entity] *keeping FIX's Y|N values*	<Parties/PtysSubGrp> @ID=Y|N @Typ=47 [Financial entity] *keeping FIX's Y|N values*
8	Broker Id	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]
9	Reporting entity ID	In case the reporting counterparty has delegated 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).	*When reporting entity is a party in the trade:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=49 [Reporting entity indicator] *When reporting entity is a third party:* <RootParties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=116 [Reporting Entity]	*When reporting entity is a party in the trade:* <Parties/PtysSubGrp> @ID=Y|N @Typ=49 [Reporting entity indicator] *When reporting entity is a third party:* <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 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 alphanumerical digits, interim entity identifier (20	*Only when not a counterparty to the trade.* <TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm]	*Only when not a counterparty to the trade.* <Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm]

	Field	ESMA Description	Trade Capture Report	Position Report
		alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).		
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 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=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	<TrdCapRptSideGrp> @LastCpcty (29) 1 = Agent 4 = Principal	@PosCpcty 0 = Principal 1 = Agent
13	Counterparty side	Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2. B=Buyer S=Seller	<TrdCapRptSideGrp> @Side	N/A
14	Contract with non-EEA counterparty	Indicates whether the other counterparty is domiciled outside the EEA. Y=Yes N=No	*Attached to party to which it applies:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=65 [EEA domiciled]	*Attached to party to which it applies:* <Parties/PtysSubGrp> @ID=Y|N @Typ=65 [EEA domiciled]

	Field	ESMA Description	Trade Capture Report	Position Report
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	*Applicable only to non-financial entities and attached to party to which it applies:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ= 66 [Contract is linked to commercial or treasury financing activity]	*Applicable only to non-financial entities and attached to party to which it applies:* <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	*Applicable only to non-financial entities and attached to party to which it applies:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=67 [Above clearing threshold]	*Applicable only to non-financial entities and attached to party to which it applies:* <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	*Applies only to position valuations* /PosRpt/Amt/ @Amt=<amount> @Typ=FMTM [Final mark-to-market] @Typ=SMTM [Start-of-day mark-to-market] @Typ=MTD [Mark-to-model] @Typ=VMTM [Mark-to-market variance] @Typ=VMTD [Mark-to-model variance]
18	Currency of mark to market value of contract	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012) (see comments). ISO 4217 Currency Code, 3 alphabetical digits.	N/A	<PositionAmountData> @Ccy
19	Valuation date	Date of the last mark to market or mark to model valuation.	N/A	@ValDt

	Field	ESMA Description	Trade Capture Report	Position Report
		ISO 8601 date format		*clarify in spec that this is to be UTCDateOnly not LocalMktDate*
20	Valuation time	Time of the last mark to market or mark to model valuation. UTC time format	N/A	@ValTm *clarify in spec that this is to be UTCTimeOnly not LocalMktTime*
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	*Clarified by the choice of* <PositionAmountData> @Typ *above*
22	Collateralisation	Whether collateralisation was performed. U=Uncollateralised PC=Partialy collateralised OC=One way collateralised FC=Fully collateralised	@TrdCollztn	@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	*Indicated by the presence or absence of @CollPrtfloID below*	*Indicated by the presence or absence of @CollPrtfloID below*
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.	<CollateralAmountGrp> @CollPrtfloID	<CollateralAmountGrp> @CollPrtfloID
25	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio. Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.	<CollateralAmountGrp> @Amt	<CollateralAmountGrp> @Amt
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	<CollateralAmountGrp> @Ccy	<CollateralAmountGrp> @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

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

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

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
		@VenuTyp	S = SEF			
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C[9]	C	C
10.	Swap Effective or Start Date	TrdCaptRpt/Instrmt/Stream/Efctv/ @Dt		R	R	R
11.	Swap Termination or End Date	TrdCaptRpt/Instrmt/Strm/TrmtnDt/ @Dt		R	R	R
12.	Day count convention	TrdCaptRpt/Instrmt/Strm/PmtStrm/ DayCnt	0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360	R	R	R
13.	Settlement Currency	N/A		N/A	N/A	N/A
14.	Asset class	TrdCaptRpt/Instrmt/ @AssetClss	3 = Credit	R	R	R
15.	Sub-Asset class	TrdCaptRpt/Instrmt/ @AssetSubClss	4 = Single name 5 = Credit index 6 = Index tranche 7 = Credit basket	R	R	R
16.	Contract type	TrdCaptRpt/Instrmt/ @SecTyp	CDS = Credit default swap OPT = CDS Option	R	R	R
17.	Contract Sub-Type	TrdCaptRpt/Instrmt/ @SwapClss	BS = Basis swap IX = Index swap SK = Basket swap	R	R	R
18.	Underlying Asset 1	TrdCaptRpt/Undly/@ID		C[10]	N/A	R
		TrdCaptRpt/Undly/@Src	H = Clearing House 8 = Exchange Symbol T = Legal entity	C	N/A	R

[9] Conditionally required if theVenueType is a SEF
[10] Conditionally required for a CDS basket definition

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
			identifier			
19.	Underlying Asset 2	TrdCaptRpt/Undly/@ID		C[11]	N/A	C
		TrdCaptRpt/Undly/@Src	H = Clearing House 8 = Exchange Symbol T = Legal entity identifier	C	N/A	C
20.	Price Notation	N/A		N/A	N/A	N/A
21.	Additional Price Notation	TrdCaptRpt/Pmt/@Typ @Amt	1 = Upfront fee	C[12]	C	N/A
		TrdCaptRpt/Pmt/@Typ @Amt	10 = Option premium	N/A	N/A	R
22.	UPI	TrdCaptRpt/Instrmt/@ID @Src	H = Clearing House 8 = Exchange Symbol T = Legal entity identifier	C[13]	C	C
23.	Currency 1 (base)	TrdCaptRpt/Instrmt/Strm/ @Ccy		R	R	R
24.	Currency 2	N/A	N/A	N/A	N/A	N/A
25.	Notional amount 1 (for Currency 1)	TrdCaptRpt/Instrmt/Strm/ @Notl		R	R	R
26.	Notional amount 2 (for Currency 2)	N/A	N/A	N/A	N/A	N/A
27.	Payment Frequency 1	TrdCaptRpt/Instrmt/Strm/PmtStrm/PmtDts/@FreqPeriod @FreqUnit	D = Day Wk = Week Mo = Month Yr = Year T = Term	R	R	R
28.	Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
29.	Reset Payment Frequency 1	N/A	N/A	N/A	N/A	N/A
30.	Reset Payment Frequency 2	N/A	N/A	N/A	N/A	N/A
31.	Event Time	TrdCaptRpt/@TxnTm	N/A	R	R	R
32.	Option Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
33.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R

[11] Conditionally required for a CDS basket definition
[12] Conditionally required for a CDS basket definition
[13] This is conditionally required for CME listed products.

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

4.2.2 RT (Part 45) field Mapping to FIXML

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
1. 1	Message Type (Cancellation, Correction, Price-forming continuation	TrdCaptRpt/ @TransTyp	0 = New 1 = Cancel 2 = Replace	R	R	R

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
	data)	TrdCaptRpt/ @RptTyp	0 = Submit	R	R	R
		TrdCaptRpt/ @RegRptTyp	4 = RT[14] + PET 1 = PET	R	R	R
2.	Universal Swap Identifier (The USI will have to include the Type of USI and a Source which identifies the assigner (namespace) of the USI)	TrdCaptRpt/RegTrdID/@Typ	0 = Current USI	R	R	R
		TrdCaptRpt/RegTrdID/@ID		R	R	R
		TrdCaptRpt/RegTrdID/@Src		R	R	R
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade 1 = Allocation 2 = Clearing	O	O	O
3.	LEI of the Counterparty	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
4.	Reporting Counterparty Indicator (The Reporting counterparty identifier	TrdCaptRpt/RptSide/Pty/Sub/@Typ	49 = Counterparty is a Reporting Counterparty	R[15]	R	R
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	R	R	R
5.	Swap Dealer Indicator for the Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	45 = Swap Dealer	C[16]	C	C

[14] Need to support all the attributes in Part 43 that are not in this table.
[15] The Reporting counterparty is specified as a sub tag of the counterparty to the trade.
[16] This is conditionally required if the reporting counterparty is a Swap Dealer.

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
6.	Major Swap Participant Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	46 = Major Swap Participant	C[17]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
7.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	47 = Financial Entity	C[18]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
8.	US Person Flag for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	48 = US Domicile	C[19]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
9.	Indication that the block will be allocated	TrdCaptRpt/RptSide/@BlckTrdAllocInd	0 = Block to be allocated	C[20]	C	C
10.	LEI of the Allocation agent	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	C[21]	C	C
		TrdCaptRpt/RptSide/Pty/@R	30 = Broker 49 = Asset manager	C	C	C
		TrdCaptRpt/RptSide/Pty/@R		C	C	C

17 This is conditionally required if the reporting counterparty is an MSP.
18 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).
19 This is conditionally required if the reporting counterparty is a U.S. person.
20 Conditionally required if the side will be allocated
21 The Agent/Asset mamager is conditionally required for allocated swaps.

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
11.	Post allocation Swap Indicator	TrdCaptRpt/RptSide/@BlockTrdAllocInd	2 = Allocated Block trade	C[22]	C	C
12.	Block USI[23]	TrdCaptRpt/RegTrdID/@Typ	2 = Block USI	C[24]	C	C
		TrdCaptRpt/RegTrdID/@ID		C	C	C
		TrdCaptRpt/RegTrdID/@Src		C	C	C
		TrdCaptRpt/RegTrdID/@Evnt	0 = Initial Block Trade	O	O	O
13.	Non Reporting Counterparty LEI[25]	TrdCaptRpt/RptSide/Pty/@Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/@R	7 = Entering firm	R	R	R
		TrdCaptRpt/RptSide/Pty/@ID		R	R	R
14.	Swap Dealer Indicator for the non-Reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	45 = Swap Dealer	C[26]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
15.	Major Swap Participant Indicator for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	46 = Major participant	C[27]	C	C

22 Conditionally required if the swap is an allocated swap

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

24 Conditionally required if the swap is an allocated swap

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

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

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

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
16.		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
17.	Financial Entity Indicator for the reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	47 = Financial entity	C[28]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
18.	US Person Flag for the non-reporting counterparty	TrdCaptRpt/RptSide/Pty/Sub/@Typ	48 = U.S. person	C[29]	C	C
		TrdCaptRpt/RptSide/Pty/Sub/@ID	Y	C	C	C
19.	UPI	TrdCaptRpt/Instrmt/@ID		C[30]	C	C
		TrdCaptRpt/Instrmt/@Src	H = Clearing House	C[31]	C	C
20.	If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	N/A[32]				
21.	If no CFTC-approved UPI and product classification system is yet available, the internal product	N/A[33]				

28 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).
29 This is conditionally required if the reporting counterparty is a U.S. person.
30 This is conditionally required for exchange listed instruments
31 Conditionally required the security ID is specified
32 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.
33 This is not required Day 1 because this maps to the /Instrmt/@ID and /Instrmt/@Src for exchange listed products.

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
	identifier or product description used by the swap data repository					
22.	Multi Asset Swap Indicator	Presence of a Secondary Asset class.				
23.	Primary Asset Class for a multi asset	/Instrmt/@AssetClss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6 = Other	C[34]	C	C
24.	Secondary Asset Class for a multi asset	TrdCaptRpt/Instrmt/ ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6 = Other	C[35]	C	C
25.	Mixed Swap Indicator	TrdCaptRpt/@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	C[36]	C	C
26.	Buyer of protection[37]	TrdCaptRpt/Instrmt/Strm/ @PaySide TrdCaptRpt/RptSide/@Side	1 = Buyer	R	R	R
		TrdCaptRpt/RptSide/Pty/ @Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/ @R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/ @ID		R	R	R
27.	Seller of protection[38]	TrdCaptRpt/Instrmt/Strm/ @RcvSide TrdCaptRpt/RptSide/@Side	2 = Seller	R	R	R
		TrdCaptRpt/RptSide/Pty/ @Src	N = LEI (Legal Entity Identifier)	R	R	R
		TrdCaptRpt/RptSide/Pty/ @R	R = 7	R	R	R
		TrdCaptRpt/RptSide/Pty/ @ID		R	R	R

[34] Conditionally required for a multi Asset class Swap
[35] Conditionally required if a multi asset swap is being reported
[36] Conditionally required for a mixed asset swap.
[37] The counterparty purchasing protection. Each RptSide will need to have the LEI of the Counterparty in Party Role 7.
[38] The counterparty offering protection.

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
28.	Information identifying the reference entity subject of the protection being purchased	TrdCaptRpt/Instrmt/@ID TrdCaptRpt/Instrmt/@Src	H = Clearing House 8 = Exchange Symbol T = Legal entity identifier	R	R	R
29.	Contract Type	TrdCaptRpt/Instrmt/ @SecTyp	CDS = Credit default swap OPT = CDS Option	R	R	R
30.	Contract Sub-Type	TrdCaptRpt/Instrmt/ @SwapClss	BS = Basis swap IX = Index swap SK = Basket swap	N/A	N/A	N/A
31.	Block/Off Facility	TrdCaptRpt/@TrdTyp	58 = Large Notional Off Facility Swap 22 = OTC Privately negotiated Trade 12 = EFR/EFS/EOO	R	R	R
32. 1	Execution timestamp	TrdCaptRpt/ TrdRegTS/@TS TrdCaptRpt/ TrdRegTS/@Typ = 0	0 – Execution Time	R	R	R
33.	Execution Venue	TrdCaptRpt/ @VenuTyp	O = Off Facility S = SEF	R	R	R
		TrdCaptRpt/Pty/ @R	73 = Swap Execution Facility (SEF)	C[39]	C	C
34.	Swap Effective or Start Date	TrdCaptRpt/Instrmt/Strm/ Efctv/ @Dt		R	R	R
35.	Swap Termination or End Date	TrdCaptRpt/Instrmt/Strm/ TrmtnDt/ @Dt		R	R	R
36.	Price	@PxTyp @LastPx	1 = Percentage 3 = Fixed amount 23 = Upfront points	R	R	R
37.	Notional and Currency	TrdCaptRpt/Instrmt/Strm @Notl @Ccy		R	R	R
38.	Amount and Currency of Upfront Payment	TrdCaptRpt/Pmt/@Typ @Amt	1 = Upfront fee	R	R	R
39.	Payment Frequency	TrdCaptRpt/Instrmt/Strm/ PmtStrm/PmtDts/ @FreqPeriod @FreqUnit	D = Day Wk = Week Mo = Month Yr = Year T = Term	R	R	R
40.	SDR Submission Time	TrdCaptRpt/Hdr/@Snt		R	R	R

[39] Conditionally required if theVenueType is a SEF

#	Data Field	FIXML Mapping	Supported Enums	CDS	CDX	CDS Option
41.	Options Strike	TrdCaptRpt/Instrmt/@StrkPx		N/A	N/A	R
42.	Option type	TrdCaptRpt/Instrmt/@PutCall	0 = Put 1 = Call	N/A	N/A	R
		TrdCaptRpt/Instrmt/CmplxEvnt/@Typ	1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch	N/A	N/A	O
43.		TrdCaptRpt/Instrmt@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N/A	N/A	O
44.	Option Exercise Style	TrdCaptRpt/Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda	N/A	N/A	R
45.	Option premium	TrdCaptRpt/Pmt/@Typ	10 = Option Premium	N/A	N/A	R
		TrdCaptRpt/Pmt/@Amt		N/A	N/A	R
46.	Option currency	TrdCaptRpt/Pmt/@Ccy		N/A	N/A	R
47.	Clearing indicator	TrdCaptRpt/@ClrIntntn	0 = Do not Intend to clear 1 = Intend to clear	R	R	R
48.	Clearing Venue[40]	TrdCaptRpt/Pty/@R	21 = Clearing Org	C	C	C
		TrdCaptRpt/Pty/@ID				
		TrdCaptRpt/Pty/@Src	N = LEI			

[40] 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	Supported Enums	CDS	CDX	CDS Option
49.	Clearing Exemption Indicator[41]	TrdCaptRpt/@ClrRegmtExcptn		C	C	C
50.	Clearing Exemption Counterparty[42]	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	50 = Elected Clearing Exemption	C[43]	C	C
51.	Collateralization Indicator	TrdCaptRpt/@TrdCollzTn	0 = Uncollateralized 1 = Partially Collateralized 2 = One-way Collateralization 3 = Fully collateralized	C[44]	C	C

[41] If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected
[42] The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)
[43] Conditionally required if the clearing exemption is set to Y
[44] Conditionally required for tardes 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

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Cancellation Correction Price-forming continuation data	Action type	@TransTyp	0 = New 1 = Cancel 2 = Replace	@Actn	1 = New 2 = Replace 3 = Cancel	R	R	R	R	R	R
		@RptTyp	0 = Submit	—		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
		@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting 6 = Full netting	@TrdContntn	0 = Novation 1 = Partial novation 2 = Trade unwind 3 = Partial trade unwind 4 = Exercise 5 = Compression / Netting 6 = Full netting	C [45]	C	C	C	C	C

[45] Conditionally required for continuation data and lifecycle event submissions.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
			7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal position adjustment 99 = Other		7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17 = Account transfer 18 = Give up 19 = Take up 20 = Average pricing 21 = Reversal 22 = Allocation / Trade posting 23 = Cascade 24 = Delivery 25 = Option assignment 26 = Expiration 27 = Maturity 28 = Equal position adjustment 29 = Unequal						

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
			continuation data or lifecycle event. Include description of type in TradeContinuationText		position adjustment 99 = Other continuation data or lifecycle event. Include description of type in TradeContinuationText						
—	Details of action where Action Type = Other	@TrdContntnTxt	<description>	@TrdContntnTxt	<description>	C [46]	C	C	C	C	C
Universal Swap Identifier (The USI includes the type of USI and a source which identifies the namespace of the USI)	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

[46] Conditionally required when @TrdContntn=99 (Other).

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Transaction reference number - A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf. Secondary reference to the same trade reported elsewhere.	@FirmTrdID2	<id>	@FirmTrdID2	<id>	N	N	N	O	O	O
Block USI[47]	—	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[48]	C	C	C	C	C
Block trade indicator	—	RptSide/@BlkTrdAllocInd	0 = Block to be allocated 1 = Block not to be allocated			R	R	R	N	N	N

[47] 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

[48] Conditionally required if the swap is an allocated swap

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	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 [49]	C	C	C	C	C
Execution timestamp	Execution timestamp	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 1 = Execution time	—		R	R	R	R	R	R
SDR submission time	Reporting timestamp	*N/A - timestamp will be populated by CME's ETR system*		*N/A - timestamp will be populated by CME's ETR system*		R	R	R	R	R	R
—	Confirmation timestamp – Date and time of the confirmation, as defined under Regulation (EC) 648/2012.	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 17 = Confirmed	—		N	N	N	R	R	R

[49] Conditionally required if the trade results from compression of OTC derivatives.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
	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
Clearing indicator	—	@ClrIntn	0 = Do not Intend to clear 1 = Intend to clear	—		R	R	R	O	O	O
Clearing venue	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 [50]	C	C	C	C	C
—	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	R	R	R
—	Cleared – Indicates whether clearing has taken place.	@Clrd	0 = Not cleared 1 = Cleared	@Clrd	0 = Not cleared 1 = Cleared	N	N	N	Y	Y	Y

[50] 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

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Clearing timestamp – Time and date when clearing has taken place.	TrdRegTS/@TS TrdRegTS/@Typ	<timestamp> 19 = Cleared	—		N	N	N	C [51]	C	C
End-user exception Clearing exemption indicator	—	@ClrReqmtExcptn	0 = No Execption 1 = Exception	—		C [52]	C	C	N	N	N
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 [53]	C	C	N	N	N
—	Intragroup – Indicates whether the contract was entered into as an intra-group transactions, defined in Article 3 of Regulation (EU) No 648/2012.	@IntraFirmTrdInd	Y = An intrafirm trade N = Not an intrafirm trade	@IntraFirmTrdInd	Y = An intrafirm trade N = Not an intrafirm trade	N	N	N	R	R	R

[51] Conditionally required for trades that have been cleared.
[52] Conditionally required for trades that will not be cleared or trades cleared at a different DCO.
[53] Conditionally required if the clearing exemption is set to Y

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Collateralization	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 [54]	C	C	C	C	C
—	Collateral portfolio Collateral portfolio code	CollAmt/@PrtflioID	<id>	CollAmt/@PrtflioID	<id>	N	N	N	C	C	C
—	Value of the collateral Currency of the collateral	CollAmt/@Amt CollAmt/@Ccy	<amt> <ccy>	CollAmt/@Amt CollAmt/@Ccy	<amt> <ccy>	N	N	N	C	C	C
Bespoke swap indicator	—	Instrmt/@SubTyp	NS = Non-standardized swap	Instrmt/@SubTyp	NS = Non-standardized swap	C [55]	C	C	N	N	N
Block / Off facility	—	@TrdTyp	11 = Exchange for risk (EFR) 12 = Exchange for swap (EFS) 14 = Exchange of options for options (EOO) 22 = OTC Privately negotiated Trade 58 = Large Notional Off Facility Swap	—		R	R	R	N	N	N

[54] Conditionally required for collateralized trades.
[55] Conditionally required for a non-standardized swap.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Execution venue type	Venue of execution	@VenuTyp	O = Off Facility S = SEF	—		R	R	R	N	N	N
Execution venue		Pty/@ID Pty/@Src Pty/@R	<id> N = LEI or G = MIC 73 = Swap Execution Facility (SEF)	—		C [56]	C	C	R	R	R
Swap effective or start date	Effective date	Instrmt/Stream/Efctv/ @Dt	<date>	Instrmt/Stream/Efctv/ @Dt	<date>	R	R	R	R	R	R
Swap termination or end date	Maturity date	Instrmt/Strm/TrmtnDt/ @Dt	<date>	Instrmt/Strm/TrmtnDt/ @Dt	<date>	R	R	R	R	R	R
—	Termination date (supply only if different from maturity date)	@SettlDt		@SettlDt		R	R	R	R	R	R
—	Date of settlement - Date of settlement of the underlying.	—		—							
Settlement currency	Deliverable currency	—		—							
—	Master agreement type – Reference to the name of the relevant master agreement, if used for the reported contract	<FinancingDetails> @AgmtDesc		<FinancingDetails> @AgmtDesc		C [57]	C	C	C	C	C

[56] Conditionally required if theVenueType is a SEF

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Master agreement version – Reference to the year of the master agreement version used for the reported trade	<FinancingDetails> @AgmtVer		<FinancingDetails> @AgmtVer		C [58]	C	C	C	C	C
UPI (Unique Product Identifier)	—	Instrmt/@ID @Src	H = Clearing House 8 = Exchange Symbol T = Legal entity identifier	Instrmt/@ID @Src	H = Clearing House 8 = Exchange Symbol T = Legal entity identifier	R	R	R	R	R	R
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	—	—		—							

[57] Required if applicable
[58] Required if applicable

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
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	—	—		—							
—	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	R	R	R
—	Product ID 1	*@TxnymyTyp=I* Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnymyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	C [59]	C	C

[59] Conditionally required for exchange listed instruments

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
		@TxnmyTyp=E Instrmt/@AssetClass @SecTyp	3 = Credit CDS = Credit Default Swap OPT = Option	@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	3 = Credit CDS = Credit Default Swap OPT = Option	N	N	N	C [60]	C	C
—	Product ID 2	*@TxnymyTyp=I* Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	@TxnymyTyp=I Instrmt/@ID Instrmt/@Src Instrmt/@CFI	<id> H = Clearing House <cficode>	N	N	N	C [61]	C	C
		@TxnmyTyp=E Instrmt/@AssetClass @SecTyp	3 = Credit CDS = Credit Default Swap OPT = Option	@TxnmyTyp=E Instrmt/@AssetClss @SecTyp	3 = Credit CDS = Credit Default Swap OPT = Option	N	N	N	C [62]	C	C
—	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	C	C	C

[60] This is conditionally required if there is no exhcnage identifier
[61] This is conditionally required If there is a secondary product and it is exchange traded
[62] This is conditionally required If there is a secondary product and it is not exchange traded

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
	indices, an indicator for his basket or index is used where a unique identifier does not exist.	*Otherwise:* Undly/@SecTyp	CDS = Credit default swap OPT = CDS Option	*Otherwise:* Undly/@SecTyp	CDS = Credit default swap OPT = CDS Option						
Information identifying the reference entity subject of the protection	—	Instrmt/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	Undly/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	R	R	R [63]	R	R	R
Multi-asset swap indicator Secondary asset class for a multi-asset	—	*Presence of:* Instrmt/ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6 = Other	*Presence of:* Instrmt/ScndryAsset/@Clss	1 = Interest Rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6 = Other	C [64]	C	C	N	N	N

[63] CDS Options require the Reference Entity to be identified in the first <Undly> instance and optional Reference Obligations to be identified in subsequent <Undly> instances.
[64] Conditionally required if a multi asset swap is being reported.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
Asset class Primary asset class for a multi-asset swap	—	Instrmt/@Asset Clss	3 = Credit	Instrmt/@Asset Clss	3 = Credit	R	R	R	R	R	R
Sub-asset class	—	Instrmt/@AssetSub Clss	4 = Single name 5 = Credit index 6 = Index tranche 7 = Credit basket	Instrmt/@AssetSub Clss	4 = Single name 5 = Credit index 6 = Index tranche 7 = Credit basket	C [65]	C	C	O	O	O
Mixed swap indicator	—	@MixedSwapInd	0 = not a mixed swap 1 = a mixed swap	—		C [66]	C	C	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 [67]	C	C	N	N	N
Contract type	—	Instrmt/@SecTyp	CDS = Credit default swap OPT = CDS Option	Instrmt/@SecTyp	CDS = Credit default swap OPT = CDS Option	R	R	R	R	R	R
Swap Classification	—	Instrmt@SwapClss	CDS = Credit default swap OPT = CDS Option	Instrmt@SwapClss	CDS = Credit default swap OPT = CDS Option	R	R	R	R	R	R
Contract sub-type	—	—		—							

[65] Conditionally required for a cross-currency swap.
[66] Conditionally required for a mixed asset swap.
[67] Conditionally required for a mixed asset swap that is reported to a second SDR.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
Underlying asset 1	—	Instrmt/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	Undly/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	R [68]	R	R [69]	R	R	R
Underlying asset 2	—	Undly/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	Undly/@ID @Src	H = Clearing House 8 = Exchange Symbol N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier	C [70]	C	C	C	C	C
Price notation	Price/rate	@PxTyp @LastPx	1 = Percentage 3 = Fixed amount 23 = Upfront points	@PxTyp @LastPx	1 = Percentage 3 = Fixed amount 23 = Upfront points	R	R	R	R	R	R
Price Unit Price Currency	Price notation – The manner in which the price is expressed.	—		—							

[68] Identifies the Reference Entity.
[69] CDS Options require the Reference Entity to be identified in the first <Undly> instance and optional Reference Obligations to be identified in subsequent <Undly> instances.
[70] Conditionally required when needed to identify the Reference Obligations.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Price multiplier – the number of units of the financial instrument which are contained in a trading lot.	—		—							
—	Quantity – Number of contracts included in the report, where more than one derivative contract is reported.	—		—							
Additional price notation	Up-front payment – Amount of any up-front payment the reporting counterparty made or received.	Pmt/ @Typ @Amt	1 = Upfront fee	Pmt/ @Typ @Amt	1 = Upfront fee	R	R	N	R	R	N
Additional price notation		Pmt/ @Typ @Amt	10 = Option premium	Pmt/ @Typ @Amt	10 = Option premium	N	N	R	N	N	R
Currency 1 (base)	Notional currency 1	Instrmt/Strm/ @Ccy	<ccy>	Instrmt/Strm/ @Ccy	<ccy>	R	R	R	R	R	R
Currency 2 (counter)	Notional currency 2	—		—							
Notional amount 1 (for currency 1)	Notional amount	Instrmt/Strm/ @Notl	<ccy>	Instrmt/Strm/ @Notl	<ccy>	R	R	R	R	R	R
Notional amount 2 (for currency 2)	—	—		—							

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Delivery Type Settlement Method	Delivery Type - Indicates whether the contract is settled physically or in cash.	Instrmt/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	Instrmt/@SettlMeth	C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable) E = Election at exercise	O	O	O	R	R	R
—	Fixed rate of leg 1	Instrmt/Strm/PmtStrm/Fixed/ @Rt	<rate>	Instrmt/Strm/PmtStrm/Fixed/ @Rt	<rate>	R	R	R	R	R	R
—	Fixed rate of leg 2	—		—							
—	Floating rate of leg 1	—		—							
—	Floating rate of leg 2	—		—							
Payment frequency 1	Fixed payment frequency	Instrmt/Strm/PmtStrm/PmtDts/ @FreqPeriod @FreqUnit	D = Day Wk = Week Mo = Month Yr = Year T = Term	Instrmt/Strm/PmtStrm/PmtDts/ @FreqPeriod @FreqUnit	D = Day Wk = Week Mo = Month Yr = Year T = Term	R	R	R	R	R	R
Payment frequency 2	Floating rate payment frequency	—		—							
Reset payment frequency 1	Floating rate reset frequency	—		—							
Reset payment frequency 2		—		—							
Event time		@TxnTm	<timestamp>	@TxnTm	<timestamp>	R	R	R	R	R	R
Option strike	Strike Price	Instrmt/@StrkPx	<price>	Instrmt/@StrkPx	<price>	N	N	R	N	N	R
Option type	Option type	Instrmt/@PutCall	0 = Put 1 = Call	Instrmt/@PutCall	0 = Put 1 = Call	N	N	R	N	N	R
		Instrmt/CmplxEvnt/ @Typ	1 = Capped 2 = Trigger 3 = Knock-in up	Instrmt/CmplxEvnt/ @Typ	1 = Capped 2 = Trigger 3 = Knock-in up	N	N	O	N	N	O

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
			4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch		4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch						
		Instrmt/@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	Instrmt/@StgyTyp	CAP = Cap FLRS = Floors CLLR = Collar STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other	N	N	O	N	N	O
Option exercise style	Option style	Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda	Instrmt/@ExerStyle	0 = European 1 = American 2 = Bermuda	N	N	R	N	N	R
Option premium	—	Pmt/@Amt Pmt/@Typ	<amount> 10 = Option Premium	Pmt/@Amt Pmt/@Typ	<amount> 10 = Option Premium	N	N	R	N	N	R
Option currency	—	Pmt/@Ccy	<ccy>	Pmt/@Ccy	<ccy>	N	N	R	N	N	R

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Option expiration date Settlement or expiration date	—	Instrmt/@MMY	<date>	Instrmt/@MMY	<date>	N	N	R	N	N	R
Option lockout period	—	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 25 = First Exercise Date	Instrmt/Evnt/@Dt Instrmt/Evnt/@EventTyp	<date> 25 = First Exercise Date	N	N	C	N	N	C
Embedded option	—	—		—							
Buyer[71]	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
Seller[72]	… *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

[71] The counterparty purchasing the product: e.g. the payer of the fixed price. Each RptSide will need to have the LEI of the Counterparty in Party Role 7.
[72] The counterparty offering the product: e.g. the receiver of the fixed price.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
LEI (Legal Entity Identifier) of the Counterparty	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
Reporting counterparty indicator	*…continued…*	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 49 = Reporting counterpary	Pty/Sub/@ID Pty/Sub/@Typ	Y 49 = Reporting counterpary	R [73]	R	R	R	R	R
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 [74]	C	C	N	N	N

[73] The Reporting counterparty is specified as a subtype of the counterparty to the trade.
[74] Conditionally required if the reporting counterparty is a Swap Dealer.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	**EU Field Description**	**FIXML Mapping**	**Supported Values**	**FIXML Mapping**	**Supported Values**	**CDS**	**CDX**	**Option**	**CDS**	**CDX**	**Option**
Major swap participant indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 46 = Major swap participant	Pty/Sub/@ID Pty/Sub/@Typ	Y 46 = Major swap participant	C [75]	C	C	N	N	N
Financial entity indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 47 = Financial entity	Pty/Sub/@ID Pty/Sub/@Typ	Y 47 = Financial entity	C [76]	C	C	N	N	N
US Person indicator indicator for the reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 48 = US Person	Pty/Sub/@ID Pty/Sub/@Typ	Y 48 = US Person	C [77]	C	C	N	N	N
—	Directly linked to reporting counterparty's commercial activity or treasury financing	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 66 = Contract linked to commercial or treasury financing for this counterparty	Pty/Sub/@ID Pty/Sub/@Typ	Y 66 = Contract linked to commercial or treasury financing for this counterparty	N	N	N	C [78]	C	C

[75] Conditionally required if the reporting counterparty is an MSP.
[76] 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).
[77] Conditionally required if the non-reporting counterparty is a U.S. person.
[78] Conditionally required if true.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Information on whether the reporting counterparty (if not a financial entity) is above its clearing threshold.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 67 = Contract above clearing threshold for this counterparty	Pty/Sub/@ID Pty/Sub/@Typ	Y 67 = Contract above clearing threshold for this counterparty	N	N	N	C [79]	C	C
Indication that the block will be allocated	—	RptSide/@BlkTrdAllocInd	0 = Block to be allocated	—	—	C [80]	C	C	N	N	N
LEI of the Allocation agent	—	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent 49 = Asset manager	—	—	C [81]	C	C	N	N	N
—	CP.8 Broker ID – In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent	RptSide/Pty/@ID RptSide/Pty@Src RptSide/Pty@R	<id> N = LEI 30 = Broker/Agent	C	C	C	N	N	N
Post allocation swap indicator	—	RptSide/@BlkTrdAllocInd	2 = Allocated block trade	—	—	C [82]	C	C	N	N	N

[79] Conditionally required if true.
[80] Conditionally required if the side will be allocated
[81] The Agent/Asset mamager is conditionally required for allocated swaps.
[82] Conditionally required if the swap is an allocated swap

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
LEI of the non-reporting counterparty	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
The internal identifier of the non-reporting counterparty if it has no LEI	—	—		—							
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 [83]	C	C	N	N	N
Major swap participant indicator indicator for the non-reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 46 = Major swap participant	Pty/Sub/@ID Pty/Sub/@Typ	Y 46 = Major swap participant	C [84]	C	C	N	N	N

[83] Conditionally required if the non-reporting counterparty is a Swap Dealer.
[84] Conditionally required if the non-reporting counterparty is an MSP.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
Financial entity indicator 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 [85]	C	C	N	N	N
US Person indicator indicator for the non-reporting counterparty	—	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y 48 = US Person	Pty/Sub/@ID Pty/Sub/@Typ	Y 48 = US Person	C [86]	C	C	N	N	N
—	Name of the counterparty – Corporate name of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	<name> 5 = Full legal name of firm [or person]	Pty/Sub/@ID Pty/Sub/@Typ	<name> 5 = Full legal name of firm [or person]	N	N	N	C [87]	C	C

[85] 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).
[86] Cconditionally required if the reporting counterparty is a U.S. person.
[87] These are conditionally required if the non-reporting counter is not identified through its LEI.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Domicile of the counterparty – Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	<full address> 6 = Postal address	Pty/Sub/@ID Pty/Sub/@Typ	<full address> 6 = Postal address	N	N	N	C	C	C
—	Corporate sector of counterparty – Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.	RptSide/Pty/Sub/@Typ RptSide/Pty/Sub/@ID	64 = Company activities A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance	Pty/Sub/@Typ Pty/Sub/@ID	64 = Company activities A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance	N	N	N	C	C	C

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
			undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive		undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with						

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
			2009/65/EC		Directive 2009/65/EC						
—	Financial or non-financial nature of counterparty - Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8.9) of Regulation (EU) No 648/2012.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	Y = Financial Entity N = Not a financial entity 47 = Financial entity	Pty/Sub/@ID Pty/Sub/@Typ	Y = Financial Entity N = Not a financial entity 47 = Financial entity	N	N	N	C	C	C
—	Contract with non-EEA counterparty - Indicates whether the non-reporting counterparty is domiciled outside the EEA.	RptSide/Pty/Sub/@ID RptSide/Pty/Sub/@Typ	N 56 = European Economic Area domiciled	Pty/Sub/@ID Pty/Sub/@Typ	N 65 = European Economic Area domiciled	N	N	N	C [88]	C	C

[88] Conditionally required when not true.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Reporting entity ID – In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.	*When reporting entity is a party in the trade:* Pty/@ID Pty@Src Pty@R	<id> N = LEI 116 = Reporting entity	*When reporting entity is a party in the trade:* Pty/@ID Pty@Src Pty@R	<id> N = LEI 116 = Reporting entity	C [89]	C	C	C	C	C
—	Clearing member ID – In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field.	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm	Pty/@ID Pty@Src Pty@R	<id> N = LEI 4 = Clearing firm	O	O	O	C [90]	C	C
—	Beneficiary ID – The party subject to the rights and obligations arising from the contract.	Pty/@ID Pty@Src Pty@R	<id> N = LEI 32 = Beneficiary	Pty/@ID Pty@Src Pty@R	<id> N = LEI 32 = Beneficiary	O	O	O	C [91]	C	C

[89] Cconditionally required when the reporting entity is a third party.
[90] Conditionally required when the reporting entity is not a clearing member.
[91] Conditionally required when the party subject to the rights and obligations arising from the contract is not a counterparty to the contract.

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Trading capacity – Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or on behalf of a client) or as agent for the account of a client.	RptSide/@LastCpcty	1 = Agent 4 = Principal	@PosCpcty	0 = Principal 1 = Agent	O	O	O	R	R	R
—	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	—		Amt/@Amt	<amt>	N	N	N	R	R	R
	Valuation type – Indicate whether valuation was performed mark to market or mark to model.			Amt/@Typ	FMTM = Final mark-to-market SMTM = Start-of-day mark-to-market MTD = Mark-to-model VMTM = Mark-to-market variance VMTD = Mark-to-model variance	N	N	N	R	R	R

		Trade Capture Report (US & EU)		Position Report (EU only)		US			EU		
US Field Description	EU Field Description	FIXML Mapping	Supported Values	FIXML Mapping	Supported Values	CDS	CDX	Option	CDS	CDX	Option
—	Currency of mark-to-market value of contract	—		Amt/@Ccy	<ccy>	N	N	N	R	R	R
—	Valuation date	—		@ValDt *UTCDateOnly – not LocalMktDate*	<date>	N	N	N	R	R	R
—	Valuation time	—		@ValTm *UTCTimeOnly – not LocalMktTime*	<time>	N	N	N	R	R	R

5 Appendix A

5.1 Component Definitions used in FIXML Messages

5.1.1 Cash Settlement Term Component

The Cash Settlement Term component is a subcomponent of Instrument used to specify one of the terms for contract cash settlement.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
CashSettlTrm				
Cash Settlment Currency	Ccy	Currency	Specifies the currency the CashSettlAmount(40034) is denominated in. Uses ISO 4217 currency codes.	
Cash Settlment Valuation First Business Day Offset	BizDayOfst	int	The number of business days after settlement conditions have been satisfied, when the calculation agent is to obtain a price quotation on the reference obligation for the purpose of cash settlement.	
Cash Settlment Valuation Subsequent Business Days Offset	SbsqntBizDayOfst	int	The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement.	
Cash Settlement Number Of Valuation Dates	NumValDts	int	Where multiple valuation dates are specified as being applicable for cash settlement, this specifies the number of applicable valuation dates.	
Cash Settlement Valuation Time	ValTm	LocalMktTime	Time of valuation.	
Cash Settlement Business Center	BizCtr	String	Identifies the business center calendar used at valuation time for cash settlement purposes e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Cash Settlement Quote Method	QteMeth	int	The type of quote used to determine the cash settlement price.	0 = Bid 1 = Mid 2 = Offer
Cash Settlement Quote Amount	QteAmt	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance	

			of the reference oblivation for which the quote should be obtained. If not specifed, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount.	
Cash Settlement Quote Currency	QteCcy	Currency	Specifies the currency the CashSettlQuoteAmount(40028) is denominated in. Uses ISO 4217 Currency Code.	
Cash Settlement Minimum Quote Amount	MinQteAmt	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevent obligation currency) or the (minimum) quoted amount.	
Cash Settlement Minimum Quote Currency	MinQteCcy	Currency	Specifies the currency the CashSettlMinimumQuoteAmount(40030) is denominated in. Uses ISO 4217 Currency Code.	
Cash Settlement Business Days	BizDays	int	The number of business days used in the determination of the cash settlement payment date.	
Cash Settlement Amount	Amt	Amt	The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date.	
Cash Settlement Recovery Factor	RcvyFctr	float	Used for fixed recovery, this specifies the recovery level as determined at contract inception, to be applied in the event of a default. The factor is used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. The amount calculated is (1 - CashSettlRecoveryFactor(40035)) x floating rate payer calculation amount. The currency is derived from the floatingrate payer calculation amount.	
Cash Settlement Fixed Term Indicator	FixedInd	Boolean	Indicates whether fixed settlement is applicable or not applicable in a recovery lock.	

Cash Settlement Accrued Interest Indicator	AcrdIntInd	Boolean	Indicates whether accrued interest is included or not in the value provided in CashSettlAmount(40034). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest.	
Cash Settlement Valuation Method	ValMeth	int	The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.	0 = Market 1 = Highest 2 = Average market 3 = Average highest 4 = Blended market 5 = Blended highest 6 = Average blended market 7 = Average blended highest
Cash Settlement Term XID	XID	XID	A named string value referenced by UnderlyingSettlTermXIDRef(41315).	
CashSettl/Trm/Dlr (Repeating)				
Cash Settlment Dealer	Dlr	String	Identifies the dealer from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation calculation.	

5.1.2 Collateral Amount Component

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

5.1.3 Date Adjustement Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
DtAdjmt				
Business Day Convention	BizDayCnvtn	int	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day
Date Roll Convention	Roll	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the month 4 = 4th day of the month 5 = 5th day of the month 6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month

				19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention. IMM = The International Money Market settlement dates, i.e. the third Wednesday of the month. IMMAUD = The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. IMMCAD = The last trading day/expiration day of the Canadian Derivatives Exchange. IMMNZD = The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures

				contract. MON = Monday NONE = No adjustment. SAT = Saturday SFE = The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. SUN = Sunday TBILL = The 13-week and 26-week U.S. Treasury Bill auction dates. THU = Thursday TUE = Tuesday WED = Wednesday
DtAdjmt/BizCtr (Repeating)				
Business Center	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO . See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	

5.1.4 Complex Event Component

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

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

Complex Event End Time	EndTm	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.	

5.1.5 Instrument Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Instrmt				
Product Symbol	Sym	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists	
Product Code	ID	String	Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value. For CDS this is a value assigned by CME Clearing.	
Source of the Product Code	Src	String	Identifies the source of the SecurityID If it is not specified the deafult of Clearing is used.	4 = ISIN H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier
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.	CDS = Credit default swap OPT = CDS Option
SecuritySubType	SubTyp	String	Sub-type qualification/identification of the SecurityType.	NS = Non-standardized swap, i.e. bespoke
Contract Period Code	MMY	MonthYear	Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).	
Coupon Payment Date	CpnPmt	LocalMktDate	This is used to indicate the next date on which Coupon Premium is due. Primarily used for CDS instruments	
Restructuring Type	RstrctTyp	String	A category of CDS credit even in	FR = Full

			which the underlying bond experiences a restructuring. Used to define a CDS instrument	Restructuring MM = Modified Mod Restructuring MR = Modified Restructuring XR = No Restructuring specified
Seniority	Snrty	String	Specifies which issue (underlying bond) will receive payment priority in the event of a default.Used to define a CDS instrument.	SB = Subordinated SD = Senior Secured SR = Senior
Notional Percentage Outstanding	NotnlPctOut	Percentage	Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index. Used to calculate the true value of a CDS trade or position.	
Underlying Original Notional Percentage Outstanding	OrigNotlPctOut	Percentage	Used to reflect the Original value prior to the application of a credit event. See NotionalPercentageOutstanding(1451).	
Attachment Point	AttchPnt	Percentage	Lower bound percentage of the loss that the tranche can endure.	
Detachment Point	DetchPnt	Percentage	Upper bound percentage of the loss the tranche can endure.	
Obligation Type	ObligTyp	int	Type of reference obligation for credit derivatives contracts.	0 = Bond 1 = Convertible bond 2 = Mortgage 3 = Loan
Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6 = Other
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
Nth To Default	NthDflt	int	The Nth reference obligation to default in a CDS reference basket. If specified without MthToDefault(1943) the default will trigger a CDS payout. If MthToDefault(1943) is also present then payout occurs between the Nth and Mth obligations to default. Conditionally required when MthToDefault(1943) is specified.	

Mth To Default	MthDflt	int	The Mth reference obligation to default in a CDS reference basket. When NthToDefault(1942) and MthToDefault(1943) are represented then the CDS payout occurs between the Nth and Mth obligations to default.	
Settled Entity Matrix Source	SettldMtrxSrc	String	Relevant settled entity matrix source.	
Settled Entity Matrix Publication Date	SettldMtrxDt	LocalMktDate	Specifies the publication date of the applicable version of the matrix. If not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.	
Coupon Type	CpnTyp	int	Coupon type of the bond.	0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured
TotalIssued Amount	TotIssuedAmt	Amt	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued securities.	
Coupon Frequency Period	CpnPeriod	int	Time unit multiplier for the frequency of the bond's coupon payment.	
Coupon Frequency Unit	CpnUnit	String	Time unit associated with the frequency of the bond's coupon payment.	D = Day Mo = Month T = Term Wk = Week Yr = Year
Coupon Day Count	CpnDayCnt	Reserved100Plus	The day count convention used in interest calculations for a bond or an interest bearing security.	0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED 8 = Act/Act AFB 9 = Act/Act ICMA (Act/Act) 10 = Act/Act ISMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
Lien Seniority	LienSnrty	int	Indicates the seniority level of the lien in a loan.	0 = Unknown 1 = First lien 2 = Second lien

				3 = Third lien
Loan Facility	LoanFclty	int	Specifies the type of loan when the credit default swap's reference obligation is a loan.	0 = Bridge loan 1 = Letter of credit 2 = Revolving loan 3 = Swingline funding 4 = Term loan 5 = Trade claim
Reference Entity Type	RefEntityTyp	int	Specifies the type of reference entity.	1 = Asian 2 = Australian and New Zealand 3 = European emerging markets 4 = Japanese 5 = North American high yield 6 = North American insurance 7 = North American investment grade 8 = Singaporean 9 = Western European 10 = Western European insurance
Index Series	NdxSeries	int	The series identifier of a credit default swap index.	
Index Annex Version	NdxAnxVer	int	The version of a credit default swap index annex.	
Index Annex Date	NdxAnxDt	LocalMktDate	The date of a credit default swap index series annex.	
Index Annex Source	NdxAnxSrc	String	The source of a credit default swap series annex.	
Issue Date	Issued	LocalMktDate	The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date")	
Factor	Fctr	float	Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract.	
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants	
Strike Currency	StrkCcy	Currency	Used for derivatives	
Strike Unit of Measure	StrkUOM	String	Used to express the UOM of the price if different from the contract.	AUD = Australian Dollars Alw = Allowances BDFT = Board feet BRL = Brazil Real Bbl = Barrels Bcf = Billion cubic feet

				Bu = Bushels CAD = Canadian Dollars CBM = Cubic Meters CER = Certified Emissions Reduction CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CRT = Climate Reserve Tonnes CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound GJ = Gigajoules Gal = Gallons HUF = Hungarian Forint ILS = Israel Shekel IPNT = Index point ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MMBtu = One Million BTU MMbbl = Million Barrels MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty PRINC = Principal with relation to debt instrument RCER = Relevant Certified Emission Reduction RUB = Russian Ruble SEK = Swedish

				Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand cwt = Hundredweight (US) day = Days dt = Dry metric tons g = Grams lbs = pounds oz_tr = Troy Ounces t = Metric Tons (aka Tonne) tn = Tons (US)
Strike Index	StrkNdx	String	Specifies the index used to calculate the strike price.	
Strike Index Spread	StrkSpread	PriceOffset	Specifies the strike price offset from the named index.	
Price Unit of Measure	PxUOM	String	The Unit of measure of the quoted Price. For example it is USD for a Eurodollar contract.	AUD = Australian Dollars Alw = Allowances BDFT = Board feet BRL = Brazil Real Bbl = Barrels Bcf = Billion cubic feet Bu = Bushels CAD = Canadian Dollars CBM = Cubic Meters CER = Certified Emissions Reduction CHF = Swiss Franc CLP = Chilean Peso CNY = Chinese Renminbi COP = Colombian Pesos CRT = Climate Reserve Tonnes CZK = Czech Koruna Ccy = Amount of currency DEM = Deutsche Mark ESP = Spanish Peseta EUR = Euro FRF = French Franc GBP = British Pound GJ = Gigajoules Gal = Gallons HUF = Hungarian

				Forint ILS = Israel Shekel IPNT = Index point ITL = Italian Lira JPY = Japanese Yen KRW = Korean Won MMBtu = One Million BTU MMbbl = Million Barrels MWh = Megawatt hours MXN = Mexican Peso MYR = Malaysia Ringgits NOK = Norway Krone NZD = New Zealand Dollars PLN = Polish Zloty PRINC = Principal with relation to debt instrument RCER = Relevant Certified Emission Reduction RUB = Russian Ruble SEK = Swedish Kroner TRY = Turkish Lira USD = US Dollars ZAR = South African Rand cwt = Hundredweight (US) day = Days dt = Dry metric tons g = Grams lbs = pounds oz_tr = Troy Ounces t = Metric Tons (aka Tonne) tn = Tons (US)
Settlement Method	SettlMeth	String	Settlement method for a contract. Can be used as an alternative to CFI Code value	C = Cash settlement required P = Physical settlement required E = Election at exercise
Exercise Style	ExerStyle	int	Type of exercise of a derivatives security	0 = European 1 = American 2 = Bermuda
Put Or Call	PutCall	int	Used to express option right	0 = Put 1 = Call
Product Exchange	Exch	Exchange	The exchange where the Security	CBT

			is listed.	CCE CEE CMD CME COMEX DME GEX NYMEX
Strategy Type	StrtTyp	String	Type of trade strategy.	BF = Butterfly CAP = Capped CISN = Callable inverse snowball CLLR = Collar CNDR = Condor FLRS = Floors OTHER = Other STD = Straddle STG = Strangle
Coupon Rate	CpnRt	Percentage	The premiun rtae expressed in percentage paid by the buyer of protection to the seller of protection. Relevant to CDS contracts.	
Security Exchange	Exch	Exchange	The exchange where the Security is listed.	CBT CBTSW CCE CEE CMD CME CMESW COMEX COMSW DME DUMX GEX KCB NYMEX NYMSW XCBT XCEC XCME XKBT XNYM
Issuer	Issr	String	Name of security issuer (e.g. International Business Machines, GNMA).	
Security Description	Desc	String	Can be used to provide an optional textual description for a financial instrument.	
Pool	Pool	String	Identifies MBS / ABS pool	
Interest Accrual Date	IntAcrl	LocalMktDate	Used for CDS Instruments and represents the start date used to	

			calculate the accrued interest.	
Instrmt/AID (Repeating)				
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 H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity ID
Instrmt/Scndry (Repeating)				
Secondary 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 6 = Other
Instrmt/Evnt (Repeating)				
Event Date Value	Dt	LocalMktDate	Represents the value or date associated with the Type of event.	
Event Date Type	EventTyp	int	Represents the type of event associated with the contract.Typically event types are dates like an effective date, last trade date for the contract.	5 = Activation 7 = Last Eligible Trade Date 8 = Swap / CDS Start Date 9 = Swap / CDS End Date 13 = First Delivery Date 23 = First Notice Date 24 = Last Notice Date
Instrmt/CmplxEvnt (Repeating)				
Instrmt/CmplxEvnt/EvntDts (Repeating)				
Instrmt/CmplxEvnt/EvntDts/EvntTms (Repeating)				
Instrmt/DtAdjmt				
Business Day Convention	BizDayCnvtn	int	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day
Date Roll Convention	Roll	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in	1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the

			the instrument unless specifically overridden.	month 4 = 4th day of the month 5 = 5th day of the month 6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month 19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the

				month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention. IMM = The International Money Market settlement dates, i.e. the third Wednesday of the month. IMMAUD = The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. IMMCAD = The last trading day/expiration day of the Canadian Derivatives Exchange. IMMNZD = The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. MON = Monday NONE = No adjustment. SAT = Saturday SFE = The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. SUN = Sunday TBILL = The 13-week and 26-week U.S. Treasury Bill auction dates. THU = Thursday TUE = Tuesday WED = Wednesday
Instrmt/DtAdjmt/BizCtr (Repeating)				
Business Centers	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO. See	

			http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Instrmt/OptExr				
Instrmt/OptExr/Dts				
Option Exercise Frequency Period	FreqPeriod	int	Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified.	
OptionExerciseFrequencyUnit	FreqUnit	String	Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod(tbd) must be specified.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
Instrmt/Strm (Repeating)				
Instrmt/Strm/EfctvDt				
Instrmt/Strm/TrmtnDt				
Instrmt/Strm/CalcDts				
Instrmt/Strm/PmtStrm				
Instrmt/Strm/PmtStrm/PmtDts				
Instrmt/Strm/PmtStrm/Fixed				
Instrmt/ProtctnTrm (Repeating)				
Instrmt/ProtctnTrm/NewsSrc (Repeating)				
Instrmt/ProtctnTrm/Evnt (Repeating)				
Instrmt/ProtctnTrm/Oblig (Repeating)				
Instrmt/CashSettlTrm (Repeating)				
Instrmt/CashSettlTrm/Dlr (Repeating)				
Instrmt/PhysSettlTrm (Repeating)				
Instrmt/PhysSettlTrm/DlvrblOblig (Repeating)				

5.1.6 Options Exercise Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
OptExr				
OptExr/Dts				
Option Exercise Frequency Period	FreqPeriod	int	Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified.	
OptionExerciseFrequencyUnit	FreqUnit	String	Time unit associated with the frequency of exercise dates. If	D = Day H = Hour

			present OptionExerciseFrequencyPeriod(tbd) must be specified.	Min = Minute Mo = Month S = Second Wk = Week Yr = Year

5.1.7 Payment Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
Pmt				
Payment Type	Typ	int	Type of payment.	0 = Brokerage 1 = Upfront fee 2 = Independent amount / collateral 3 = Principal exchange 4 = Novation / termination 5 = Early termination provision 6 = Cancelable provision 7 = Extendible provision 8 = Cap rate provision 9 = Floor rate provision 10 = Option premium 99 = Other
Payment Sub Type	SubTyp	int	Further clarification of payment type.	0 = Initial (principal exchange) 1 = Intermediate (principal exchange) 2 = Final (principal exchange) 3 = Prepaid (premium forward) 4 = Postpaid (premium forward) 5 = Variable (premium forward) 6 = Fixed (premium forward) 7 = Swap (premium) 8 = Conditional (principal exchange on exercise)
Payment Pay Side	PaySide	int	Side value of party paying the payment.	1 = Buy 2 = Sell
Payment Receive Side	RcvSide	int	Side value of party receiving the payment.	1 = Buy 2 = Sell
Payment Currency	Ccy	Currency	Specifies the currency in which PaymentAmount and/or PaymentRate is denominated. Uses ISO 4271 currency codes.	

Payment Amount	Amt	Amt	The total payment amount.	
Payment Price	Px	Price	The price determining the payment amount denominated by PaymentPriceType(40919) and expressed in market format.	
Payment Price Type	PxTyp	int	The denomination of PaymentPrice(40218).	1 = Percentage (i.e. percent of par) 2 = Per unit (i.e. per share or contract) 5 = Premium - percentage points over par 6 = Spread (basis points spread) 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) 20 = Normal rate representation (e.g. FX rate) 21 = Inverse rate representation (e.g. FX rate)
Payment Date Adjusted	Dt	LocalMktDate	Adjusted Payment date.	
Payment Settlement Style	SettlStyle	int	Payment settlement style.	0 = Standard 1 = Net 2 = Standard and Net
Payment Method	PmtMethod	int	A code identifying the Settlement payment method. 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = Fed Wire 8 = Debit Card 9 = Direct Debit (BECS) 10 = Direct Credit (BECS) 11 = Credit Card 12 = ACH Debit 13 = ACH Credit 14 = BPAY 15 = High Value Clearing System (HVACS) 16 = CHIPS 17 = S.W.I.F.T. 18 = CHAPS 19 = SIC 20 = euroSIC

Payment Leg Ref ID	LegRefID	String	Used to link a payment back to its parent InstrumentLeg by using the same value as the parent s LegID(1788).	
Pmt/PmtSettl (Repeating)				
Payment Settle Amount	Amt	Amt	The settlement amount.	
Payment Currency	Ccy	Currency	The currency of PaymentSettlAmount	
Pmt/PmtSettl/Pty (Repeating)				
Payment Settle Party ID	ID	String	The PaymentSettlPartyPartyID. Required if PaymentSettlPartyPartyIDSource is specified.	
Payment Settle Party ID Source	Src	char	Used to identify class source of PaymentSettlPartyID value (e.g. BIC).	B = BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B") C = Generally accepted market participant identifier (e.g. NASD mnemonic) D = Proprietary / Custom code H = CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) N = LEI
Payment Settle Party Role	R	int	Identifies the role of PaymentSettlPartyID (e.g. the beneficiary's bank or depository institution).	1 = Executing Firm 4 = Clearing Firm 5 = Investor ID 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 16 = Executing System / Original Input Source 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 30 = Inter Dealer Broker 32 = Beneficiary 36 = Entering trader

				37 = Contra trader 38 = Position account 43 = Internal Carry Account 44 = Order Entry Operator ID 47 = Third Party Allocation Firm 48 = Claiming Account 49 = Asset Manager 53 = Trader mnemonic 54 = Sender Location 55 = Session ID 62 = Report originator 73 = Execution Venue 102 = Data Repository (e.g. SDR) 109 = Beneficiary's bank or depository institution 113 = Excluded reference entity 200 = FEC GUI User ID
Payment Settle Party Role Qualifier	Qual	int	Qualifies the value of PaymentSettlPartyRole(40236).	7 = Bank
Pmt/PmtSettl/Pty/Sub (Repeating)				
Settle Party Sub ID	ID	String	Sub-identifier (e.g. Firm name for 1 = Firm).	
Settle Party Sub ID Type	Typ	int	Type of Sub-identifier.	1 = Firm 3 = System 5 = Full legal name of firm 9 = Contact name 26 = Account type or Origin 41 = Customer account type 42 = Omnibus account 44 = Guarantee Fund 45 = Swap dealer 46 = Major participant 47 = Financial entity 48 = US Domicile 49 = Reporting entity indicator 50 = Elected clearing requirement exception 56 = Deal identifier 100 = EDB Id

5.1.8 Payment Stream Component

The Payment Stream component is a subcomponent of Stream used to specify the rate and series of payments to be made during the term of the contract.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
PmtStrm				
Payment Stream Type	Typ	int	Type of Payment Stream	0 = Periodic (the default) 1 = Initial 2 = Single
PmtStrm/PmtDts				
Payment Stream Payment Frequency Period	FreqPeriod	int	The period of frequency of payments.	
Payment Stream Payment Frequency Unit	FreqUnit	String	The unit of frequency of payments.	D = Day Mo = Month T = Term Wk = Week Yr = Year
Payment Stream Payment Date Relative To	Reltv	Reserved100Plus	If payment dates are relative to an anchor date, specifies the anchor date.	0 = Trade date 1 = Settlement date 2 = Effective date 3 = Calculation period start date 4 = Calculation period end date 5 = Reset date 6 = Last pricing date 7 = Valuation date 8 = Cash settlement date 9 = Option exercise start date
Payment Stream Payment Offset Period	OfstPeriod	int	Relative payment date offset period.	
Payment Stream Payment Offset Unit	OfstUnit	String	Time unit associated with the relative payment date offset.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
Payment Stream Payment Offset Day Type	OfstTyp	int	The relative payment date offset day type.	0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day
PmtStrm/Fixed				
Rate	Rt	Percentage	Rate if the payment stream is a fixed rate stream.	
Fixed Amount	Amt	Amt	A fixed payment amount. In CDS	

			an alternative to PaymentStreamRate(40784).	
Rate or Amount Currency	Ccy	Currency	Specifies the currency in which PaymentStreamFixedAmount(40785) or PaymentStreamRate(40784) is denomincated. Uses ISO 4271 currency codes.	

5.1.9 Physical Settlement Term Component

The Physical Settlement Term component is a subcomponent of Instrument used to specify one of the terms for contract physical settlement.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
PhysSettlTrm				
Physical Settl Currency	Ccy	Currency	Currency of physical settlement.	
Physical Settl Business Days	BizDays	int	A number of business days. Its precise meaning is dependant on the context in which this element is used.	
Physical Settl Maximum Business Days	MaxBizDays	int	A maximum number of business days. Its precise meaning is dependant on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.	
Physical Settl Term XID	XID	XID	A named string value referenced by UnderlyingSettlTermXIDRef(41315).	
PhysSettlTrm/DlvrblOblig (Repeating)				
Physical Settl Deliverable Obligation Type	Typ	String	Type of delivery obligation. For credit default swap, this indicates the type of delivery obligation applicable for physical settlement.	60BIZDAY = Sixty business days settlement to termination ACLRDMATRD = Obligation to be repaid upon default (Y/N) ACRDINT = Indicates whether accrued interest is included or not included (Y/N) ASGNLOAN = Assignable loan (Y/N) ASGNLOANPCS = Direct loan participation partial cash settelement (Y/N) CATGRY = Category of

				obligation reference entity CCY = Payable currency CONSTREQLN = Consent required loan (Y/N) CONSTREQLNPCS = Direct loan participation partial cash settelement (Y/N) DIRCTLNPART = Direct loan participation (Y/N) DIRCTLNPARTPCS = Direct loan participation partial cash settelement (Y/N) DIRCTLNPARTQPS = Direct loan participation qualifying participation seller ESCROW = Escrow (Y/N/NA) EXCLUDED = Excluded obligations FULLFTHCRD = Full faith and credit obligation liability (Y/N) GENFUND = General fund obligation liability (Y/N) INDIRLNPART = Indirect loan participation (Y/N) INDIRLNPARTPCS = Indirect loan participation partial cash settlement (Y/N) INDIRLNPARTQPS = Indirect loan participation qualifying participation seller LISTED = Listed (Y/N) MAXMAT = Maximum maturity (e.g. "3W", "3M") NOTBEARER = Not bearer (Y/N) NOTCNTGNT = Not contingent (Y/N) NOTDOMCCY = Not domestic currency (Y/N)

				NOTDOMISS = Not domestic issuance (Y/N) NOTDOMLAW = Not domestic law (Y/N) NOTSOLVLNDR = Not sovereign lender (Y/N) NOTSUBORD = Not a subordinated obligation (Y/N) OTRREFENTY = Other reference entity obligations REVENUE = Revenue obligation liability (Y/N) TRANS = Transferable (Y/N)
Physical Settl Deliverable Obligation Value	Val	String	Value of delivery obligation. See PhysicalSettlDeliverableObligation Type(40210) for appropriate usage.	

5.1.10 Protection Term Component

The Protection Term component is a subcomponent of Instrument used to specify one of the protection terms for the contract.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
ProtctnTrm				
Protection Term Notional	Notl	Amt	The notional amount of protection coverage coverage if for a floating rate.	
Protection Term Currency	Ccy	Currency	The currency of ProtectionTermNotional(40182). Uses ISO 4217 currency codes.	
Protection Term Seller Notifies	Seller	Boolean	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ProtectionTermSellerNotifies(40184)=Y indicates that the seller notifies.	
Protection Term Buyer Notifies	Buyer	Boolean	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If	

			more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ProtectionTermBuyerNotifies(40185)=Y indicates that the buyer notifies.	
Protection Term EventBusinessCenter	Ctr	String	When used, the business center indicates the local time of the business center that replaces the Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Protection Term StandardSources	StdSrcs	Boolean	Indicates whether ISDA defined Standard Public Sources are applicable (ProtectionTermStandardSources(40187)=Y) or not.	
Protection Term Event Minimum Sources	MinSrcs	int	The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.	
Protection Term XID	XID	XID	A named string value referenced by UnderlyingProtectionTermXIDRef(41314).	
ProtctnTrm/NewsSrc (Repeating)				
Protection Term Event News Source	Src	String	Newspaper or electronic news service or source that may publish relevant information used in the determination of whether or not a credit event has occurred.	
ProtctnTrm/Evnt (Repeating)				
Protection Term Event Type	Typ	String	Specifies the type of credit event applicable to the protection terms. See http://www.fixprotocol.org/codelists#Protection_Term_Event_Types for code list of applicable event types.	
Protection Term Event Value	Val	String	Protection term event value appropriate to ProtectionTermEvenType(40192). See http://www.fixprotocol.org/codelists#Protection_Term_Event_Types for applicable event type values.	

Protection Term Event Currency	Ccy	Currency	Applicable currency if ProtectionTermEventValue(40193) is an amount. Uses ISO 4217 currency codes.	
Protection Term Event Period	Period	int	Time unit multiplier for protection term events.Conditionally required when ProtectionTermEventUnit(40196) is specified.	
Protection Term Event Unit	Unit	String	Time unit associated with protection term events. Conditionally required when ProtectionTermEventPeriod(40195) is specified.	D = Day Mo = Month Wk = Week Yr = Year
ProtectionTermEventDayType	DayTyp	int	Day type for events that specify a period and unit.	0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day
Protection Term Event Rate Source	RtSrc	String	Rate source for events that specify a rate source, e.g. Floating rate interest shortfall.	
ProtctnTrm/Evnt/Qual (Repeating)				
Protection Term Event Qualifier	Qual	char	Protection term event qualifier. Used to further qualify ProtectionTermEventType(40192).	C = Floating rate interest shortfall E = Restructuring - multiple credit event notices H = Retructuring - multiple holding obligations
ProtctnTrm/Oblig (Repeating)				
ProtectionTermObligationType	Typ	String	Specifies the type of obligation applicable to the protection terms. See http://www.fixprotocol.org/codelists#Protection_Term_Obligation_Types for code list of applicable obligation types.	
Protection Term Obligation Value	Val	String	Protection term obligation value appropriate to ProtectionTermObligationType(40202). See http://www.fixprotocol.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.	

5.1.11 Regulatory Trade ID and Side Regulatory Trade ID Components

Field Name	FIXML Attribute Name	Data Type	Description	Supported Values
RegTrdID				
Regulatory Trade ID	ID	String	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifer (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 entitiy identifier may be assigned by a regulator.	
Regulatory Trade ID Event	Evnt	int	Identifies the event which caused origination of the identifier in Regulatory Trade ID. When more than one event is the cause, use the higher enumeration value. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2 (Clearing).	0 = Initial block trade 1 = Allocation 2 = Clearing 3 = Compression 4 = Novation 5 = Termination 6 = Post-trade valuation
Regulatory Trade ID Type	Typ	int	Specifies the type of trade identifier provided in Regulatory Trade ID, within the context of the hierarchy of trade events.	0 = Current [The default.] 1 = Previous [The previous trade's identifier when reporting a cleared trade or novation of a previous trade.] 2 = Block [The block trade's identifier when reporting an allocated subtrade.] 3 = Related [The related trade identifier when reporting a mixed swap.]
RegulatoryLegRefID	LegRefID	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID. This field is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.	
Regulatory Trade ID Scope	Scope	int	Included when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a	1 = Clearing member 2 = Client

			cleared trade as with the principal model in Europe. Omit if scope does not apply to this instance.	

5.1.12 Stipulations and UnderlyingStipulations Components

The Stipulations component is used in CDS contracts to specify various simple binary attributes.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Stip				
Stipulation Type	Typ	String	Type of stipulation.	ADDTRM = Additional term Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm. ALLGUARANTEES = All guarantees (Y/N) Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction (Y) or (N). ISDA 2003 Term: All Guarantees. INCURRCVY = Incurred recovery (Y/N) Specifies whether incurred recovery is applicable (Y) or not (N). Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this

				Confirmation at or prior to such time.Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. 2009 CDX Tranche Terms. MODEQTYDLVY = Modified equity delivery Indicates whether delivery of selected obligationshaving an amountgreater than the reference entity notional amount is allowed (Y) or (N). 2005 iTraxx tranched Transactions Standard Terms Supplement. MPR = Monthly Prepayment Rate NOREFOBLIG = No reference obligation (Y/N) When specified as "Y" this indicates that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. 2003 ISDA Credit Derivatives Definitions. ORIGAMT = Original amount The original issued amount of a mortgage backed security or other loan/asset backed security. POOLEFFDT = Pool effective date POOLINITFCTR = Pool initial factor For morttgage backed securities, the part of the mortgage that is outstanding on trade inception, i.e. has not

				been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: where 1 means that the whole mortage amount is outstanding, 0.8 means that80% remains to be repaid and 20% has been repaid. REFPOLICY = Reference policy (Y/N) Indicates whether the reference obligation is guaranteed (Y), or not (N), under a reference policy. If the Reference Obligation is guaranteed under a Reference Policy, and such Reference Policy by its terms excludes any component of the Expected Principal Amount for purposes of determining the liability of the relevant Insurer, or the Insurer is otherwise not required to pay any such amounts under the terms of the Reference Policy, the relevant component or amount shall also be excluded for purposes of determining the Expected Principal Amount with respect to any determination of Principal Shortfall hereunder. 2006 ISDA CDS on MBS Terms. REFPX = Reference price (Y/N) Specifies the reference price expressed as a percentage between 0 and 1 (e.g. 0.05 is 5%). The reference price is used to determine (a) for physically settled trades, the Physical

				Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price. SECRDLIST = Secured list (Y/N) Specifies whether a list of Syndicated Secured Obligations (also known as the Relevant Secured List) exists (Y), or not (N), for the Reference Entity. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com] . ISDA 2003 Term: Relevant Secured List. SECTOR = Market Sector SUBSTITUTION = Substitution (Y/N) Indicates whether substitution is applicable (Y) or (N). TRANCHE = Tranche identifier Identifies the tranche of a mortgage backed security, loan, collateralized mortgage

				obligation or similar securities that can be split into different risk or maturity (for example) classes. UNKREFOBLIG = Unknown reference obligation (Y/N) When specified as "Y" this indicates that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). 2003 FpML-CD-4.0.
Stipulation Value	Val	String	Value of the stipulation.	

5.1.13 Stream Component

The Stream component used to specify the series of payments to be made during the term of the contract.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Strm				
Stream Type	Typ	int	Type of swap stream. 0 = Payment / cash settlement 1 = Physical delivery	
Stream Description	Desc	String	A short descriptive name given to the payment stream. Eg. CDS, Fixed. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as reference.	
Stream Pay Side	PaySide	int	Side value of party paying the stream.	1 = Buy 2 = Sell
Stream Receive Side	RcvSide	int	Side value of party receiving the stream.	1 = Buy 2 = Sell
Stream Notional	Notl	Amt	Notional, or initial notional value for the payment stream. Use <PaymentSchedule> for steps.	
Stream Currency	Ccy	Currency	Currency that of the notional value.	
Strm/EfctvDt				
Strm/TrmtnDt				

Strm/CalcDts
Strm/PmtStrm
Strm/PmtStrm/PmtDts
Strm/PmtStrm/Fixed

5.1.14 Stream Calculation Period Date Component

StreamCalculationPeriodDates is a subcomponent of the StreamGrp component used to specify the calculation period dates of the Stream.

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
CalcDts				
Unadjusted First Period Start Date	FirstStartDtUnadj	LocalMktDate	Unadjusted first calculation period start date if before the effective date.	
Adjusted First Period Start Date	FirstStartDt	LocalMktDate	Adjusted first calculation period start date if before the effective date.	
Unadjusted First Regular Period Start Date	FirstReglrStartDtUnadj	LocalMktDate	Unadjusted first start date of the regular calculation period if there is an initial stub period.	
Unadjusted First Compounding Period End Date	FirstCmpndgEndDtUnadj	LocalMktDate	The end of the initial compounding period.	
Unadjusted Last Regular Period End Date	LastReglrEndDtUnadj	LocalMktDate	Unadjusted last regular period end date if there is a final stub period.	
Calculation Frequency Period	Period	int	The period of frequency at which calculation period end dates occur.	
Calculation Frequency Unit	Unit	String	The unit of frequency at which calculation period end dates occur.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year

5.1.15 Stream Effective Date Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
EfctvDt				
Unadjusted Effective Date	DtUnadj	LocalMktDate	Unadjusted effective date.	
Effective Date Relative To	Rel	Reserved100Plus	If the effective date is relative to an anchor date, this specifies the anchor date.	0 = Trade date 1 = Settlement date 2 = Effective date 3 = Calculation period

				start date 4 = Calculation period end date 5 = Reset date 6 = Last pricing date 7 = Valuation date 8 = Cash settlement date 9 = Option exercise start date
Effective Date Offset Period	Period	int	Relative effective date offset period	
Effective Date Offset Unit	Unit	String	Relative effective date offset unit	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
Effective Date Offset Day Type	Typ	int	Relative Effective Date Offset Day Type.	0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day
Adjusted Effective Date	Dt	LocalMktDate	Adjusted effective date.	

5.1.16 Stream Termination Date Component

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
TrmtnDt				
Unadjusted Termination Date	DtUnadj	LocalMktDate	Unadjusted Termination Date.	
Termination Date Relative To	Rel	Reserved100Plus	If the termination date is relative to an anchor date, this specifies the anchor date.	2 = Effective date
Termination Date Offset Period	Period	int	Relative termination date offset period.	
Termination Date Offset Unit	Unit	String	Relative termination date offset unit.	D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year

Termination Date Offset Day Type	Typ	int	Relative termination date offset day type.	0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day
Adjusted Termination Date	Dt	LocalMktDate	Adjusted Termination Date.	

5.1.17 Underlying Instrument

Field Name	FIXML Attribute Name	Data Type	Description	Supported Enums
Undly				
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	
Underlying Product Code Source	Src	String	Identifies the source responsible for assigning the security identifier of the underling security. This may be the exchange, CCP, or an international organization.	4 = ISIN H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier
Underlying CFI Code	CFI	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.	
Underlying Security Type	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	CDS = Credit default swap
Underlying Security Sub Type	SubTyp	String	Underlying security's SecuritySubType.	NS = Non-standardized swap, i.e. bespoke
Underlying Maturity	MMY	MonthYear	The expiration period code of the underlying instrument. Used in combination with UnderlyingSymbol or UnderlyingSecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN where w represents a reference to week	
Underlying Security Long Name	Desc	String	Description of the Underlying security. See SecurityDesc(107).	
Underlying Put or Call	PutCall	int	Specifies the option right of the	0 = Put

			underlying instrument. A call option gives the option holder the right to buy the underlying at the strike price. A put option gives the holder the right to sell the underlying at the strike price	1 = Call
Underlying Coupon Payment Date	CpnPmt	LocalMktDate	This is used to indicate the next date on which Coupon Premium is due. Primarily used for CDS instruments	
Underlying Restructuring Type	RstrctTyp	String	A category of CDS credit even in which the underlying bond experiences a restructuring. Used to define a CDS instrument	FR = Full Restructuring MM = Modified Mod Restructuring MR = Modified Restructuring XR = No Restructuring specified
Underlying Seniority	Snrty	String	Specifies which issue (underlying bond) will receive payment priority in the event of a default.Used to define a CDS instrument.	SB = Subordinated SD = Senior Secured SR = Senior
Underlying Notional Percentage Outstanding	NotnlPctOut	Percentage	Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index. Used to calculate the true value of a CDS trade or position.	
Underlying Original Notional Percentage Outstanding	OrigNotlPctOut	Percentage	Used to reflect the Original value prior to the application of a credit event. See NotionalPercentageOutstanding(1451).	
Underlying Attachment Point	AttchPnt	Percentage	Lower bound percentage of the loss that the tranche can endure.	
Underlying Detachment Point	DetchPnt	Percentage	Upper bound percentage of the loss the tranche can endure.	
Underlying Obligation Type	ObligTyp	int	Type of reference obligation for credit derivatives contracts.	0 = Bond 1 = Convertible bond 2 = Mortgage 3 = Loan
Underlying Asset Class	AssetClss	int	The broad asset category for assessing risk exposure.	1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity
Underlying Settlement Method	SettlMeth	String	Settlement method for the underlying contract.	C = Cash settlement required P = Physical settlement required E = Election at exercise
Underlying Price Quote Currency	PxQteCcy	String	Default currency in which the price is quoted. Defined at the	EN EN1

			instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency	
Underlying 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
Underlying Nth To Default	NthDflt	int	The Nth reference obligation to default in a CDS reference basket. If specified without MthToDefault(1943) the default will trigger a CDS payout. If MthToDefault(1943) is also present then payout occurs between the Nth and Mth obligations to default. Conditionally required when MthToDefault(1943) is specified.	
Underlying Mth To Default	MthDflt	int	The Mth reference obligation to default in a CDS reference basket. When NthToDefault(1942) and MthToDefault(1943) are represented then the CDS payout occurs between the Nth and Mth obligations to default.	
Underlying Settled Entity Matrix Source	SettldMtrxSrc	String	Relevant settled entity matrix source.	
Underlying Settled Entity Matrix Publication Date	SettldMtrxDt	LocalMktDate	Specifies the publication date of the applicable version of the matrix. If not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.	
Underlying Constituent Weight	ConstuentWt	float	For a basket, or pool, describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.	
Underlying Coupon Type	CpnTyp	int	Coupon type of the bond.	0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured
Underlying Tota lIssued Amount	TotIssuedAmt	Amt	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued securities.	
Underlying Coupon Frequency Period	CpnPeriod	int	Time unit multiplier for the frequency of the bond's coupon payment.	

Underlying Coupon Frequency Unit	CpnUnit	String	Time unit associated with the frequency of the bond's coupon payment.	D = Day Mo = Month T = Term Wk = Week Yr = Year
Underlying Coupon Day Count	CpnDayCnt	Reserved100Plus	The day count convention used in interest calculations for a bond or an interest bearing security.	0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED 8 = Act/Act AFB 9 = Act/Act ICMA (Act/Act) 10 = Act/Act ISMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
Underlying Obligation ID	ObligID	String	For a CDS basket or pool identifies the reference obligation. UnderlyingObligationID(1994) is reserved for the reference entity for baskets or pools. In a CDS single name the reference entity is identified in insrument ID and the obligations are identified in Underlying Obligation ID.	
Underlying Obligation ID Source	ObligIDSrc	String	Identifies the source scheme of the UnderlyingObligationID.	4 = ISIN H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity identifier
Underlying Equity ID	EqtyID	String	Specifies the equity to which a convertible bond can be converted.	
Underlying Equity ID Source	EqtyIDSrc	String	Identifies the source of the Underlying Equity ID.	4 = ISIN H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair

				CLIP T = Legal entity identifier
Underlying Lien Seniority	LienSnrty	int	Indicates the seniority level of the lien in a loan.	0 = Unknown 1 = First lien 2 = Second lien 3 = Third lien
Underlying Loan Facility	LoanFclty	int	Specifies the type of loan when the credit default swap's reference obligation is a loan.	0 = Bridge loan 1 = Letter of credit 2 = Revolving loan 3 = Swingline funding 4 = Term loan 5 = Trade claim
Underlying Reference Entity Type	RefEntityTyp	int	Specifies the type of reference entity.	1 = Asian 2 = Australian and New Zealand 3 = European emerging markets 4 = Japanese 5 = North American high yield 6 = North American insurance 7 = North American investment grade 8 = Singaporean 9 = Western European 10 = Western European insurance
Underlying Index Series	NdxSeries	int	The series identifier of a credit default swap index.	
Underlying Index Annex Version	NdxAnxVer	int	The version of a credit default swap index annex.	
Underlying Index Annex Date	NdxAnxDt	LocalMktDate	The date of a credit default swap index series annex.	
Underlying Index Annex Source	NdxAnxSrc	String	The source of a credit default swap series annex.	
Underlying Issue Date	Issued	LocalMktDate	The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date")	
Underlying Factor	Fctr	float	Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract.	
Underlying Coupon Rate	CpnRt	Percentage	The premiun rtae expressed in percentage paid by the buyer of protection to the seller of protection. Relevant to CDS contracts.	

Underlying Security Exchange	Exch	Exchange	The exchange where the Security is listed.	CBT CBTSW CCE CEE CMD CME CMESW COMEX COMSW DME DUMX GEX KCB NYMEX NYMSW XCBT XCEC XCME XKBT XNYM
Underlying Issuer	Issr	String	Name of security issuer (e.g. International Business Machines, GNMA).	
Underlying Security Description	Desc	String	Can be used to provide an optional textual description for a financial instrument.	
Underlying Pool	Pool	String	Identifies MBS / ABS pool	
Interest Accrual Date	IntAcrl	LocalMktDate	Used for CDS Instruments and represents the start date used to calculate the accrued interest.	
Underlying Reference to Protection Term	ProtctnXIDRef	XIDREF	Reference to the protection terms applicable to this entity or obligation. Contains the same XID named string value of the instance in the ProtectionTerms repeating group that applies to this Underlying.	
Underlying Reference to Settlement Term	SettlTermXIDRef	XIDREF	Reference to the cash or physical settlement terms applicable to this entity or obligation. Contains the same XID named string value of the instance in the appropriate repeating group that applies to this Underlying	
Undly/UndAID (Repeating)				
Underlying Security Alternate ID	AltID	String	Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires	

			UnderlyingSecurityAltIDSource.	
Underlying Security Alternate ID Source	AltIDSrc	String	Identifies Type or Source of the the Alternate ID or Alias for the Underlying Instrument	4 = ISIN H = Clearing House / Clearing Organization N = Markit RED entity CLIP P = Markit RED pair CLIP T = Legal entity ID
Undly/ScndryAsset (Repeating)				
Underlying Secondary 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
Undly/DtAdjmt				
Business Day Convention	BizDayCnvtn	int	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day
Date Roll Convention	Roll	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.	1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the month 4 = 4th day of the month 5 = 5th day of the month 6 = 6th day of the month 7 = 7th day of the month 8 = 8th day of the month 9 = 9th day of the month 10 = 10th day of the month 11 = 11th day of the month 12 = 12th day of the month 13 = 13th day of the month 14 = 14th day of the

				month 15 = 15th day of the month 16 = 16th day of the month 17 = 17th day of the month 18 = 18th day of the month 19 = 19th day of the month 20 = 20th day of the month 21 = 21st day of the month 22 = 22nd day of the month 23 = 23rd day of the month 24 = 24th day of the month 25 = 25th day of the month 26 = 26th day of the month 27 = 27th day of the month 28 = 28th day of the month 29 = 29th day of the month 30 = 30th day of the month (Use EOM for the 31st day of the month) EOM = The end-of-month. FRI = Friday FRN = The floating rate note convention or Eurodollar convention. IMM = The International Money Market settlement dates, i.e. the third Wednesday of the month. IMMAUD = The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. IMMCAD = The last

				trading day/expiration day of the Canadian Derivatives Exchange. IMMNZD = The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. MON = Monday NONE = No adjustment. SAT = Saturday SFE = The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. SUN = Sunday TBILL = The 13-week and 26-week U.S. Treasury Bill auction dates. THU = Thursday TUE = Tuesday WED = Wednesday
Undly/DtAdjmt/BizCtr (Repeating)				
Business Centers	Ctr	String	A business center whose calendar is used to for date adjustment, e.g. GBLO. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	
Undly/Strm (Repeating)				
Undly/Strm/EfctvDt				
Undly/Strm/TrmtnDt				
Undly/Strm/CalcDts				
Undly/Strm/PmtStrm				
Undly/Strm/PmtStrm/PmtDts				
Undly/Strm/PmtStrm/Fixed				

5.2 Message Definitions used in FIXML Messages

5.2.1 Position Report Message Specification – Submitting Positions

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

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

				event represented by this report.	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.	
Valuation Date	ValDt	LocalMktDate	N	The date the valuation took place.	
Valuation Time	ValTm	LocalMktTime	N	The time the valuation took place.	
Transact Time	TxnTm	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.	
Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	D = Proprietary / Custom code N = LEI (Legal Entity Identifier)
Party Role	R	int	Y	Identifies the role of the party	2 = Broker of credit

				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) 103 = Calculation agent 110 = Borrower 111 = Primary Obligor 112 = Guarantor 113 = Excluded reference entity 114 = Determining party 115 = Hedging party 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 15 = Cash account 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] 51 = Business center 56 = Deal identifier 100 = EDB Id

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

FinDetls					
Agreement Description	AgmtDesc	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.	
Agreement ID	AgmtID	String	N	A common reference to the applicable standing agreement between the principals	
Agreement Version	AgmtVer	String	N	The version of the master agreement.	
Agreement Date	AgmtDt	LocalMktDate	N	A reference to the date the underlying agreement was executed.	
Master Confirmation Description	CnfmDesc	String	N	The type of master confirmation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-type for values.	
Master Confirmation Date	CnfmDt	LocalMktDate	N	Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.	
Master Confirmation Annex Description	CnfmAnxDesc	String	N	The type of master confirmation annex executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.	
Master Confirmation Annex Date	CnfmAnxDt	LocalMktDate	N	The date that an annex to the master confirmation was executed between the parties.	
Broker Confirmation Description	BrkrCnfmDesc	String	N	Describes the type of broker confirmation executed between the parites. Can be used as an alterative to MasterConfirmationDesc(1962). See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.	
Credit Support Agreeement Description	CrdSuprtDesc	String	N	The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.	
Credit Support Agreement Date	CrdSuprtDt	LocalMktDate	N	The date of the ISDA Credit Support Agreement executed between the parties and	

				intended to govern collateral arrangements for all OTC derivatives transactions between those parties.	
Credit Support Agreement ID	CrdSuprtID	String	N	A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.	
Governing Law	Law	String	N	Identification of the law governing the transaction. See http://www.fpml.org/coding-scheme/governing-law for values.	
FinDetls/CtrctlDef					
Contractual Definition	Def	String	N	Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme	
FinDetls/TrmSupplmnt					
Financing Term Supplement Description	Desc	String	N	Identifies the applicable contractual supplement. See http://www.fpml.org/coding-schem	
Financing Term Supplement Date	Dt	LocalMktDate	N	Specifies the publication date of the applicable version of the contractual supplement.	
FinDetls/CtrctlMtrx					
ContractualMatrixSource	Src	String	N	Identifies the applicable contract matrix.	
ContractualMatrixDate	Dt	LocalMktDate	N	Specifies the publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.	
ContractualMatrixTerm	Trm	String	N	Specifies the applicable key into the relevent contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the ContractualMatrixTerm(40045) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.	
RptSide/Stip (Repeating)					
CollAmt (Repeating)					

Qty (Repeating)					
Position Type	Type	String	Y	Used to identify the type of quantity that is being reported.	ALC = Allocation Trade Qty AS = Option Assignment ASF = As-of Trade Qty DLV = Delivery Qty ETR = Electronic Trade Qty EX = Option Exercise Qty FIN = End-of-Day Qty PA = Adjustment Qty SOD = Start-of-Day Qty SPL = Integral Split TA = Transaction from Assignment TOT = Total Transaction Qty TQ = Transaction Quantity TRF = Transfer Trade Qty TX = Transaction from Exercise RCV = Receive Quantity CAA = Corporate Action Adjustment DN = Delivery Notice Qty EP = Exchange for Physical Qty DLT = Net Delta Qty CEA = Credit Event Adjustment SEA = Succession Event Adjustment NET = Net Qty GRS = Gross Qty Intraday Qty NDAS = Gross non-delta-adjusted swaption position DAS = Delta-adjusted paired swaption position EXP = Expiring quantity UNEX = Quantity not exercised REQ = Requested exercise quantity

					CFE = Cash futures equivalent quantity
Long Qty	Long	Qty	N	Long quantity.	
Short Qty	Short	Qty	N	Short quantity.	
Amt (Repeating)					
Position Amount Type	Typ	String	Y	Type pof position amount.	CASH = Cash amount (corporate event) CRES = Cash residual amount FMTM = Final mark-to-market amount IMTM = Incremental mark-to-market PREM = Premium amount SMTM = Start of day mark-to-market TVAR = Trade variation amount VADJ = Value adjusted amount SETL = Settlement value ICPN = Initial trade coupon amount ACPN = Accrued coupon amount CPN = Coupon amount IACPN = Incremental accrued coupon CMTM = Collateralized mark-to-market ICMTM = Incremental collateralized mark-to-market DLV = Compensation amount BANK = Total banked amount COLAT = Total collateralized amount LSNV = Long paired swap or swaption notional value SSNV = Short paired swap or swaption notional value SACPN = Start-of-day accrued coupon NPV = Net present value SNPV = Start-of-day net present value

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

5.2.2 Position Report Message Specification – Response

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

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

5.2.3 Trade Capture Report Message Specification – Submitting Trades

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

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRpt					
TradeID	TrdID	String	Y	The unique ID assigned to the trade by the reporting entity.	
SecondaryFirmTradeID	FirmTrdID2	String	N	The ID assigned to a trade by the firm submitting the report to track a trade within the Firm system.	
Trade Report Trans Type	TransTyp	int	Y	Identifies Trade Report message transaction type.	0 = New 1 = Cancel 2 = Replace
Trade Report Type	RptTyp	int	Y	Type of Trade Report.	0 = Submit
Trade Type	TrdTyp	int	N	Type of trade.	0 = Regular trade 1 = Block trade 2 = Exchange for physical 3 = Transfer 4 = Late trade 5 = T trade 6 = Weighted average price trade 7 = Bunchec 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 futuresfor 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	LastMultdQty	Qty	N	Expresses the quantity bought/sold when LastQty is expressed in contracts. Used in addition to LegLastQty, it is the product of LegLastQty and LegContractMultiplier.	
Total Trade Quantity	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	TotTrdMultdQty	Qty	N	Expresses the total trade quantity in units where Contract Multiplier is not 1. Total Trade Quantity times ContractMultiplier.	
Last Price	LastPx	Price	Y	Price of the trade.	
CalculatedCcyLastQty	CalcCcyLastQty	Qty	N	Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.	
Currency	Ccy	Currency	N	The dealt currenty in FX.	
Trade Price Negotiation Method	PxNeg	int	N	The method using which the Trade Price was negotiated. This is to	0 = Percent of par 1 = Deal spread 2 = Upfront points

				support CDS trade negotiation where dealers can negotiate prices in deal spread or in perccent of par.	3 = Upfront amount 4 = Upfront amount and percent of par 5 = Upfront amount and deal spread 6 = Upfront amount and upfront points
Trade Date	TrdDt	LocalMktDate	N	Date the trade was made.	
Settlment Currency	SettlCcy	Currency	N	Currency code of settlement denomination.	
Settlement Price FX Rate Calc	SettlPxFxRt Calc	char	N	For FX trades expresses whether to multiply or divide LastPx(31) to arrive at GrossTradeAmt(381).	M = Multiply D = Divide
Last Spot Rate	LastSpotRt	Price	N	F/X spot rate.	
Last Forward Points	LastFwdPnt s	PriceOffset	N	F/X forward points added to LastSpotRate (94). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199.	
Gross Trade Amount	GrossTrdAm t	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	TotGrossTrd Amt	Amt	N	Expresses the full total monetary value of the traded contract. Total Trade Quantity [or otal 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	0 = Do not intend to clear

				the trade.	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 = Electoronic 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	ClrReqmtExcptn	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 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).	
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	Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction

				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."]	
RegTrdID (Repeating)					
Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	N = LEI (Legal Entity Identifier)
Party Role	R	int	Y	Identifies the role of the party identified.	21 = Clearing Organization 73 = Swap Execution Facility (SEF) 102 = Data Repository (e.g. SDR)
Instrmt					
FinDetls					
Agreement Description	AgmtDesc	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.	
Agreement ID	AgmtID	String	N	A common reference to the applicable standing agreement between the principals	
Agreement Version	AgmtVer	String	N	The version of the master agreement.	
Agreement Date	AgmtDt	LocalMktDate	N	A reference to the date the underlying agreement was	

				executed.	
Master Confirmation Description	CnfmDesc	String	N	The type of master confirmation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-type for values.	
Master Confirmation Date	CnfmDt	LocalMktDate	N	Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.	
Master Confirmation Annex Description	CnfmAnxDesc	String	N	The type of master confirmation annex executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.	
Master Confirmation Annex Date	CnfmAnxDt	LocalMktDate	N	The date that an annex to the master confirmation was executed between the parties.	
Broker Confirmation Description	BrkrCnfmDesc	String	N	Describes the type of broker confirmation executed between the parites. Can be used as an alterative to MasterConfirmationDesc(1962). See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.	
Credit Support Agreeement Description	CrdSuprtDesc	String	N	The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.	
Credit Support Agreement Date	CrdSuprtDt	LocalMktDate	N	The date of the ISDA Credit Support Agreement executed between the parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.	
Credit Support Agreement ID	CrdSuprtID	String	N	A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.	
Governing Law	Law	String	N	Identification of the law governing the transaction. See http://www.fpml.org/coding-	

				scheme/governing-law for values.	
FinDetls/CtrctlDef					
Contractual Definition	Def	String	N	Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme	
FinDetls/TrmSupplmnt					
Financing Term Supplement Description	Desc	String	N	Identifies the applicable contractual supplement. See http://www.fpml.org/coding-schem	
Financing Term Supplement Date	Dt	LocalMktDate	N	Specifies the publication date of the applicable version of the contractual supplement.	
FinDetls/CtrctlMtrx					
ContractualMatrixSource	Src	String	N	Identifies the applicable contract matrix.	
ContractualMatrixDate	Dt	LocalMktDate	N	Specifies the publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.	
ContractualMatrixTerm	Trm	String	N	Specifies the applicable key into the relevent contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the ContractualMatrixTerm(40045) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.	
Pmt (Repeating)					
Undly (Repeating)					
CollAmt (Repeating)					
Amt (Repeating)					
Position Amount Type	Typ	String	Y	Type pof position amount.	CASH = Cash amount (corporate event) CRES = Cash residual amount FMTM = Final mark-to-market amount IMTM = Incremental mark-to-market PREM = Premium

					amount SMTM = Start of day mark-to-market TVAR = Trade variation amount VADJ = Value adjusted amount SETL = Settlement value ICPN = Initial trade coupon amount ACPN = Accrued coupon amount CPN = Coupon amount IACPN = Incremental accrued coupon CMTM = Collateralized mark-to-market ICMTM = Incremental collateralized mark-to-market DLV = Compensation amount BANK = Total banked amount COLAT = Total collateralized amount LSNV = Long paired swap or swaption notional value SSNV = Short paired swap or swaption notional value SACPN = Start-of-day accrued coupon NPV = Net present value SNPV = Start-of-day net present value NCF = Net cash flow PVFEES = Present value of all fees PV01 = Present value of one basis points 5YREN = The five year equivalent notional amount UMTM = Undiscounted mark-to-market MTD = Mark-to-model VMTM = Mark-to-model variance VMTD – Mark-to-model variance
Position Amount	Amt	Amt	Y	Position amount.	
Position Currency	Ccy	Currency	N	Currency of position amount.	

TrdRegTS (Repeating)					
Trade Regulatory Timestamp	TS	UTCTimestamp	N	Traded / Regulatory timestamp value. Use to store time information required by government regulators or self regulatory organizations (such as an exchange or clearing house).	
Trade Regulatory Timestamp Type	Typ	int	N	Trading / Regulatory timestamp type. Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction.	1 = Execution time 2 = Time in 3 = Time out 4 = Broker receipt 5 = Broker execution 6 = Desk receipt 7 = Submission to clearing 8 = Time priority 9 = Orderbook entry time 10 = Order submission time 11 = Publicly reported 12 = Public report updated 13 = Non-publicly reported 14 = Non-public report updated 15 = Sumbmitted for confirmation 16 = Updated for confirmation 17 = Confirmed 18 = Updated for clearing 19 = Cleared 20 = Allocations submitted 21 = Allocations updated 22 = Application completed 23 = Submitted to repository 24 = Post-trade continuation event
RptSide (Repeating)					
Side	Side	char	Y	Side instance.	1 = Buy 2 = Sell
Block Trade Indicator	BlkTrdAllocInd	int	N	Indicates whether a block trade will be or has been allocated.	0 = Block to be allocated 1 = Block not to be allocated 2 = Allocated sub-trade trade
Last Capacity	LastCpcty	char	N	Trade capacity of the party on	1 = Agent

				this side of the trade.	4 = Principal
RptSide/Pty (Repeating)					
Party ID	ID	String	Y	Party identifier / code.	
Party ID Source	Src	char	Y	Identifies class or source of the Party ID value.	B = BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B") C = Generally accepted market participant identifier (e.g. NASD mnemonic) D = Proprietary / Custom code H = CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) N = LEI (Legal Entity Identifier)
Party Role	R	int	Y	Identifies the role of the party identified.	1 = Executing Firm 2 = Broker of credit 4 = Clearing Firm 5 = Investor ID 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 16 = Executing System / Original Input Source 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 30 = Broker/Agent 36 = Entering trader 37 = Contra trader 38 = Position account 43 = Internal Carry Account 44 = Order Entry Operator ID 47 = Third Party Allocation Firm 48 = Claiming Account 49 = Asset Manager

					53 = Trader mnemonic 54 = Sender Location 55 = Session ID 62 = Report originator 73 = Execution Venue 102 = Data Repository (e.g. SDR) 113 = Excluded reference entity 116 = Reporting entity 200 = FEC GUI User ID
RptSide/Pty/Sub (Repeating)					
Party Sub ID	ID	String	N	Sub-identifier attribute of the party.	
Party Sub ID Type	Typ	int	N	Type of the Party Sub ID.	1 = Firm 3 = System 5 = Full legal name of firm [or person] 6 = Postal address 9 = Contact name 15 = Cash account 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] 51 = Business center 56 = Deal identifier 100 = EDB Id 64 = Company Activities [ID: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in

					accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.] 65 = European Economic Area domiciled [ID: Y or N] 66 = Contract linked to commercial or treasury financing for this counterparty [ID: Y or N] 67 = Contract above clearing threshold for this counterparty [ID: Y or N]
RptSide/RegTrdID (Repeating)					
RptSide/Stip (Repeating)					

5.2.4 Trade Capture Report Message Specification – Positive Response

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

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRpt					
TradeID	TrdID	String	Y	The unique ID assigned to the	

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

5.2.5 Trade Capture Report Ack Message Specification – Negative Response

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

Field Name	FIXML Attribute Name	Data Type	Rq'd	Description	Supported Values
TrdCapRptAck					
TradeID	TrdID	String	Y	The unique ID assigned to the trade by the reporting entity.	
SecondaryFirmTradeID	FirmTrdID2	String	N	The ID assigned to a trade by the firm submitting the report to track a trade within the Firm system.	
Trade Report Trans Type	TransTyp	int	Y	Identifies Trade Report message transaction type.	0 = New 1 = Cancel 2 = Replace
Trade Report Type	RptTyp	int	Y	Type of Trade Report.	101 = Notification
Trade Report Status	TrdRptStat	int	Y	Result of processing Trade Capture Report.	0 = Accepted 1 = Rejected
TradeReportRejectReason	RejRsn	int	Y	Reason for reject.	99 = Other
RejectText	RejTxt	String	T	Descriptive reason for reject.	
RegTrdID (Repeating)					
RptSide (Repeating)					
Side	Side	char	Y	Side instance.	1 = Buy 2 = Sell

5.2.6 User Request Message Specification

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

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

5.2.7 User Response Message Specification

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

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

6 Message Samples

6.1 New Trade Message Samples

6.1.1 CDS Standard Single Name

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="4" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt ID="2I65BZAP7123" Src="P" Desc="IBM 10yr" SecTyp="CDS" CFI="MXXXXX">
        <!--      Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.1.2 CDS Index

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="4" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument
        -->
    <Instrmt ID="2I65BZAP7" Src="N" Desc="Dow Jones CDX.EM.16" NdxSeries="16" NdxAnxVer="1"
        NdxAnxDt="2011-09-20" MMY="201612" SecTyp="CDS" CFI="MXXXXX">
        <!-- Excluded Entity -->
        <Pty ID="LEI of TESCO PLC" R="113" Src="N">
            <Sub Typ="5" ID="TESCO Public Limited Co"/>
        </Pty>
        <!--      Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
        <PhysSettlTrm Ccy="USD" MaxBizDays="30">
            <DlvrblOblig Typ="ACRDINT" Val="Y"/>
            <DlvrblOblig Typ="CATGRY" Val="5"/>
            <!-- 5 = Bond or Loan -->
            <DlvrblOblig Typ="NOTSUBORD" Val="Y"/>
            <DlvrblOblig Typ="NOTCNTGNT" Val="Y"/>
            <DlvrblOblig Typ="ASGNLOAN" Val="Y"/>
            <DlvrblOblig Typ="CONSTREQLN" Val="Y"/>
            <DlvrblOblig Typ="MAXMAT" Val="30Y"/>
            <DlvrblOblig Typ="NOTBEARER" Val="Y"/>
            <DlvrblOblig Typ="ESCROW" Val="Y"/>
        </PhysSettlTrm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
```

```
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.1.3 CDS Index Tranche

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="4" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument
        -->
    <Instrmt ID="2I65BZAP7" Src="N" Desc="Dow Jones CDX.EM.16" NdxSeries="16" NdxAnxVer="1"
        NdxAnxDt="2011-09-20" MMY="201612" SecTyp="CDS" AttchPnt="0.03" DetchPnt="0.07"
        CFI="MXXXXX">
        <!-- Excluded Entity -->
        <Pty ID="LEI of TESCO PLC" R="113" Src="N">
            <Sub Typ="5" ID="TESCO Public Limited Co"/>
        </Pty>
        <!--     Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
```

```
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.1.4 CDS Bespoke Single Name

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="4" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt ID="LEI of reference entity" Src="T" Desc="Reference Entity" CFI="MXXXXX" SecTyp="CDS">
        <!--      Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <Undly ID="123456789ABC" Src="4" ObligTyp="0" Desc="Reference Obligation 1"/>
    <Undly ID="123456789XYZ" Src="4" ObligTyp="0" Desc="Reference Obligation 2"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
```

```
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.1.5 CDS Option

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="4" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" TxnmyTyp="E" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20120820" StrkPx="0.0225" PutCall="1"
        CFI="OCEMXX"/>
    <!-- Fixed Premium Payment  -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-11-16"/>
    <!-- Underlying CDS Index -->
    <Undly ID="2I65BZAP7" Src="N" Desc="Dow Jones CDX.EM.16" NdxSeries="16" NdxAnxVer="1"
        NdxAnxDt="2011-09-20" MMY="201612" SecTyp="CDS" CFI="MXXXXX">
        <!--     Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
        <PhysSettlTrm Ccy="USD" MaxBizDays="30">
            <DlvrblOblig Typ="ACRDINT" Val="Y"/>
            <DlvrblOblig Typ="CATGRY" Val="5"/>  <!-- 5 = Bond or Loan -->
            <DlvrblOblig Typ="NOTSUBORD" Val="Y"/>
            <DlvrblOblig Typ="NOTCNTGNT" Val="Y"/>
            <DlvrblOblig Typ="ASGNLOAN" Val="Y"/>
            <DlvrblOblig Typ="CONSTREQLN" Val="Y"/>
            <DlvrblOblig Typ="MAXMAT" Val="30Y"/>
            <DlvrblOblig Typ="NOTBEARER" Val="Y"/>
            <DlvrblOblig Typ="ESCROW" Val="Y"/>
        </PhysSettlTrm>
    </Undly>
```

```
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.2 *Lifecycle Event Message Samples*

6.2.1 Amendment (CDS – Increase)

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="2" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="9" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" TrdContntn="9" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt ID="2I65BZAP7123" Src="P" Desc="IBM 10yr" SecTyp="CDS" CFI="MXXXXX">
        <!--     Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="30000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
```

```
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.2.2 Termination

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="1" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22" TxnmyTyp="I"
    IntraFirmTrdInd="N" TrdCollztn="0" RegRptTyp="9" TrdDt="2012-11-03" CnfmMeth="1"
    VerfMeth="1" TrdContntn="2" MandClrInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt ID="2I65BZAP7123" Src="P" Desc="IBM 10yr" SecTyp="CDS" CFI="MXXXXX">
        <!--      Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="30000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
    </Instrmt>
    <!-- Typ=1 means Upfront Fee -->
    <Pmt Typ="1" PaySide="1" RcvSide="2" Amt="17000" Ccy="USD" Dt="2012-06-05"/>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
```

```
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

6.2.3 Option Exercise – Termination of the Option Trade

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="1" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22"
    TrdCollztn="0" RegRptTyp="9" TrdDt="2012-11-03" CnfmMeth="1" VerfMeth="1" TxnmyTyp="E"
    TrdContntn="4" MandClrInd="N" IntraFirmTrdInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="1" Src="RCP_Namespace" 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"/>
    <!--  Traded Instrument  -->
    <Instrmt SecTyp="OPT" ExerStyle="0" MMY="20120820" StrkPx="0.0225" PutCall="1"
        CFI="OCEMXX"/>
    <!-- Fixed Premium Payment  -->
    <Pmt Typ="10" PaySide="1" RcvSide="2" Amt="45000" Ccy="USD" Dt="2012-11-16"/>
    <!-- Underlying CDS Index -->
    <Undly ID="2I65BZAP7" Src="N" Desc="Dow Jones CDX.EM.16" NdxSeries="16" NdxAnxVer="1"
        NdxAnxDt="2011-09-20" MMY="201612" SecTyp="CDS" CFI="MXXXXX">
        <!--      Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
        <PhysSettlTrm Ccy="USD" MaxBizDays="30">
            <DlvrblOblig Typ="ACRDINT" Val="Y"/>
            <DlvrblOblig Typ="CATGRY" Val="5"/>
            <!-- 5 = Bond or Loan -->
            <DlvrblOblig Typ="NOTSUBORD" Val="Y"/>
            <DlvrblOblig Typ="NOTCNTGNT" Val="Y"/>
            <DlvrblOblig Typ="ASGNLOAN" Val="Y"/>
            <DlvrblOblig Typ="CONSTREQLN" Val="Y"/>
```

```
            <DlvrblOblig Typ="MAXMAT" Val="30Y"/>
            <DlvrblOblig Typ="NOTBEARER" Val="Y"/>
            <DlvrblOblig Typ="ESCROW" Val="Y"/>
        </PhysSettlTrm>
    </Undly>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>=
```

6.2.4 Option Exercise – Creation of the CDS Trade

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="4FC77E9A1464008D" PxNeg="4" RptTyp="0" Clrd="0" ClrIntn="0"
    ExecID2="4FC77E9A1464008D" TxnTm="2012-05-31T14:22:18.467+00:00" TrdTyp="22"
    TrdCollztn="0" RegRptTyp="9" TrdDt="2012-11-03" CnfmMeth="1" VerfMeth="1" TxnmyTyp="E"
    TrdContntn="4" MandClrInd="N" IntraFirmTrdInd="N">
    <Hdr TID="CME" SSub="SenderUserID" TSub="CPAPI" SID="XXX"/>
    <RegTrdID ID="1342376676" Typ="0" Src="RCP_Namespace" 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"/>
    <!--  New Instrument  -->
    <Instrmt ID="2I65BZAP7" Src="N" Desc="Dow Jones CDX.EM.16" NdxSeries="16" NdxAnxVer="1"
        NdxAnxDt="2011-09-20" MMY="201612" SecTyp="CDS" CFI="MXXXXX">
        <!--     Payment Stream for fixed payments          -->
        <!-- Typ=0 means Cash Settlement -->
        <Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000" Ccy="USD">
            <EfctvDt Dt="2012-05-31"/>
            <TrmtnDt Dt="2016-12-20"/>
            <!-- Typ=0 means Periodic -->
            <PmtStrm Typ="0">
                <Fixed Rt="0.05"/>
            </PmtStrm>
        </Strm>
        <PhysSettlTrm Ccy="USD" MaxBizDays="30">
            <DlvrblOblig Typ="ACRDINT" Val="Y"/>
            <DlvrblOblig Typ="CATGRY" Val="5"/>
```

```
            <!-- 5 = Bond or Loan -->
            <DlvrblOblig Typ="NOTSUBORD" Val="Y"/>
            <DlvrblOblig Typ="NOTCNTGNT" Val="Y"/>
            <DlvrblOblig Typ="ASGNLOAN" Val="Y"/>
            <DlvrblOblig Typ="CONSTREQLN" Val="Y"/>
            <DlvrblOblig Typ="MAXMAT" Val="30Y"/>
            <DlvrblOblig Typ="NOTBEARER" Val="Y"/>
            <DlvrblOblig Typ="ESCROW" Val="Y"/>
        </PhysSettlTrm>
    </Instrmt>
    <!-- The Execution Timestamp is Required  -->
    <TrdRegTS Typ="1" TS="2012-05-31T14:22:18.520536+00:00"/>
    <!-- Buyer of Protection  -->
    <RptSide Side="1" ClOrdID="SAMPLE1234" LastCpcty="4">
        <!-- LEI code of the Buyer -->
        <Pty R="7" ID="NEWBANKLDNLEIXXX" Src="N">
            <Sub ID="New Bank, New York" Typ="9"/>
        </Pty>
    </RptSide>
    <!-- Seller of Protection  -->
    <RptSide Side="2" ClOrdID="1234B6" LastCpcty="4">
        <Pty R="7" ID="MASSIVELDNLEIXXX" Src="N">
            <Sub ID="Massive Bank, New York" Typ="9"/>
            <Sub Typ="49" ID="Y"/>
        </Pty>
    </RptSide>
</TrdCaptRpt>
```

7 Revision History

Version	Date	Author	Description
0.1	12/10/2013	DK	Initial version of document.
0.2	12/12/2013	DK	Added sample messages.
0.3	1/17/2014	DK	Revised in line with Commodities and FX specs.