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March 7, 2016

Mr. Chris Kirkpatrick
Secretary of the Commission
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

Re: Request for Comment on Draft Technical Specifications For Certain Swap Data Elements

Dear Mr. Kirkpatrick,

FIX Trading Community[1] appreciates the opportunity to provide the Commodity Futures Trading Commission (the "**Commission**") with comments in response to the Request for Comment referenced above (the "**Comment Request**"). The subject matter of the Comment Request is on draft technical specifications – including descriptions, allowable values and formats – for certain swap data elements that are reportable under Part 45 and related provisions of the Commission's regulations as well as draft technical specifications for certain swap data elements that are not currently reportable under the Commission's regulations.

We thank the CFTC for the opportunity to respond to this important request for comment. Please see our responses to only those questions which would be applicable to the FIX Protocol on the pages that follow below. Additionally, following our responses to your questions, please see Appendix A which is a table which includes direct comments to the Commission's draft technical specification and specific references to FIXML mapping. We would be more than happy to meet directly to discuss the feedback attached and provide any clarification where needed. In addition to this, we would definitely like to review the Commission's updated technical specifications prior to posting those to your website.

Sincerely,

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[1] FIX Trading Community is a not-for-profit, industry standards organization that sits at the heart of the global electronic trading community. It is industry-driven, independent and neutral, with a membership that is comprised of over 270 firms from the global financial services industry. The organisation aims to address the business challenges impacting the trading community through the use of standards. Central to these efforts is the continuous development and promotion of the Financial Information eXchange ("FIX") Protocol, the non-proprietary, free and open de-facto messaging standard used for pretrade, trade and post-trade communication globally. It is used in all asset classes including equities, derivatives, foreign exchange and fixed income. FIX is utilized by virtually every major stock exchange and investment bank as well as the world's largest mutual funds and money managers, and thousands of information technology providers, smaller investment firms and regulatory bodies across the globe.2 https://www.stevens.edu/fsc/content/thought-leadership/algorithmic-contract-types-unified-standards/the-importance-of-actus

Request for Comment

A. Counterparty-Related Data Elements

1. Are there challenges associated with identifying the Ultimate Parent and/or Ultimate Guarantor of a swap counterparty? If so, how might those challenges be addressed?

We do not believe there are insurmountable issues with identifying the Ultimate Parent and/or Ultimate Guarantor is an "entity" such as a "corporate" or "business" entity. The challenge will be when the Ultimate Parent or Guarantor is a "natural person". However, as noted in the response to the question below, it is presently unclear how the Commission defines a "natural person". The LEI ROC makes a distinction between an "individual acting in a business capacity" versus a "natural person".

2. Are there any additional counterparty-related data elements that should be included to evaluate the risk undertaken by the Ultimate Parent and Ultimate Guarantor?

A consideration is whether the Ultimate Parent/Guarantor is an "individual acting in a business capacity" as defined by the LEI ROC, although if such individuals obtain an LEI then their "entity classification" ought to be captured as part of the LEI registration.

3. When a swap counterparty has more than one Ultimate Parent, including, but not limited to, situations in which an entity is a joint venture, how might this be reflected in a single data element?

We do not think a "single data element" will be able to capture multiple Ultimate Parents. Each Ultimate Parent, of the joint venture entity for example, should be specified with the relationship identified appropriately.

Within the FIX Protocol, we employ a repeating group of Parties, each with a party role. Further, FIX has defined a set of flexible messages to report party relationships. The equivalent data structure would be a table of Parties and a correlation table between the swap and the Parties table.

4. Are there situations in which a natural person is the Ultimate Parent of a swap counterparty? If so, is it clear who should and should not be reported?

It is unclear how "natural person" is defined. If the Commission defines a "natural person" in the same manner as the LEI ROC's definition of "individual acting in a business capacity" then it could be possible that such a "natural" person may be the Ultimate Parent of a swap counterparty.

5. Should the allowable values for Counterparty ID be modified for counterparties that are natural persons? If so, how?

If a "natural person" should be the Ultimate Parent of the swap transaction, the LEI should be used, assuming the Commission defines "natural person" in a similar manner as the LEI ROC's definition of "individuals acting in a business capacity" - see http://www.leiroc.org/publications/gls/lou_20150930-1.pdf. Using any other type of

identifier, such as the person's insurance number, Social Security Number, etc., would pose privacy issues. It would also be beneficial if the Commission would clarify and align definitions of "natural person" with the LEI ROC and regulators in other jurisdictions.

6. Should the Commission propose a definition of a prime broker for this purpose? If so, is the following definition sufficient to describe all forms of prime brokerage in the swap markets?

> **A prime broker is a party that acts as the credit intermediary for swaps whose terms and conditions are agreed to by (1) a customer of the party providing the credit intermediation and (2) an executing swap dealer, provided that the terms and conditions of the swap fall within the customer-specific limits previously specified by the party providing the credit intermediation?**

Is there an alternative definition that would more appropriately capture all forms of prime brokerage relationships and transactions in the swap markets?

Prime brokers not only provide financing for leverage ("credit intermediary" as the Commission refers to it) but other functions to their clients which includes acting as settlement agent, asset custody, and daily position statements for its clients.

7. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

B. Product

8. What are the challenges to reporting industry accepted uniform identifiers? How can those challenges be addressed?

At present, the industry is faced with a lack of clear standards for identifiers for an OTC financial product as well as for underlying indices. For OTC derivatives financial products, the International Standards Organization (ISO) has a study group looking into additional data points to be captured in order to identify an OTC swap instrument using ISIN (ISO 6166) to comply with ESMA RTS 23 directive for MiFID II/MiFIR. Index identifiers should also be standardized under ISO identification schemes and frameworks that allow for extensibility without impeding on product innovations. One possibility is ISO 18774 (Financial Instrument Short Name) which is a standard for "building short names of any kind of financial instrument within a defined structure" - see http://www.iso.org/iso/catalogue_detail?csnumber=66153. We feel this standard should be looked at, and enhanced, to be used to describe indices as it does not require the use of ISIN.

We strongly believe that there should be both an identifier (some form of opaque key) and a standard symbology used globally. We believe that the industry should follow Internet based standards for this symbology so that the symbology can be readily used in semantic web technology.

9. If there is not an industry accepted uniform identifier for a particular index, how should the index be represented in swaps data?

Please see above response related to ISO 18774, which has a potential to be expanded to provide a global standard for symbology. The identifier should be based upon an industry standard such as ISIN or FIGI.

The reality is that vendor proprietary symbology are pervasive throughout the commodities industry. Due to lack of fungibility, it is difficult to politically gain agreement across vendors and exchange issuers of commodity instruments. This applies to OTC derivatives as well. Bloomberg, Barchart, Markit, and others all have their own competing symbology.

We encourage the CFTC to participate in the ISO TC68/SC4/SG2 Study Group on the allocation of ISINs for OTC Derivatives instruments as a first step in addressing this inefficiency and unnecessary cost in the industry.

10. What are the challenges to using proprietary identifiers? Do you have recommendations for addressing these challenges?

Proprietary identifiers should be avoided. Where/if possible recognized standard identifiers should be used even if it means approaching the standard organization behind that identifier to engage them. The issue with proprietary identifiers is licensing costs to the industry and the Commission for using said identifiers.

The key challenges to the use of proprietary identifiers is both cost, license administration, and the requirement that proprietary services or systems are required by all market participants that rely on the proprietary identifiers.

Care must be given even when it comes to reportedly "open" international standards. There are still activities around anti-trust and proprietary identifier suppliers in the EU for instance. Within the US, there is concern over the excessive costs to license our national standard for financial instrument identifiers.

11. What are the challenges presented when an identifier for an index is changed? Do you have recommendations for addressing these challenges?

A modern reference database should be able to manage changes in identifiers to any financial instrument . With that said, until very recently, reference data was a neglected area within market participants. Care must be taken to avoid a high frequency of change, as there can be a challenge in properly aggregating historical data upon symbol change. There can be a requirement to modify or enhance poorly written systems across the trading life cycle. The implications can go as far as invalidating publications issued by various market participants.

However, if the change of identifier resulted in a move to a global standard that was available as an international standard that was available at no cost or minimal cost, the industry might embrace the change as being a positive and worth disruption to systems and operations.

12. Do the benefits of mandating a publically available standard reference representations and possibly a central maintenance authority outweigh the potential effect on innovation and competition in the creation of new indices or index identifiers?

We do not feel there is a risk that a standard reference with possibly a central maintenance authority (CMA) would impede innovation and competition. A central maintenance authority requires a carefully constructed governance structure so that the CMA does not place undue burden to define and register new indices and their identifiers. Such a central mechanism, could create greater data quality in reference data and allow the industry, not just the Commission, to compare "like for like" transactions and prices.

There are platforms and technology standards in other areas that demonstrate an open model for centralized governance. The Digital Object Identifier (DOI) system is one example, the Handle system from CNRI in the US, GS1 in manufacturing,distribution, and retail, the Doman Naming system via IANA. Much can be learned from these other organizations that have faced similar challenges.

13. Would using a single source for each index identifier and/or asset class be preferable to using multiple index providers? If so, why, and which providers would you recommend and why?

The issue facing all users of indices is the intellectual property rights (IPR) and licensing terms. The IPR has been well tested within the US legal system and may largely be insurmountable. Multiple index suppliers and their associated IPR protected identifiers may be the reality and a cost that will continue to be absorbed by the end users of financial markets.

14. How should currencies that do not have ISO 4217 codes be represented?

Currencies, such as offshore RMB and other currencies that are tightly controlled with differing offshore vs. onshore rates, do pose a problem not just for regulatory reporting but also for FX trading in general. Ideally this would be addressed at the ISO level within the ISO standard for Currency codes to provide a convention for identifying such currencies using "extensions" to the current standard codes. For example, a suffix type extension to the on-shore currency code to indicate that it is an off-shore code - hypothetical example: CNY for on-shore CNY.O for offshore. Technically this is a possible solution, but politically this may have huge hurdles to overcome. Having an alternative source of codes maintained by another entity, is another possibility, but again there are implications for not only reporting systems, trading systems and clearing systems, but also geopolitical implications. It would be better if there is a single source for this type of identifier.

In addition, cryptocurrencies are under consideration right now within ISO TC68/SC7. FIX has recommended a two tier approach for these digital currencies, whereby there would be a registration process open at a nominal fee for private currencies. This registration process would come with no certification or guarantee on the viability or safety of the digital currency. A second level of identifiers, quite possibly within the ISO

4217 standard, would be an accreditation process that would be reasonably costly that would include verifying to some extent the viability and safety of the digital currency.

15. Is there any uncertainty regarding how Reporting Counterparties should determine and report the Asset Class treated as the primary asset class involved in a multi-asset swap?

FIX and FIXML today provides a hierarchy structure with the AssetClass and AssetSubClass fields, and the SecondaryAssetGrp component which is a repeating group used to carry multiple secondary asset class while maintaining a single/primary asset class for the contract.

16. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

C. Price

17. Are there alternative terms for representing the value exchanged between parties for different asset classes and different types of contracts within each asset class?

As much as possible, market convention should prevail with clear identification of what "price type" is being used in the report. Additionally a way to report equivalent prices under a "non-primary price type" for the type of contract may be desirable, but these should be treated as enrichment information that is to be provided by the reporting part(-ies). The Commission should issue guidelines, working with the industry, to establish/document the "primary price type" for specific types of contracts within each asset class. The Commission may also want to consider a means to capture the alternative price and type if the transaction reported was not conducted using the "primary price type" - what this implies then is that the "primary price type" is derived.

We also encourage the commission to become aware of the work being performed within Project Actus[2]. We believe the work, based upon the book Unified Financial Analysis, is worthy of consideration as part of regulatory management of complex derivatives.

18. Price is currently reported in several ways, including Price, Spread, Percentage, and Upfront Points. Is this list sufficient or should other Allowable Values be added?

These may be sufficient but the Commission should clearly define "Price", "Spread", "Percentage" and "Upfront points" or reference the industry definitions that the Commission will use. E.g. "is "price" the currency value price"? "is "spread" basis points spread or a currency value spread", "is "percentage" a percent of par or something else", "is "upfront points" basis points or percentage points"?

2 https://www.stevens.edu/fsc/content/thought-leadership/algorithmic-contract-types-unified-standards/the-importance-of-actus

19. Should each asset class have a specific list of allowable Price types? If so, please suggest allowable price types.

See response to Question 17 regarding allowing for the specification of a "primary price type" and supplemental alternative equivalents.

20. What additional data elements related to Price should be provided for each asset class or product type to fully reflect the value exchange by counterparties of the swap?

For certain types of contracts, the cash flow direction would be important in order to capture the value exchange and risk exposure of the counterparties. Again, we encourage the Commission to familiarize themselves with the goals of Project Actus that emanated from understanding the cash flows of these contracts.

21. Where a swap uses "post pricing" (e.g., the pricing is determined by an average price over time, volumetric weighted average price, closing price, opening price), how should the Price data element be expressed before the numerical price value is determined for each type of post-priced swap?

FIX uses a PriceType enumeration that provides a closed list of well documented price types. We encourage the Commission to use a similar model. As stated in the response to Question 17, it is very important to clearly identify the price types used by market conventions. Each post pricing or aggregate price type should have a clear, unambiguous, mathematical or algorithm definition. The industry has coalesced around the convention of having both a Price and a clearly defined Price Type.

22. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

D. Notional Amount

23. What challenges exist for reporting of static and/or varying notional amounts, such as a schedule for accreting or amortizing swaps? Do you have recommendations for addressing these challenges?

In FIX/FIXML, we are able to support a schedule of the cash flow or delivery. At present, we do not foresee challenges as multiple types of schedules can be supported.

25. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

E. Additional Fixed Payments

26. What challenges may exist for reporting Additional Fixed Payments? If so, what alternative approaches are available?

In FIX/FIXML today, we are able to accommodate these additional payments in our TradeCaptureReport and PositionReport messages. It remains unclear whether this type of information is needed or required in an AccountSummaryReport. If they are deemed necessary in the AccountSummaryReport we would work with the Commission to eliminate the gaps.

27. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

F. Options

28. Do the allowable values for Option Type clearly and properly reflect the possible outcomes resulting from an option exercise as they relate to the underlying contract?

We believe so.

29. Do the allowable values for Option Strike Type properly reflect the range of appropriate entries for this data element?

The list looks reasonable. We could not identify additional strike types. We might suggest that a value of "Other" be supported.

30. Does the definition of Option Strike adequately describe the range of entries for this data element?

Yes

31. Do the allowable values for Option Premium Amount Type properly reflect the range of appropriate entries for this data element?

Yes

32. How should the Embedded Option Indicator data element be defined? Should optional termination rights at the market price of the swap, "tear up" swaps and/or "First Method" style termination rights be considered embedded options?

From a financial theory standpoint, these are embedded options and the pricing should reflect the availability of embedded options.

33. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

A note regarding the Option Style field. We suggest that the name be changed to Option Exercise Style. FIX has included an additional enumeration of other, as there are additional exercise styles that could exist outside of American, European, and Bermudan.

As a general pattern, the Commission should define a process for inclusion of additional enumeration values as needed, for instance when there are a sufficient number of trades being reported that have a different option exercise style. We also suggest that the use of the other category be instituted, but that the submitter would be required to include a text description if the value of Other was selected.

G. Orders

34. Is a single Order ID sufficient to access historical order information? If not, what other identifier(s) would be sufficient to access historical order information?

In FIX/FIXML, we have IDs assigned by both sides, and possibly IDs assigned by the execution venue and clearinghouses. It is possible, for example, in a TradeCaptureReport message to convey all of these types of IDs. The TradeOrderDetail component within the TradeCaptureReport would be relevant here to capture aspects of this data.

FIX alsos supports the notion of a secondary order id.

35. What challenges exist for reporting this type of order information for a particular swap traded on or subject to the rules of a SEF or DCM? Do you have recommendations for addressing these challenges?

The challenge may be an implication for the SEF and DCM to capture, maintain and also report this information. Additionally, there is the complexity of how to deal with order amendments particularly in the CLOB trading mode. An RFQ model may or may not have a customer assigned order identifier. Perhaps what is needed is less the end customer's assigned identifier for their order, but the order identifier assigned centrally by the SEF or DCM and identified as such in the reporting to an SDR. This may be more in line with how Commission Staff has defined order ID. However, the question also is "what is the relationship if any between an "order ID" and the USI/UTI"? Can a single order be associated with multiple USI?

36. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

H. Package Transactions

37. Are the proposed data elements appropriate in identifying which swaps are executed as component legs of a package transaction?

The overall structure does seem suitable for indicating swaps that are part of package transactions.The "Package Trade Price" must be looked at realistically. Not all packages will have a price at the whole or single economic unit, only in the constituent legs.

38. Are there any unique characteristics to certain types of package transactions that Staff should account for in devising data elements?

The one issue noted in the response to question 37 is the availability of an overall package price.

39. Should the data elements provide pricing for each component of a package transaction, or is it sufficient to only provide (1) pricing for the swap components only; or (2) price for the entire package?

The data elements should provide for pricing for each component / constituent leg of the package, but identified that they are part of a package. If the transaction is done at the entire package level, then those should be reported as such but it should not be forced as a requirement when there is no such price available.

40. Should the data elements specifically identify the types of non-swap instrument component legs in the package transaction?

Probably not if it does not fall under CFTC jurisdiction.

41. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

I. Clearing

43. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

J. Periodic Reporting

44. To represent that the reporting counterparties and the SDRs have confirmed data accuracy, is there a methodology better than reporting the Data Accuracy Confirmation by Counterparty data element?

There are some concerns that this methodology will increase processing costs for reporting firms that report to the SDR. FIX has a pre-settlement confirmation/affirmation model that is used within equities and cash fixed income markets that has been adopted by parts of the industry that is similar to what is being prescribed by the CFTC. This data confirmation process being requested by the CFTC may be the only way to improve data quality within the SDR.

45. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

46. Are there any challenges for reporting the updated next reset date as the floating leg resets over time?

How would the Commission identify that this report is an update without double counting reporting? There seems to be no discussion of that. Who is responsible for reporting this? Both parties or only one party in the trade or the clearinghouse if a cleared swap or the payer/receiver or the last reporting party?

47. Is there a different methodology for Staff to know the updated next reset date that is more efficient than the reporting of the Next Reset Date data element?

Reporting the next reset date may add to volume of data to be reported. Reset date schedule and frequencies should be reported as part of the transaction. A consideration is to report if only there is a change to the reset date schedule and frequencies, or some other change that may affect the rest date.

48. Is there a better methodology or should Staff provide more guidance on reporting the Valuation Amount?

The data elements that Commission Staff have identified can easily be accommodated by FIX/FIXML.

52. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

54. What are the challenges to reporting Independent Amount/Initial Margin and Variation Margin amounts separately? Do you have recommendations for addressing these challenges?

FIX/FIXML is able to allow the reporting of the Initial Margin and Variation margin separately in the AccountSummaryReport as needed. It would be up to the reporting party to provide the information.

58. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

K. <u>Events</u>

60. Are there other ways to resolve the challenges encountered by Staff in understanding swap events? If so, please provide details regarding how these

potential solutions illustrate both: (i) all of the events impacting a swap and (ii) the current status of a transaction?

We believe that the industry should help to identify the life cycle events of the major largely standardized swaps and that the events be captured and available for audit or reporting. Participants should also define additional events that may occur. The overall structure of a state model representing events and the ability to indicate resultant revisions to the USI seems suitable.

61. What are some of the challenges with the Event Types listed below? If so, please provide suggestions to address them.

The list of event types appears to be rather granular.

65. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

L. Rates

66. How should swap data reporting adapt to changing indices/benchmarks and/or bespoke indices/benchmarks used for the floating leg(s) of a swap?

It is unclear whether this question is regarding a change of the indices/benchmarks or a change in the price of the indices/benchmark.

67. Should swap data reporting select the multiplier approach or the effective notional approach? Please provide reasons for your selection.

The effective notional approach would be less ambiguous and result in fewer errors in determining cash flow risks and in understanding the economic terms of the contract.

M. Foreign Exchange

70. What are the swap data elements best suited to link the spot and forward components of a foreign exchange swap?

In FIX/FIXML, a reportable FX swap with a spot and forward component would be modeled as a spot leg and a forward leg of the trade report.

72. Please provide feedback on any aspect of the draft technical specifications for the data elements presented below.

Please see Appendix A starting on page 14.

O. General Questions

73. Are any of the Data Elements listed herein unclear? Do any Data elements require greater standardization?

The Commission Staff should consider use of the Market Identification Code (MIC), ISO 10383), standard for identifying the Execution Venue ID, instead of the LEI.

74. Are any of the Descriptions inconsistent with common industry usage or your utilization of the data element?

The DeliveryType allowable values appear to be a mix of concepts. Cash is always the delivery or settlement method for an FX NDF as the delivery/settlement is deliverable in another currency. The NDF itself is an "attribute" of the contract. This should not be a form of delivery type. The DeliveryType value of Auction would need a definition for better understanding of such a delivery/settlement method.

77. Should "date" related Data Elements be adjusted or unadjusted?

It should follow market convention by default and if the reported transactions use non-convention then it should be clearly stated.

78. Is the Day Count Convention list of allowable values sufficient?

This list appears to be comprehensive.

Appendix A - Draft Technical Specifications for Certain Swap Data Elements - FIX Response to CFTC

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
A. Counterparty-Related data elements					
1	Counterparty ID	Unique code identifying the counterparty.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					(Order origination firm) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID)
2	Special entity/utility special entity Indicator	The terms "special entity" and "utility special entity" are defined at 23.401(c) and 1.3 (ggg)(4)(i)(B)(2), respectively. Note that "utility special entity" is a subset of "special entity." SE = Special entity - Special Entities that are not Utility Special Entities should select SE as their entry. USE = Utility special entity - Utility special entities should select USE as their entry. N = Counterparty is not a special entity or utility special entity	SE USE N	Varchar	**[GAP]** *This would be satisfied by a new PartySubIDType:* ***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**<value>** @Typ=<tbd> (Special entity indicator) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**<value>** @Typ=<tbd> (Special entity indicator)
3	Third Party Reporter ID	The ID of the Third Party Reporter or SEF.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@R=73 (Execution Venue) or 116 (Reporting entity) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=73 (Execution Venue) or 116 (Reporting entity)
4	Submitter ID	An entity submitting the data on behalf of a registered entity or swap counterparty to the SDR as allowed by § 45.9. The submitter ID will be the same as the reporting party ID or Third Party Reporter ID, unless either uses another service provider to submit the data to SDR.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=116 (Reporting entity) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=116 (Reporting entity)
5	Ultimate Parent	The term "Ultimate Parent" is defined at § 45.6(a).	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**<party id>** @Typ=54 (Parent firm identifier) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					Sub/ @ID=**<party id>** @Typ=54 (Parent firm identifier)
6	Ultimate Guarantor		Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=112 (Guarantor) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=112 (Guarantor)
7	Counterparty Dealing Activity Exclusion Type	Identifies the exclusion on which counterparty relies to exclude the swap from dealing activity. NE = No Exclusion; swap is a dealing swap for the CP: If NE applicable, only NE may be reported, else multiple entries may be reported for the same swap Swaps not considered in determining whether the counterparty is a swap dealer: IDI = §1.3(ggg)(5): Insured depository institution swaps in connection with originating loans to customers IA = §1.3(ggg)(6)(i): Inter-affiliate activities	NE IDI IA COOP PHYS FLR NonUS CMPRS IFI FX CTO	Varchar	**[GAP]** *This would be satisfied by a new PartySubIDType:* ***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**<value>** @Typ=<tbd> (Activity exclusion type) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		COOP = §1.3(ggg)(6)(ii): Activities of a cooperative PHYS = §1.3(ggg)(6)(iii): Swaps entered into for the purpose of hedging physical positions FLR = §1.3(ggg)(6)(iv): Swaps entered into by floor traders NonUS = Non-US Person CMPRS = CFTC Staff Letter No. 12-62 (Dec. 21, 2012): Compression exercise swaps IFI = 77 FR at 30693: International Financial Institutions FX = Treasury Determination, 77 FR at 69705: FX swap exclusion CTO = Regulation 32.3; 77 FR 25320, 25326, note 39, Apr. 27, 2012; see generally 77 FR 25320 at 25325-29: (Commodity Trade Options)			@ID=**<value>** @Typ=<tbd> (Activity exclusion type)
8	US Person Indicator for Ultimate Guarantor		Y N	Char(1)	***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=112 (Guarantor) Sub/ @ID=**Y**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@Typ=48 (U.S. Person) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=112 (Guarantor) Sub/ @ID=**Y** @Typ=48 (U.S. Person)
9	US Person Indicator for Ultimate Parent		Y N	Char(1)	**[GAP]** *This would be satisfied by a new PartySubIDType:* ***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=<party id> @Typ=54 (Parent firm identifier) Sub/ @ID=**Y** @Typ=<tbd> (Parent is U.S. Person) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=<party id>

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@Typ=54 (Parent firm identifier) Sub/ @ID=**Y** @Typ=<tbd> (Parent is U.S. Person)
10	Counterparty US Person Indicator		Y N	Char(1)	***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**Y** @Typ=48 (U.S. Person) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**Y** @Typ=48 (U.S. Person)
11	Reporting Counterparty ID	The Reporting Counterparty as determined in accordance with 45.8.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=Y @Typ=49 (Reporting entity indicator) ***PosRpt & AcctSumRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=Y @Typ=49 (Reporting entity indicator)
12	Counterparty Financial Entity Indicator	An indication of whether the counterparty is a financial entity as defined in CEA § 2(h)(7)(C).	Y N	Char(1)	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=Y @Typ=48 (Financial entity) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=Y @Typ=48 (Financial entity)
13	Prime Brokerage Indicator	Indicator of if a counterparty is acting as a prime broker for the other counterparty for the reported swap.	Y N	Char(1)	**[GAP]** *This would be satisfied by a new PartySubIDType:* ***TrdCaptRpt:*** RptSide/Pty/ @ID=<party id> @Src=N (LEI)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**Y** @Typ=<tbd> (Acting as prime broker for opposite trading party) ***PosRpt & AcctSumRpt:*** Pty/ @ID=<party id> @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**Y** @Typ=<tbd> (Acting as prime broker for opposite trading party)
B. Product					
14	Asset Class	This data element identifies the asset class for the swap.	Credit Rates ForeignExchange Commodity Equity	Varchar	***All messages:*** Instrmt/ @AssetClss=**<val>**
C. Price					
15	Par Spread	The spread used to quote CDS indices.	Number of Basis Points	Format: 5 digit decimal precision Example: 1 basis point will be represented as 0.00010	***TrdCaptRpt:*** @PxTyp=22 (Basis points) @LastPx=**<price>** ***PosRpt & AccSumRpt:*** @PxTyp=22 (Basis points) @CntgPx=**<price>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
16	Price	The price per swap excluding, where applicable, commission and accrued interest.	Numeric value of zero or greater	5 digit decimal precision	@PxTyp=2 (Per unit) @LastPx=**<price>** ***PosRpt & AccSumRpt:*** @PxTyp=22 (Basis points) @CntgPx=**<price>** *See also 17/Price Type below.*
17	Price Type	The type of pricing that is reported in the "Price" data element.	Price Spread Percentage Upfront Points	Varchar	***All messages:*** @PxTyp=**<type>** 2 = per unit (i.e. contract) 6 = Spread (yield against benchmark) 12 = Price spread 22 = Basis points 23 = Upfront points 24 = Interest rate 25 = Percentage of notional *Some clarification of the terms "price" and "percentage" is needed.*
18	Price Currency	An indication of the currency of the price if the price type is a price.	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***All messages:*** @Ccy=**<ccy>**
D. Notional Amount					
19	Notional Amount	The notional amount reflects the reference amount from which the contractual payments are determined.	Numeric value of zero or greater.	5 digit decimal precision	***All messages:*** Instrmt/Strm/@Notl=**<notional>**
20	Notional Currency	The currency associated with the notional amount	Valid ISO 4217 currency code	3-character alphabetical Standard: ISO 4217 currency code	***All messages:*** Instrmt/Strm/@Ccy=**<currency>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
E. Additional Fixed Payments					
21	Additional Fixed Payment Amount	Numeric amount of Additional Fixed Payment	Numeric value of zero or greater	5 digit decimal precision	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=2 (Independent amount) or 3 (Principal exchange) @Amt=**<amount>** ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]** *It is not clear whether this information is needed in the AcctSumRpt message.*
22	Additional Fixed Payment Currency	Currency code for Additional Fixed Payment	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=2 (Independent amount) or 3 (Principal exchange) @Ccy=**<ccy>** ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]** *It is not clear whether this information is needed in the AcctSumRpt message.*
23	Additional Fixed Payment Date	Date of Additional Fixed Payment (paid / received)	Valid date	Format: YYYY-MM-DD Standard: ISO 8601 UTC	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=2 (Independent amount) or 3 (Principal exchange) @Dt=**<date>** *Note: Other attributes may be used for an unadjusted or relative date.* ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]** *It is not clear whether this information is needed in the*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					AcctSumRpt message.
24	Additional Fixed Payment Payer ID	LEI of Payer of Additional Fixed Payment	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=2 (Independent amount) or 3 (Principal exchange) @PayDesc=**<paydesc>** Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**<paydesc>** @Typ=74 (Payer) *Note: The <Pty/Sub/@Typ=<tbd> @ID/> attribute quotes the <Pmt/@PayDesc/> attribute identifying that party as the payer of the payment. The value of <Pty/Sub/@Typ has been approved for release into the standard soon.* ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]** *It is not clear whether this information is needed in the AcctSumRpt message.*
25	Additional Fixed Payment Type	Enumerated list of types of fixed payments	Initial Exchange Interim Exchange Final Exchange Credit: Interest Shortfall Reimbursement	Varchar	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ and @SubTyp *Most of the required values are supported. A few are **[GAP]**s.* ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
			Credit: Principal Shortfall Reimbursement Credit: Write Down Reimbursement Brokerage Unwind Correction Cancellation Amendment Novation Currency: Premium Exchange Compression Partial Termination Full Termination Other Initial Payment Amount		*It is not clear whether this information is needed in the AcctSumRpt message.*
26	Additional Fixed Payment Receiver ID	LEI of Receiver of Additional Fixed Payment	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=2 (Independent amount) or 3 (Principal exchange) @PayDesc=**<paydesc>** Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					Sub/ @ID=**<paydesc>** @Typ=75 (Receiver) *Note:See (Payer) above.* ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]** *It is not clear whether this information is needed in the AcctSumRpt message.*
F. Options					
27	Option Buyer ID	Identity of the buyer of an option	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TradeCaptRpt:*** RptSide/@Side=1 (Buy) Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) ***PosRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=3 (Client ID) Qty/@Long=<qty> ***AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=3 (Client ID) Amt/@Typ=LSNV

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
28	Option Seller ID	Identity of the seller of an option	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TradeCaptRpt:*** RptSide/@Side=2 (Sell) Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) ***PosRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=3 (Client ID) Qty/@Short=<qty> ***AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=3 (Client ID) Amt/@Typ=SSNV
29	Option Strike	The level or price at which an option may be exercised.	Numeric value zero or greater	Format: 5 digit decimal precision Note: If a percentage, floating point decimal representation of percentage Example: 1% should be represented as 0.01000	***All messages:*** Instrmt/ @StrkPx=**<price>** or Instrmt/ @StrkSpread=**<price>**
30	Option Strike Type	Identifies the type of the option strike price.	Price Spread	Varchar	**All messages:** **[GAP]**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
			FX Rate Percentage Upfront Points Interest Rate		
31	Option Strike Currency	The currency of the option strike price if the option strike price type is a price.	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***All messages:*** Instrmt/ @StrkCcy=**<ccy>**
32	Option Premium Amount	The amount a buyer pays for an option	Numeric value	5 digit decimal precision	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=10 (Option premium) @Amt=**<amount>** ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]**
33	Option Premium Amount Type	Describes how the option premium amount is being represented.	Price Spread	Varchar	***All messages:*** **[GAP]**
34	Option Premium Currency	An indication of the currency of the option premium amount if the amount type is a price.	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***TrdCaptRpt & PosRpt:*** Pmt/ @Typ=10 (Option premium) @Ccy=**<ccy>** ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]**
35	Option Type	A description of the right to which the reporting party is entitled. Right to Pay and Right to Receive are applicable for interest rate swaptions only. Right to Buy protection and Right to Sell protection are applicable to credit index swaptions only.	Right to Pay Right to Receive Right to Buy Protection Right to Sell Protection Call Put Chooser	Varchar	***All messages:*** Instrmt/ @PutCall *Put and Call are supported, Chooser is not. We interpret "Chooser" to mean "Straddle". But a straddle option muddles the payer and receiver of the underlying, so we recommend using two options – a put and a call – with different identical underlyings having opposite payer and receiver. Rights are supported indirectly through identifying*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					the payer and receiver of the underlying asset.
36	Earliest Exercise Datetime	Earliest time that an option may be exercised.	Valid date-timestamp greater than the date and time for execution and less than the date and time Scheduled Termination Date	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***All messages:*** Instrmt/OptExer/Dts/ @StartDtUnadj=**<date>** @ErlstTm=**<time>** @TmBizCtr=**<bizctr>**
37	Final Exercise Datetime	An indication of the date after which the option is no longer available for exercise.	Valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***All messages:*** Instrmt/OptExer/Dts/ @LastDtUnadj=**<date>** @LtstTm=**<time>** @TmBizCtr=**<bizctr>**
38	Option Style	An indication of the exercise style of the option transaction.	American Bermudan European	Varchar	***All messages:*** Instrmt/ @ExerStyle=**<style>**
39	Embedded Option Indicator	An indication of whether or not the option data elements are for an embedded option	Y N	Char(1)	***All messages:*** *Any instance of* **Instrmt/Prov** *is an embedded option.*
G. Orders					
40	Order ID	Order ID refers to a numeric ID assigned by the SEF or DCM, for each counterparty, that refers to the order to trade the swap that led to the transaction. Order ID should be unique by execution venue and date.	Unique code generated by the SEF or DCM	Varchar	***TrdCaptRpt & PosRpt:*** RegTrdID/ @ID=**<tradeid>** @Src=<assigning entity> @Event=0 (Initial block trade) @Typ=<current, previous, block, etc.> ***AcctSumRpt:*** *Not applicable*
41	Order DateTimestamp	Time the order was received by the SEF or DCM	Valid date time	Format: YYYY-MM-DDThh:mm:ssZ Standard:	***TrdCaptRpt:*** TrdRegTS/

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
				ISO 8601/ UTC	@TS=**<utc timestamp>** @Typ=9 (Orderbook entry time) ***PosRpt & AcctSumRpt:*** *Not applicable*
42	Match DateTimestamp	Time the order was matched by the SEF or DCM	Valid date time	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaptRpt:*** TrdRegTS/ @TS=**<utc timestamp>** @Typ=1 (Execution time) ***PosRpt & AcctSumRpt:*** *Not applicable*
43	Price Discovery	RFQ = Request for Quote AUC = Auction WKP = Workup CLOB = Central Limit Order Book AIM = Actionable Indicative Message RFC = Request for Cross ORD = Orderbook PME = Permitted Method of Execution VRFQ = Voice Request for Quote	RFQ AUC WKP CLOB AIM RFC ORD PME VRFQ	Varchar	***All messages:*** **[GAP]** *There are several near matches in FIXML but no one field that captures the requirement. Clarification would be needed regarding this data requirement in order to model correctly.* *@VenuTyp* *Q = quote driven market, i.e. RFQ* *B = central limit order book, i.e. CLOB* *@TrdSubTyp* *42 = auction trade, i.e. AUC* *@ExecMeth* *3 Voice brokered, i.e. VRFQ*
44	Price Order	Price specific order designation. Market = Market order – An order to buy (or sell) a product at the bid/offer price currently available in	Market MIT STOP LIMIT STOP LIMIT LIT TOP	Varchar	***TrdCaptRpt:*** RptSide/TrdRptOrdDetl/@OrdTyp 1 = Market J = Market if touched (MIT)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		the marketplace. MIT = Market if Touched – An order to buy (or sell) below (or above) the market. When trigger price is touched, the order is submitted as a market order. STOP = Stop Order – Stop order becomes a market order at the specified stop price. LIMIT = Limit order – An order to buy (or sell) at a specified price or better. STOP LIMIT – Stop limit – Stop limit order becomes limit order at specified price. LIT = Limit if touched - An order to buy (or sell) below (or above) the market at the limit price or better. When trigger price is touched, the order becomes a limit order. TOP = Order set to either the best bid or offer price. Order will be cancelled if no longer best bid or offer.			3 = Stop 2 = Limit 4 = Stop Limit <tbd> = Limit if touched (LIT) **[GAP]** RptSide/TrdRptOrdDetl/@ExecInst Z = Cancel if not best (*i.e. TOP*) ***PosRpt & AcctSumRpt:*** *Not applicable*
45	Customer type	Distinguishes from whom and on what type of account the trades are being placed. EBOA = For orders placed by an executing broker for his own account. EBFP = For orders placed by an executing broker for a firm propriety account. EBAB = For orders placed by an executing broker who also has access to the system.	EBOA EBFP EBAB EBFC	Varchar	***TrdCaptRpt:*** @Cpcty ***PosRpt:*** @PosCpcty ***AcctSumRpt:*** **[GAP]**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		EBFC = For orders placed by an executing broker on behalf of the customer.			
46	Execution Type	Identifies instruments as required or permitted transactions on a SEF. REQ = Required PERM = Permitted	REQ PERM	Varchar	@RegTxnTyp ***PosRpt & AcctSumRpt:*** *Not applicable*
47	Order Source	The source of where the order came from. EXCH = Exchange activity BLOCK = Off exchange block trade EDRP = Exchange derivatives for related positions XFER = Transfers CUST = Portfolio Compression transactions GIV = Giveup VOICE = Voice trade BUST = SEF busted trade	EXCH BLOCK EDRP XFER CUST GIV VOICE BUST	Varchar	***TrdCaptRpt:*** @TrdTyp *Most of the required values are supported. A few are **[GAP]**s.* ***PosRpt & AcctSumRpt:*** *Not applicable*
48	Block Trade Election Indicator	This data element indicates that an election has been made to report the swap as a block or large notional off-facility swap either by the reporting party or as calculated by the SDR acting as a third party for the Reporting Entity.	Y N	Char(1)	***TrdCaptRpt:*** @TrdTyp=58 (Block swap trade) ***PosRpt & AcctSumRpt:*** *Not applicable*
H. Package Transactions					
49	Package Trade Price	A package transaction is a transaction involving two or more instruments: (1) that is executed between two or	Numeric value of zero or greater.	5 digit decimal precision	***TrdCaptRpt:*** @TrdTyp=65 (Package trade) @LastPx=**<price>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		more counterparties; (2) that is priced or quoted as one economic transaction, collection of swaps, securities, loans or other products that are traded as a single unit (one economic transaction). The data element will capture the traded price of the entire package or strategy in which the reported swap is a component.			***PosRpt & AcctSumRpt:*** *Not applicable*
50	Package/Strategy ID	A package transaction is a transaction involving two or more instruments: (1) that is executed between two or more counterparties; (2) that is priced or quoted as one economic transaction. A package trade is a collection of swaps, securities, loans or other products that are traded as a single unit (one economic transaction). The data element will capture the ID of the entire package or strategy in which the reported swap is a component.	Must be a value that will uniquely identify the package or strategy that includes the executed swap.	Varchar	***TrdCaptRpt:*** @PackageID=**<id>** ***PosRpt & AcctSumRpt:*** *Not applicable*
51	Package Contains Non- CFTC Swap Components	The data element will indicate if the given package transaction contains elements that are not CFTC-regulated swaps and therefore not reported to SDRs, such as securities or futures.	Y N	Char(1)	***TrdCaptRpt:*** **[GAP]** ***PosRpt & AcctSumRpt:*** *Not applicable*
52	Package Trade Price Type	The data element will indicate the type of price found in "Package Trade Price" data element.	Price Spread Percentage Upfront Points	Varchar	***TrdCaptRpt:*** @TrdTyp=65 (Package trade) @PxTyp=**<type>** ***PosRpt & AcctSumRpt:*** *Not applicable*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
53	Package Trade Price Currency	An indication of the currency of the package trade price if the package trade price type is a price.	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***TrdCaptRpt:*** @TrdTyp=65 (Package trade) @Ccy=**<ccy>** ***PosRpt & AcctSumRpt:*** *Not applicable*
54	Clearing Exemption Type	The type of clearing exemption(s) that is/are claimed by the counterparty. Exceptions and exemptions to the swap clearing requirement. All applicable clearing exceptions must be selected: NF-50.50 [non-financial end-user exception] SB-50.50(d) [small bank end-user exception] FC-50.51 [financial cooperative exemption] IA-50.52 [inter-affiliate exemption] NAL "Free Text"- The term entity entering the data for this data element must enter No Action letter and Free text with the letter number (e.g. "NAL 14- 144).	NF-50.50 SB-50.50(d) FC-50.51 IA-50.52 NAL "Free Text"	Varchar	***TrdCaptRpt:*** @ClrReqmtExcptn 3 = Inter-affiliate exception 5 = Cooperative exception NF **[GAP]** SB **[GAP]** NAL **[GAP]** ***PosRpt & AcctSumRpt:*** *Not applicable*
I. Clearing					
55	Clearing Organization ID	Clearing Organization ID should be populated with the valid Legal Entity Identifiers ("LEIs") of the clearing organization that has cleared the	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***All messages:*** Pty/ @ID=**<party id>** @Src=N (LEI, ISO 17442)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		swap.			@R=21 (Clearing organization)
56	Intent to Clear Indicator	Indication of whether the swap is expected to be cleared. For swaps that have resulted from the clearing of a previous swap that has been since terminated, this data element should be populated with a value of "N".	Y N	Char(1)	***TrdCaptRpt:*** @ClrIntn ***PosRpt & AcctSumRpt:*** *Not applicable*
57	Mandatory Clearing Indicator	Indication of whether the characteristics of the swap meet the requirements for mandatory clearing.	Y N	Char(1)	***TrdCaptRpt:*** @MandClrInd ***PosRpt & AcctSumRpt:*** *Not applicable*
58	Cleared Date Time Stamp	The date time stamp of when the trade was accepted for clearing. Reported by derivatives clearing organization. If the time portion is unknown, it should be designated as midnight UTC (00:00:00Z) on the date accepted for clearing.	A valid date time stamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaptRpt:*** TrdRegTS/ @TS=**<utc timestamp>** @Typ=19 (Cleared) ***PosRpt & AcctSumRpt:*** *Not applicable*
59	Counterparty ID Claiming Clearing Exemption	The ID of the Counterparty claiming the clearing exemption(s)	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=Y @Typ=50 (Elected clearing requirement exception)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					PosRpt & AcctSumRpt: Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=Y @Typ=50 (Elected clearing requirement exception)
J. Periodic Reporting					
(a) Reconciliation					
60	Part 43/45/46	Indicates if the record is being submitted pursuant to part 43, part 45, or part 46, or both part 43 and part 45.	43 45 46 43,45	Varchar	***TrdCaptRpt:*** @RegRptTyp 0 = Real-time (RT) 1 = Primary economic terms (PET) 2 = Snapshot 3 = Confirmation (i.e. cleared) 4 = Combination of RT and PET 5 = Combination of PET and confirmation 6 = Combination of RT, PET and confirmation 7 = Post-trade valuation 9 = Post-trade event 10 = Post-trade event RT reportable @HistrclRpt Y = historical report (part 46) ***PosRpt & AcctSumRpt:*** *Not applicable*
61	Data Accuracy Confirmation by	Indication of whether or not each counterparty to a trade has actively	Affirm Dispute	Varchar	***TrdCaptRpt:*** @TrdRptStat

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
	Counterparty	affirmed, actively disputed, or failed to affirm that the SDR's record of its trade is correct. The value FailedToRespond means no active affirmation or dispute has been received within 48 hours of trade.	FailedToRespond		***PosRpt & AcctSumRpt:*** *Not applicable*
62	Date and time of last open swaps reconciliation with CP	Date and time of the most recent reconciliation of material terms for outstanding open swaps by SDs/MSPs. This reconciliation is done between counterparties of open swaps.	A valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaptRpt:*** **[GAP]** *This would be satisfied by a new TrdRegTimestampType:* TrdRegTS/ @TS=**<utc timestamp>** @Typ=<tbd> (Last open swaps reconciliation with trading party) ***PosRpt & AcctSumRpt:*** *Not applicable*
63	Date and time of last open swaps reconciliation with SDR	Date and time of the most recent verification of primary economic terms for outstanding open swaps. This reconciliation is done between swap data repositories and counterparties of open swaps.	A valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaptRpt:*** **[GAP]** *This would be satisfied by a new TrdRegTimestampType:* TrdRegTS/ @TS=**<utc timestamp>** @Typ=<tbd> (Last open swaps reconciliation with data repository) ***PosRpt & AcctSumRpt:*** *Not applicable*
64	Dissemination ID	Links the ID of the publicly disseminated swap, as it appears on		Varchar	***TrdCaptRpt & PosRpt:*** RegTrdID/

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		the part 43 real-time ticker, to the part 43 message as received by the SDR and viewable in the SDR portal.			@ID=**<tradeid>** @Src=<assigning entity> @Typ=0 (current) or 1 (previous) ***AcctSumRpt:*** *Not applicable*
J. Periodic Reporting					
(b) Next Reset Date					
65	Next Reset Date	The next date on which a floating reference becomes known for a swap.	A valid date	Format: YYYY-MM-DD Standard: ISO 8601/ UTC	***All messages:*** Instrmt/Strm/CalcDts/ @FreqPeriod @FreqUnit Instrmt/Strm/PmtStrm/ResetDts/ @Reltv @FreqPeriod @FreqUnit *However reporting the next specific next Reset date is a* **[GAP].**
J. Periodic Reporting					
(c) Valuation					
66	Leg NPV	The net present value of a cash-flow stream as calculated by the counterparties from the perspective of the reporting counterparty.	Numeric value. May be negative.	5 digit decimal precision	***All messages:*** Amt/ @Typ=NPV (Net present value) @Amt=**<npv>** @StrmDesc=<stream id>

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					Note: The <Amt @StrmDesc/> attribute quotes the <Instrmt/Strm/@Desc/> attribute identifying that amount as applicable to that swap stream.
67	Leg NPV Currency	The currency the Leg NPV is reported in.	Valid ISO 4217 Currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***All messages:*** Amt/ @Typ=NPV (Net present value) @Ccy=**<ccy>** @StrmDesc=<stream id> *Note: See above.*
68	Valuation Datetime	Datetime of the last valuation.	A valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaptRpt:*** TrdRegTS/ @TS=**<utc timestamp>** @Typ=25 (Post-trade valuation) ***PosRpt:*** @ValDt @ValTm ***AcctSumRpt:*** *Not applicable*
69	Valuation Amount	Numeric portion of the value of a contract from the perspective of the reporting counterparty.	Numeric value. May be negative	5 digit decimal precision	***All messages:*** Amt/ @Typ=FMTM (Final mark-to-market) or MTD (Mark-to-model) @Amt=**<amount>** *Absence of @StrmDesc means that the valuation applies to the contract as a whole.*
70	Valuation Currency	Currency associated with the valuation amount.	Valid ISO 4217 currency code	3-character alphabetical Standard: ISO 4217 currency code	***All messages:*** Amt/ @Typ= FMTM (Final mark-to-market) or MTD (Mark-to-model)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@Ccy=**<ccy>** *Absence of @StrmDesc means that the valuation applies to the contract as a whole.*
71	Valuation Type	Indication of whether valuation is mark to market or mark to model. M = Mark to Market O = Mark to Model	M O	Char(1)	***All messages:*** Amt/ @Typ= FMTM (Final mark-to-market) or MTD (Mark-to-model)
J. Periodic Reporting					
(d) Collateral/Margin					
72	Close Out Netting Set Portfolio and Collateral Valuation Currency	Currency associated with: - Close Out Netting Set Portfolio Net Mark To Market Valuation - Close Out Netting Set Independent Amount/Initial Margin requirement - Close Out Netting Set Variation margin requirement - Close Out Netting Set Collateral Posted Valuation	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported under CollAmt/ @Ccy with a new value for CollAmt/ @AmtTyp*
73	Close Out Netting Set Independent Amount/Initial Margin requirement	Sum of all independent amount and/or initial margin requirements to be posted by each CP in the close out netting set. Value reported here is not the actual value of Independent Amounts (IA) and/or Initial Margin (IM) posted;	Numeric value of zero or greater.	5 digit decimal precision	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported under CollAmt/ @Amt with a new value for CollAmt/ @AmtTyp*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		instead this is the sum contractual IA/IM requirements from each counterparty (CP) for the close out netting set.			
74	Close Out Netting Set Variation margin requirement	Variation margin requirement. Value reported here is not the actual value of variation margin posted; instead this is the contractual VM requirement from each CP for the close out netting set.	Numeric value of zero or greater.	5 digit decimal precision	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported under MgnAmt/ @Amt with a new value for MgnAmt/ @Typ*
75	Close Out Netting Set ID (unique)	Unique ID agreed to by both counterparties identifying a portfolio of transactions that are netted for close out/early termination purposes.	Unique internal ID code generated by each counterparty to represent a distinct netting set.	Varchar(50)	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported under CollAmt/ @PrtflioID with a new value for CollAmt/ @AmtTyp*
76	Close Out Netting Set Collateral Posted Valuation	The total value of all collateral posted by either CP to the other (collateral posted by each CP reported separately) in a single valuation currency after the effects of applying any Valuation Percentage or haircut to the collateral.	Numeric value of zero or greater.	5 digit decimal precision	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** CollAmt/ @Amt=**<valuation>** @AmtTyp=3 (Credit value of collateral)
77	Close Out Netting Set Portfolio Net Mark To Market Valuation	Close out netting set/portfolio level (not trade by trade) fair values reported from the Reporting Counterparty's	Numeric value. Can be negative.	5 digit decimal precision	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		point of view. Positive value = Reporting Counterparty asset = other counterparty liability. Negative value = Reporting Counterparty liability = other counterparty asset. Portfolio values should be reported using the relevant "fair value" accounting standard applicable to the reporting party.			CollAmt/ @Amt=**<valuation>** @AmtTyp=0 (Market valuation)
78	Close Out Netting Set Collateral Weighted Average Valuation Percentage	Weighted average Valuation Percentage derived from the actual collateral posted.	Numeric value of zero or greater.	5 digit decimal precision	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported within the CollAmt element with new attribute for WAVP.*
79	Close Out Netting Set Collateral Posted Valuation Date/Time	For each CP, date and time when the collateral posted into a close out netting set is valued.	Valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported within the CollAmt element with new attribute for timestamp along with @AmtTyp=*3 (Credit value of collateral)
80	Close Out Netting Set Portfolio Net Mark To Market Valuation Date/Time	Date and time when a close out netting set portfolio is valued.	Valid date-timestamp	Format: YYYY-MM-DDThh:mm:ssZ Standard: ISO 8601/ UTC	***TrdCaprtRpt & PosRpt:*** *Not applicable* ***AcctSumRpt:*** **[GAP]** *Value to be supported within the CollAmt element with new attribute for timestamp along with @AmtTyp=0 (Market valuation)*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
K. Events					
81	Event ID	This is an ID for an event that takes place between the parties that changes the terms of the contract.	Must be a value that will uniquely identify the event	Varchar	***TrdCaptRpt & PosRpt:*** RegTrdID/ @ID=**<tradeid>** @Src=<assigning entity> @Event=<event> @Typ=<current, previous, block, etc.> ***AcctSumRpt:*** *Not applicable*
82	Event Type	Type of event resulting in the creation, termination, or combination of the two, of one or more USIs.	TRADE TRADE|FORCE NOVATION|3_WAY NOVATION|4_WAY NOVATION|STEP_IN NOVATION|STEP_OUT NOVATION|ALLOCATION COMPRESSION|BILAT_NE TTING COMPRESSION|MULTI_NE TTING COMPRESSION|BILAT_BL ENDING COMPRESSION|MULTI_BL ENDING TERMINATION TERMINATION|VOID CLEARING|AGENCY	Varchar	***TrdCaptRpt & PosRpt:*** ***[GAP]*** *New "event type" attribute within the RegTrdID element would be needed.* ***AcctSumRpt:*** *Not applicable*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
			CLEARING|PRINCIPAL OPTION|EXERCISE OPTION|ASSIGNMENT TRANSFORMATION|FRAG MENT TRANSFORMATION|COMB INE END_OF_LIFE|MATURITY END_OF_LIFE|OPTION_EX PIRATION MODIFICATION|INCREAS E MODIFICATION|BASKET_ CHANGE MODIFICATION|REFEREN CE_CHANGE MODIFICATION|AMENDM ENT_OTHER ERROR|CORRECTION_EVE NT ERROR|CANCEL_EVENT CREDIT|SUCCESSION CREDIT|SPIN_OFF CREDIT|AUCTION CREDIT|CASH_SETTLEME NT		
83	Event	The time stamp of the beginning of	A valid date-	Format: YYYY-MM-	***TrdCaptRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
	DateTimestamp	the event determined by the parties.	timestamp	DDThh:mm:ssZ Standard: ISO 8601/ UTC	TrdRegTS/ @TS=**<utc timestamp>** @Typ=24 (Post-trade continuation event) ***PosRpt:*** @ValDt @ValTm ***AcctSumRpt:*** *Not applicable*
84	Event USI Version	This is the serial tracker for record keeping of a unique event-USI pair. The version should only increment up for the modification that affects an event USI pair. It will help maintain the correct order.	Integer greater than zero	Integer	***TrdCaptRpt & PosRpt:*** **[GAP]** ***AcctSumRpt:*** *Not applicable*
85	Message Type	This describes how the message affects the data relating to the event/USI pair. NEW = The first message relating to an event/USI pair. Any message that contains NEW on an existing event/USI pair should fail validation. UPDATE = Provides additional values that have not been provided in prior message traffic. These are values that may not have been needed at the initiation of the event but become known as the event matures. One example would be the price of a transaction that was executed at a yet to be determined VWAP.	NEW UPDATE MODIFY CORRECT CANCEL SNAPSHOT	Varchar	***TrdCaptRpt*** @TransTyp 0 = New 1 = Cancel 2 = Replace (i.e. correct) @RegRptTyp 2 = Snapshot ***Update*** *&* ***Modify*** *are* ***[GAP]****s.* ***PosRpt:*** @Actn 1 = New 2 = Replace (i.e. correct) 3 = Cancel 4 = Reverse ***Update, Modify*** *&* ***Snapshot*** *are* ***[GAP]****s.* ***AcctSumRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		MODIFY = Changes values provided in prior message traffic due to negotiation. May also provide values not included in prior messages. Cannot be combined with a CORRECT message. CORRECT =Change values provided in prior message traffic due to error. May also provide values not included in prior messages. Cannot be combined with a MODIFY message. CANCEL = Cancels the event/USI pair. This would be assumed to nullify the effect of all prior message versions relating to the event/USI pair. SNAPSHOT = Provides message of positions currently known by a reporting party but not relating to a specific event. This message type would include the data elements for Reconciliation, Valuation, and Collateral/Exposure.			*Not applicable*
86	Price forming Event	As reported by the counterparties whether the event has any price discovery significance.	Y N	Char(1)	***TrdCaptRpt & PosRpt:*** @TrdContntn *However there is no specific indicator that the event being reported is price forming – **[GAP]**.* ***AcctSumRpt:*** *Not applicable*
87	Transferee	The counterparty stepping into the	Only current and	ISO 17442	***TrdCaptRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		swap.	valid Legal Entity Identifiers ("LEIs")		RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**Y** @Typ=40 (Transfer to Firm) ***PosRpt & AcctSumRpt:*** *Not applicable*
88	Transferor	The counterparty stepping out of the swap.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	**[GAP]** ***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**Y** @Typ=<tbd> (Transferor) ***PosRpt & AcctSumRpt:*** *Not applicable*
89	USI Impact	This data element describes the effect an Event has on the USI.	Create Retire None		**[GAP]**
90	USI Version	Counter that identifies the number of events that has impacted a USI. This version will increment for each event related to the USI. Its primary purpose will be for validation and reconciliation.	Integer greater than zero	Integer	**[GAP]**
91	USI Namespace	Refer to:	Refer to:	Refer to:	***TrdCaptRpt & PosRpt:***

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	RegTrdID/ @Src=<assigning entity> ***AcctSumRpt:*** *Not applicable*
92	USI Transaction ID	Refer to: http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	Refer to: http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	Refer to: http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/DF_17_Recordkeeping/usidatastandards100112	***TrdCaptRpt & PosRpt:*** RegTrdID/ @ID=**<tradeid>** ***AcctSumRpt:*** *Not applicable*
L. Rates					
93	Fixed Rate	Fixed interest rate value.	Numeric value	5 digit decimal precision Value can be positive or negative 1% = 0.01000	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Fixed *exists*: Instrmt/Strm/PmtStrm/Fixed/ @Rt=**<rate>**
94	Floating Rate Index	Alphanumeric name of the reference index for the floating interest leg of a contract.	Valid index identifier Should be defined in ISDA 2006 Definitions section 7.1 or be the identifier used by the administrator for	Varchar	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/Float/ @Ndx=**<index>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
			that index		
95	Floating Rate Reset Frequency Period	A time period (e.g., a day, week, or month) that together with the Floating Rate Reset Frequency Period Multiplier define the frequency of floating rate leg resets D = Day W = Week M = Month Y = Year T = Term	D W M Y T	Char(1)	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/ResetDts/ @FreqUnit=**<unit>** @FreqPeriod=<mult>
96	Payment Frequency Period	A time period (e.g., a day, week, or month) that together with the Payment Period Frequency Multiplier define the frequency of payments per leg. D = day W = week M = month Y = year T = term	D W M Y T	Varchar	***All messages:*** *In each instance of* Instrmt/Strm: Instrmt/Strm/PmtStrm/PmtDts/PmtDt/ @FreqPeriod=<multiplier> @FreqUnit=**<unit>** or @Reltv @OfstPeriod @OfstUnit @OfstDayTyp
97	Leg Spread	Generally only applicable to floating legs, as fixed rate plus spread should be reported as the sum of the fixed rate and the spread (e.g., the reporting counterparty would not report 5% + 30 bps in two data elements; it would report 5.30% in the fixed rate data element). The leg spread should be filled in for leg level option trades as well.	Numeric value, may be negative	Format: 5 digit decimal precision Note: Floating point decimal representation of percentage Example: 1 basis point will be represented as 0.00010	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/Float/ @Spread=**<spread>**
98	Leg Multiplier/Lever age	Multiplier or leverage factor that is applied to a leg's cash flows after all	Numeric value greater than	Format: 5 digit decimal precision	***All messages:*** *In the instance of* Instrmt/Strm *where*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
	Factor	other relevant calculations are performed. This is the last step before the final leg cash flow is determined.	zero For trades with no embedded cash flow leverage, the reported entry will be 1		Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/Float/ @RtMult=**<multiplier>**
99	Payment Frequency Period Multiplier	An integer multiplier of a time period describing how often the parties to the publicly reportable swap transaction exchange payments associated with each party's obligation under the publicly reportable swap transaction. Such payment frequency may be described as one letter preceded by an integer.	An integer greater than zero.	Integer	***All messages:*** *In each instance of* Instrmt/Strm: Instrmt/Strm/PmtStrm/PmtDts/PmtDt/ @FreqPeriod=**<multiplier>** @FreqUnit=<unit> or @Reltv @OfstPeriod @OfstUnit
100	Floating Rate Reset Frequency Period Multiplier	An integer multiplier of a time period describing how often the frequency of floating rate leg resets based on the rate of its index.	An integer greater than zero.	Integer	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/ResetDts/ @FreqUnit=<unit> @FreqPeriod=**<multiplier>**
101	Floating Rate Index Tenor Period	A time period (e.g., a day, week, or month) for the designated maturity of the index. D = Day W = Week M = Month Y = Year T = Term	D W M Y T	Char(1)	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/Float/ @NdxUnit=**<unit>** @NdxPeriod=<multiplier>

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
102	Floating Rate Index Tenor Period Multiplier	An integer multiplier of a time period.	An integer greater than zero.	Integer	***All messages:*** *In the instance of* Instrmt/Strm *where* Instrmt/Strm/PmtStrm/Float *exists*: Instrmt/Strm/PmtStrm/Float/ @NdxUnit=<unit> @NdxPeriod=**<multiplier>**
103	Day Count Convention	The day count convention is a description of how interest accrues over time and is a material term that is necessary for pricing certain swaps. Common day count convention methods include the 30/360 method and the Actual method.	1/1 30/360 30E/360 30E+/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/365L ACT/ACT.AFB ACT/ACT.ICMA ACT/ACT.ISDA ACT/ACT.ISMA BUS/252	Varchar	***All messages:*** *In each instance of* Instrmt/Strm: *All are supported except ACT/ACT.ISMA* ***[GAP]*** Instrmt/Strm/PmtStrm/ @DayCnt=**<enum>**
M. Foreign Exchange					
104	Exchange Rate	The currency exchange rate that corresponds to the 'Exchange Rate Basis' data element. Specifically, the number of currency units of the denominator currency that is equivalent to 1 unit of the numerator currency.	Numeric value greater than zero.	5 digit decimal precision	***TrdCaptRpt:*** RptSide/ @SettlCurrFxRt=**<rate>** ***PosRpt & AcctSumRpt:*** **[GAP]**
105	Exchange Rate Basis	The currency exchange rate basis that comports with the 'Exchange Rate' data element. It is shown in the format "xxx/yyy" where "xxx" is the	Valid ISO 4217 currency code	Format: Two 3-character alphabetical separated by "/" Note: "xxx/yyy" where "xxx" is	***All messages:*** Instrmt/ @Sym=**<ccy/ccy>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		numerator currency and "yyy" is the denominator currency.		the numerator currency and "yyy" is the denominator currency. Standard: ISO 4217 currency code	
106	Fixing Date	The date the rate used to calculate the settlement amount is determined.	Valid date	Format: YYYY-MM-DD Standard: ISO 8601/ UTC	***All messages:*** Instrmt/ @MatDt=**<date>**
107	Settlement Currency	The currency, if any, specified as such in the related Confirmation, and, if no currency is specified: (i) if the Underlying Transaction or the Transaction, as appropriate, involves one currency, that currency; or (ii) if the Underlying Transaction or the Transaction, as appropriate, involves more than one currency, the Termination Currency, if any, referred to in the related Confirmation and otherwise the currency in which Fixed Amount(s) under the Underlying Transaction or the Transaction, as appropriate, are payable.	Valid ISO 4217 currency code	Format: 3-character alphabetical Standard: ISO 4217 currency code	***TrdCaptRpt & PosRpt:*** @SettlCcy=**<ccy>** ***AcctSumRpt:*** **[GAP]** *Clarification is needed whether this is needed in the AcctSumRpt message.*
108	Date of Settlement	The periodic or final payment dates when pre-determined amounts in the Settlement Currency are paid or received so as to settle the outstanding payment.	Valid date	Format: YYYY-MM-DD Standard: ISO 8601/ UTC	***TrdCaptRpt & PosRpt:*** @SettlDt=**<date>** ***ActSumRpt:*** **[GAP]** *Clarification is needed whether this is needed in the AcctSumRpt message.*

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
109	Delivery Type	How the swap is settled C = cash (use for non-FX related swaps) P = physical E = elect at settlement A = auction N = non-deliverable (use for FX related swaps)	C P E A N		***All messages:*** Instrmt/ @SettlMeth=<method> C = Cash settlement required P = Physical settlement required E = Election at settlement Auction is a **[GAP]** *"Non-deliverable" is communicated as Instrmt/ @SecTyp=FXNDF with the deliverable currency given in @SettlCcy.*
N. Other Data Elements					
110	Execution Venue ID	Unique code identifier of a Swap Execution Facility (SEF) or a Designated Contract Market (DCM) of which the swap was executed.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***All messages:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=73 (Execution venue)
111	Trade Execution Requirement Indicator	The data element will indicate if the swap is subject to the trade execution requirement under CEA section 2(h)(8). If the swap is part of a package, then this element will capture each component.	Y N	Char(1)	**TrdCaptRpt:** @RegTxnTyp 0 = None 1 = SEF-required transaction 2 = SEF-permitted transaction ***PosRpt & AcctSumRpt:*** *Not applicable*
112	Leg Receiver	Unique LEI to define who will receive the type as specified in 'Leg Type'.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt:*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					@ID=**<stream desc>** @Typ=75 (Receiver) ***PosRpt & AcctSumRpt:*** Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**<stream desc>** @Typ=75 (Receiver)
113	Leg Type	The data element for Leg Type will specify what type of payment for the given stream is being traded and what each ID receives.	Fixed Float Option - Put Option - Call Additional Fixed Payment Other CDS Protection Buyer CDS Protection Seller Initial Payment Amount	Varchar	***TrdCaptRpt & PosRpt:*** Pmt/ @Type=<type> @Desc=**<pmt desc>** *or* Instrmt/Strm/ @Desc=**<stream desc>** ***AcctSumRpt:*** **[GAP:** message does not include <Pmt>**]**
114	Leg Payer	Unique LEI to define who will pay the type as specified in 'Leg Type'.	Only current and valid Legal Entity Identifiers ("LEIs")	ISO 17442	***TrdCaptRpt*** RptSide/Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) Sub/ @ID=**<stream desc>** @Typ=74 (Payer)

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
					PosRpt: Pty/ @ID=**<party id>** @Src=N (LEI) @R=7 (Entering firm) or 1 (Executing firm) or 13 (Order origination firm) or 3 (Client ID) Sub/ @ID=**<stream desc>** @Typ=74 (Payer)
115	Effective Date	The date that the transaction becomes effective. This should be the same as the "Effective or Start date data element in Table A1 of appendix A to part 43 ("[t]he date that the publicly reportable swap transaction becomes effective or starts[]") and the "Start Date" data category and data element in Exhibit A to appendix 1 to part 45 ("[t]he date on which the swap starts or goes into effect[.]"	A valid date	Format: YYYY-MM-DD Standard: ISO 8601 UTC	***All messages:*** @SettlDt=**<date>** *or* Instrmt/Strm/EfctvDt @Dt=**<date>**
116	Scheduled Termination Date	The final contractual scheduled termination date of the swap. This should be the same as what part 45 describes as "Maturity, termination or end date: The date on which the swap expires". Interest rate swaps use the term Termination Date and credit default swaps use Scheduled Termination Date. It was determined that the term "Scheduled Termination Date" best clarified that it is the contractual termination date, and not the actual termination	A valid date	Format: YYYY-MM-DD Standard: ISO 8601 UTC	***All messages:*** **[GAP]**Instrmt/Strm/TrmtnDt @Dt=**<date>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		date which could occur due to an early optional termination.			
117	Business day convention	"Business Day Convention" means the convention for adjusting any relevant date if it would otherwise fall on a day that is not a Business Day. The following terms, when used in conjunction with the term "Business Day Convention" and a date, shall mean that an adjustment will be made if that date would otherwise fall on a day that is not a Business Day so that: (i) if "Following" is specified, that date will be the first following day that is a Business Day; (ii) if "Modified Following" or "Modified" is specified, that date will be the first following day that is a Business Day unless that day falls in the next calendar month, in which case that date will be the first preceding day that is a Business Day; and (iii) if "Preceding" is specified, that date will be the first preceding day that is a Business Day.	FOLLOWING FRN MODFOLLOWING PRECEDING MODPRECEDING NEAREST NONE	Varchar	***All messages:*** Instrmt/DtAdjmt/ @BizDayCnvtn=**<value>**
118	Holiday calendar	Calendar of holidays and official days-off observed by the financial center specified.	4 letter value from the FpML businessCenterScheme codelist.	Char(4)	***All messages:*** Instrmt/DtAdjmt/ BizCtr/ @Ctr=**<ctr>** *[multiple]*
119	Fixed Recovery CDS Final Price	As per ISDA Credit Derivatives definitions, if "Cash Settlement" is specified as the Settlement Method of the CDS then the "Cash	Numeric value greater than zero	5 digit decimal precision 1% = 0.01000	***All messages:*** Instrmt/CashSettlTrm/ @RcvryFctr=**<value>**

#	Data Element	Description	Allowable Values	Format/Standard	FIXML Mapping & Comments
		Settlement Amount" upon a Credit Event will be the notional amount multiplied by the Reference Price minus the Final Price. Furthermore, based upon the "Additional Provisions for Fixed Recovery CDS Transactions" in the case of Fixed Recovery CDS', the "Final Price" shall mean the percentage specified in the Confirmation. Therefore we are capturing this fixed percentage in this data element.			
120	Reference price	As per ISDA Credit Derivatives definitions, the initial reference price established at the time of trade to be used in the case of a realized credit event. The percentage specified as such in the related Confirmation (100% if set at par. or, If no such percentage is specified, one hundred per cent is assumed).	Percentage value	Format: 5 digit decimal precision Note: Floating point decimal representation of percentage Example: 1% should be represented as 0.01000	***All messages:*** **[GAP]**