



**Global Technical Committee  
and Futures Industry Association**

**CFTC Large Trader Reporting for Commodities  
Swaps**

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## Document History

Revision	Date	Author/Editor	Revision Comments
0.1 - 0.3	2011/11/07	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Initial mapping to FIX – Appendix B.
0.4	2011/11/10	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 11/08 review.
0.5	2011/11/15	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 11/10 review.
0.6	2011/11/17	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 11/15 review.
0.7	2011/11/23	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 11/17 review.
1.0	2011/12/5	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 12/5 review with CME, ICE and CFTC.
1.1	2011/12/13	Dean Kauffman, Robert Stowsky & Lisa Taikitsadaporn	Post 12/5 review with CME, ICE and CFTC. Incorporated CFTC's suggestions into the 80-byte Large Trader Report. Reintroduce PosMntRpt for Large Trader Report change and delete based on GTC feedback.
1.2	2011/12/15	Dean Kauffman	Correct minor errors found preparing for GTC presentation. - Added a link to the Guidebook on CFTC's website, - Corrected both FIX message flow diagrams, - Took out obsolete values for MessageEventSource(1011) in the PositionReport table, - Corrected spelling of PriceUnitOfMeasureCurrency (twice) - Added the PriceUnitOfMeasureCurrency row to the Data Dictionary
1.3	2011/12/16	Dean Kauffman	Revise based on GTC feedback.
1.4	2011/12/19	Dean Kauffman	Revise and reorganize based on Hanno Klein's feedback.
1.5	2012/1/14	L. Taikitsadaporn	Revised the enumeration values required for the new field PositionCapacity based on requirements clarification provided by the CFTC.
	<a href="#">2012/1/23</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Approved version</a> <a href="#">ASBUILT</a>
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	<a href="#">2012/02/04</a> <a href="#">2012/02/05</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Clean up edits</a> <a href="#">Corrected component typographical error reference in PositionMaintenanceReport from "PosUndInstrmtGrp" to "UndInstrmtGrp".</a>
	<a href="#">2012/02/05</a>	<a href="#">Dean Kauffman</a>	<a href="#">Updated mapping tables and examples to show correct enum values. Clarified use of @BizDt and @TxnTm in mapping tables. Repaired samples 91-102.</a>
	<a href="#">2012/02/13</a>	<a href="#">Dean Kauffman</a>	<a href="#">Corrected mapping tables (Appx E). Updated all samples (Appx D) to conform to official FIXML schema (EP-140). Added 80-byte file mapping samples ("LRP") as well as settlement price samples ("ESP") even though the latter are now obsolete based on second proposal.</a>
	<a href="#">2012/02/22</a>	<a href="#">Dean Kauffman</a>	<a href="#">One more pass at correcting the samples.</a>
	<a href="#">2012/03/20</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Correction to mapping table 20.3(b) row 1. This should be referring to the clearing organization according to the CFTC Part 20 Guidebook.</a>
	<a href="#">2012/03/21</a>	<a href="#">Dean Kauffman</a>	<a href="#">Correct the PosMmtRpt samples and FIXML schema references throughout.</a>
	<a href="#">2012/03/22</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Corrected data type for PosQtyUnitOfMeasure in the data dictionary - was "int", should be "string".</a> <a href="#">Correction to mapping table 20.3(b) row 2. Removed the italics text. The clearing member identifier is an identifier assigned by the clearing organization, not the CFTC. Noted this in Section 3, discussion item 9.</a>

## 1 Introduction

On July 22, 2011, the Commodity Futures Trading Commission published large trader reporting rules for physical commodity swaps and swaptions (76 FR 43851). The reporting rules became effective on September 20, 2011 and are codified in new Part 20 of the Commission's regulations. The reporting rules require daily reports from clearing organizations, clearing members and swap dealers.

Submitted open interest data must be reported on a futures equivalent basis in terms of contracts listed in the reporting rules. Open interest attributable to uncleared swaps must also be reported separately by the counterparty to such swaps. Initially reports may be submitted via pipe-delimited flat file. Over time layout of the reports will migrate to a standard message format with completion targeted for March 20, 2012. One such format for Part 20 reports is the FpML Exposure Report as described in FpML Working draft 5.3. A FIXML alternative proposed by several clearing organization participants extends the standard FIX PositionReport and is described here.

The following implementation dates apply to Part 20 reporting:

Item	Deadline
Part 20 Reporting Rules published in Federal Register	22 July, 2011
Riskless reporting period for cleared swaps begins. Entities can report in FpML or pipe delimited text file	21 November, 2011
Riskless reporting period for uncleared swaps begins. Entities can report in FpML or pipe delimited text file	20 January, 2012
Month-end open interest data for 9/30/2011, 10/31/2011, 11/30/2011, 12/31/2011 and 1/31/2012 is due using a standard spreadsheet	20 February, 2012
End of riskless reporting period – Reporters can no longer submit data using a pipe delimited text file. Accurate reporting begins in XML standard – Month-end open interest data is due using a standard spreadsheet	20 March, 2012

The document forming the basis of this analysis is published on the CFTC website and contains all data requirements for the first three tables found in Appendix E: *Large Trader Reporting for Physical Commodity Swaps: Division of Market Oversight Guidebook for Part 20 Reports*: <http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/XXXII.LargeSwapsTraderReporting/index.htm>.

In addition, anticipating that FIXML will replace the current 80-byte-format file for Large Trader Reports that are FTPed to CFTC daily, the clearing organization participants wish to capture those data elements as well.

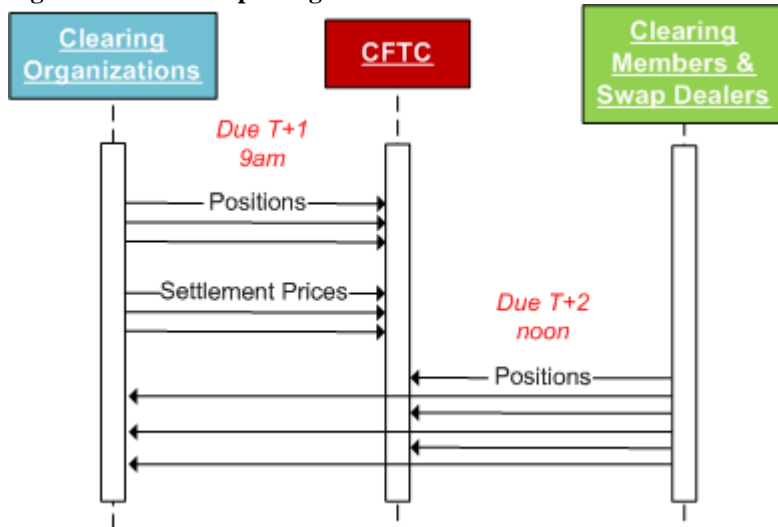
Appendix E catalogs the data elements, FpML mapping and FIXML mapping for all three Part 20 reports and the 80-byte Large Trader Report.

## 2 Business Workflow

### 2.1 Part 20 Reporting

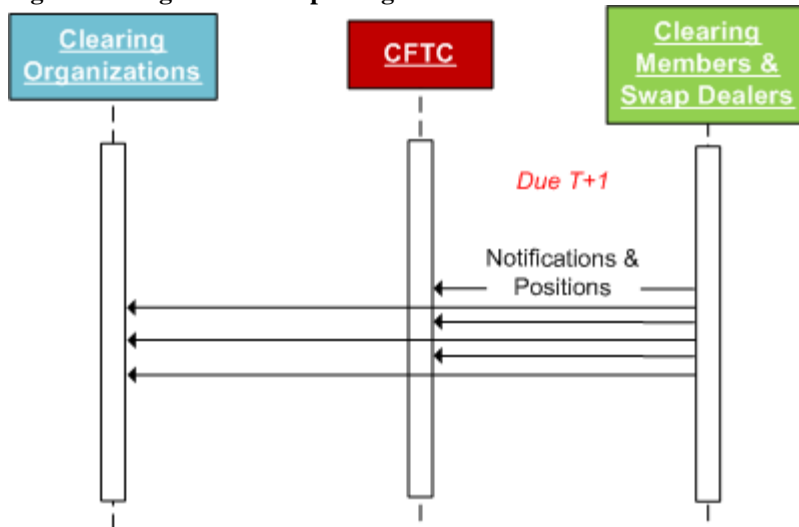
Clearing organizations must submit reports no later than 9:00 a.m. eastern time on the next business day following the reporting day. Clearing members and swap dealers must report no later than 12:00 p.m. eastern time on the second (T+2) business day.

Figure 1. Part 20 Reporting – Business Workflow



### 2.2 Large Trader Reporting

Figure 2. Large Trader Reporting – Business Workflow



## 3 Issues and Discussion Points

See Appendix E for required data elements and mapping to FIX.



1. Do we need to identify the purpose of the message – e.g. MessageEventSource(1011) with values such as “COR”, “ESP” or “RER” [now “LPR”]? *2011/11/08 – participants concur. Closed. 2011/11/22 – CME would like to call this LPR instead of RER. It’s not an enumerated field. 2011/125 – Team concurs. Closed*
2. What value should we use in SecurityAltIDSource(456) for the commodity code when it is different from clearing code – G (Common), 8 (Exchange), M (Marketplace)? *2011/11/08 – use M (Marketplace) only when commodity code is different. Closed.*
3. Do we need to differentiate intraday versus close of books – SettlSessID(716)? *2011/11/08 – ICE reports full timestamp but questions whether it’s meaningful. 2011/11/10 – CFTC says that it’s needed for uncleared trade matching. Closed.*
4. How should we map “House” or “Customer” designation? *2011/11/08 – Proposed method is appropriate. ICE states that they also use “Sequestered”. Closed.*
5. For mapping Principal versus Counterparty there are three existing FIX tags - LastCapacity(29) [ER], OrderCapacity(528) [Trading] or DealingCapacity(1048) [MD] – none of which quite fit the purpose of this field. *2011/11/08 – Propose new field specific to FIA reporting anticipating that enumeration values may depart from existing tags. Closed.*
6. In mapping the 102S identifier assigned by the reporting entity to its counterparty there are more than one possible value for PartyRole(452) – e.g. 3(Client ID) or 17 (Contra Firm). *2011/11/08 – Need new party role specific to Form 102S – “Beneficial Account Owner”. (Form 102 is “Account Controller” and although not needed here may be needed in the future.) 2011/11/10 – Would party role “Beneficiary” serve here? Does CME have any background data? Should we assign a new party ID source value for CFTC? 2011/11/10 – keep PartyRole Beneficial Account Owner; propose new PartyIDSource of “Regulatory Agency”. 2011/11/14 – Jim Kaye (who added role “Beneficiary”) thinks “Beneficiary” is appropriate here. However this is the client of the CM or SD perhaps a broker or IM? This from Robert Stowsky: “I think Contra Firm is the correct role. 2011/12/13 – Rename new PartyIDSource to “CFTC reporting firm identifier” based on discussion with GTC leaders.*

*“102S identifiers are assigned by the reporting entity to the counterparties with whom trading has resulted in the reported positions. These are not necessarily the beneficiaries of the trades. I noticed in the revised Part 20 Guidebook, the FpML no longer uses the beneficiary element.*

*“The CFTC website also discusses the use of the 102 special identifier for large reporting (<http://www.cftc.gov/IndustryOversight/MarketSurveillance/LargeTraderReportingProgram/index.htm> ). Unfortunately, they used the semantically ambiguous term “account” in their discussion. However, the statement “once an account reaches a reportable size, the Commission may contact the trader directly and require that the trader file a more detailed identification report” tells me this account is the counterparty, not the beneficiary.*

*“I looked at the FIX spec for TRACE Trade Reporting for OTC Corporate Bonds and Agency Debt (<http://www.finra.org/web/groups/industry/@ip/@comp/@mt/documents/appsupport/docs/p124558.pdf>) . To identify the party on the other side of a trade it states "The contra side (opposite of reporting side) must contain a PartyID with PartyRole = Contra Firm".*

*2011/11/22 – CME: According to CFTC, this is the principal to the trade. For example if BlackRock executes a deal against Barclays, and the Goldman clears for BlackRock, the counterparty is Blackrock. And in the OTC world, this is commonly referred to as a counterparty to the trade. But it is definitely not a contra firm. I don't think we should use Role 17 to represent Client. The alternative could be a Role 7.*

*The FIX definition of the field is “This field is particularly useful where the trade is entered into a trade recording system by a broker who is not a party to the trade, as it allows any inquiries or problem resolution to be directed to the appropriate source”.*

*A 102S identifier assigned by the reporting entity to its counterparty. The contra firm role does not apply.*

*2011/12/5 – After considering 89 (Large Position Reporting Acct) and 52 (Large Trader Reportable Acct) the team concurs that role 7 (Entering Firm) is correct. Closed.*

- 7. How should we map Non-standard swaption indicator? 2011/11/08 – Assign values to SecurityType [to be determined] and append SecuritySubType = “S” or “N” for standard or non-standard products. 2011/11/09 – we propose FUTSWAP and SWAPTION for SecurityType. 2011/11/10 – change FUTSWAP to CMDTYSWAP. Closed.*
- 8. The valid values for Qty@Unit and Instrmt@PxQteUnit could draw on the FpML scheme <http://www.fpml.org/coding-scheme/price-quote-units> as well as PriceUnitOfMeasure(1191). We need to identify which ones are valid for CFTC. 2011/11/08 – to follow. 2011/11/10 – James will pose question to CFTC Part 20 team: What are the possible values of PriceQuoteUnit and can PriceQuoteUnit and PosQtyUnit be different? 2011/11/15 – CFTC says PriceQuoteUnit and PosQtyUnit can be different. We want to avoid constraining the fields through enumeration and suggest documenting FpML's scheme URL in the FIX specification. 2011/11/22 – Robert researched the units used in all futures contracts and reports that the only unit missing from FIX's enumeration is Short Ton which is only used for the CME contract on Dried Distillers Grain. Does CME see a need to have this value added to FIX? 2011/12/5 – No need to add Short Ton – “t” maps to short ton. Closed.*
- 9. 2011/11/08 – COR row 2 needs revised description – this is CFTC's identifier. 2011/11/08 – Guidebook needs to be revised. Closed.*

*2012/03/22 - CFTC has indicated that the above conclusion is incorrect. The clearing member identifier is assigned by the clearing organization, not the CFTC. The italics text in the mapping table for Section 20.3(b) row 2 has been corrected to reflect this. The PartyIDSource to use would now be "D" for "Proprietary / Custom code".*

~~9~~.10. 2011/11/08 – “Futures equivalent month” in ESP-2 has a different definition from the similarly named field in COR-6 and LPR-8. In ESP it is indeed the contract settlement month (YYYYMM) or date (YYYYMMDD) whereas in COR and LPR the definition is more complex and does not correspond to ContractSettlMonth for some products. *2011/11/08 – Propose a new field that adequately describes the element in both contexts and with both formats. Closed.*

~~10~~.11. 2011/11/10 – Commodity Reference Price was moved to from the UnderlyingInstrument component to the Instrument component. Should CRP Position Type Indicator be in the Instrument component as well or in the base message? *Closed.*

~~11~~.12. 2011/11/10 – need to capture requirements of 80-byte file used for large trader reporting separate from Part 20. James will forward documentation. *2011/11/11 – Done, need to review. 2011/11/15 –*

- Need new role instead of Contra Firm – this is Account Controller (Form 102). 2011/11/15 – (DK) Propose new role Account Controller. *2011/11/16 Propose Customer Account to apply both to Contra Firm and Account Controller. 2011/11/17 – use role Position Account. Closed.*
- Add Legal Name to Party component. *Done.*
- Add new PositionOwnerCapacity field to layout. *Done. 2011/12/16 – rename to PositionCapacity. Done.*
- Consider dropping record type since PositionQtyType conveys the same information. *Keep – see points 8 and 16. Closed.*

~~12~~.13. 2011/11/11 In 80-byte Large Trader Report is row 2 “Reporting Firm” [AN 3] the same as in the Part 20 reports? *2011/11/15 – Yes. Closed.*

~~13~~.14. 2011/11/14 – Mistakes in the Guidebook:

- Party CP\_O4 ought to have a name like “Energy Firm 4” not “ABC Clearing”.
- Table on page 36 should have Long Position of 46.6667 not 43.3333 – it corresponds to Data record #25. *2011/11/15 – James will communicate this back to CFTC.*

~~14~~.15. 2011/11/14 – In mapping FIXML sample message in line with the Guidebook data tables and FpML samples some adjustments seemed appropriate:

- Map Commodity Code UnderlyingSecurityAltID with IDSrc = ISDA Code (a new FIX value) – [wording of @Src under review]. Remove UnderlyingSecurityExchange since it’s included in the definition. *2011/11/15 – Continue internal analysis and debate. Map Commodity Reference Price to to UnderlyingSecurityID with IDSrc = ISDA Definition (a new FIX value) – [wording of @Src under review]. 2011/11/15 – Continue internal analysis and debate. 2011/11/17 – Samples 111-112 are not using an ISDA Code but a Bloomberg ticker. To include both under one IDSrc how about M (Marketplace assigned)? 2011/11/17 – Send question to CFTC for discussion. 2011/11/18 – for samples 111-112 we’ve used “A” (Bloomberg symbol) in IDSrc. Closed.*

- Move Contract Price Reference Month to the <UnderlyingInstrument> component. *Closed.*
- Map Futures Equivalent Date to UnderlyingMonthYear. *Closed.*
- Drop PartyRole BeneficialAccountOwner in favor of Contra Firm which seems to match its usage in the data tables and samples. *Closed.*
- 2011/11/10 – Commodity Reference Price was moved to from the UnderlyingInstrument component to the Instrument component. Should CRP Position Type Indicator be in the Instrument component as well or in the base message? *Closed.*

~~15.~~16. 2011/11/16 – Should we replace new field PriceQuoteUnit(tbd) with the existing UnitOfMeasure(996) “The unit of measure of the underlying commodity upon which the contract is based?” The description doesn’t really match the new field and 996 is constrained by an enumeration shorter than FpML’s. 2011/11/17 – In <Instrmt> this applies to StrikePx, perhaps PriceUnitOfMeasure is the appropriate field. *2011/11/17 – use PriceUnitOfMeasure in the <Instrmt> component and merge FpML’s values into its enumeration. UsePriceUnitOfMeasureCurrency when a StrikePrice is currency. In <PosQty> component name the fields PosQtyUnitOfMeasure and PosQtyUnitOfMeasureCurrency and propagate the enumeration from PriceUnitOfMeasure. 2011/12/5 – no change needed. Closed.*

~~16.~~17. 2011/11/16 – Large Trader Reports type Delivery Notification and Exchange for Physical really call for PositionMaintenanceReport rather than PositionReport. *2001/11/16 – changed for 11/17 review. 2011/11/22 – CME feels this should be a PosRpt as we are just reporting a static activity and not any maintenance. According to FIX definition, the purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner. We also feel that Delivery Notices can be reported easily as DLV buckets in the PositionQty Block. 2011/12/5 – use PositionReport for all three record types. 2011/12/13 – After discussion with GTC leaders use PosRpt for new reports but use PosMntRpt for replace and cancel actions. Closed.*

~~17.~~18. 2011/11/17 – The Guidebook only contains examples of LPR. Should we be concerned that we have no ESP, COR or 80-byte? 2011/11/17 – request samples from CFTC.

~~18.~~19. 2011/11/17 – Revise business and message flows – Reporting Members report both to CFTC and to Clearing Organizations. *2011/11/23 – Done. Closed.*

~~19.~~20. 2011/11/22 – Samples. CME: “For cleared contracts can we add an exchange? When cleared, isn’t the Underlying a clearing assigned product ID?” *2011/11/22 - The cleared product code is given in <Instrmt ID="code" Src="H"> with the clearing org identified with <Pty R="21">. The rules call for supplying the ISDA definition and ISDA codes also for cleared positions so they are the IDs given in <Undly>. The exchange is built in to the ISDA commodity definition. If a position traded on an execution facility it is identified with <Pty R="22">. 2011/12/5 – 54 of the sample reports show an execution facility <Pty R="22">. Closed.*

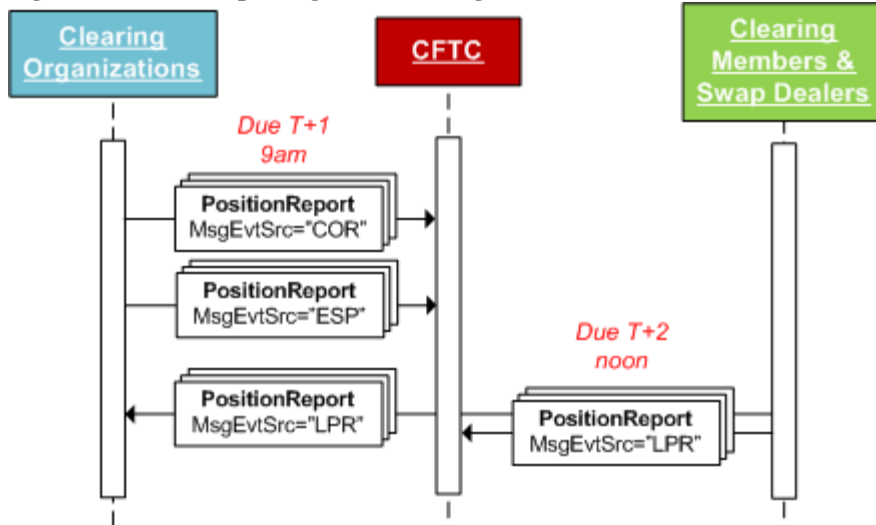
~~20.~~21. 2011/12/5 – In mapping the pipe-delimited file field names to our tables we noticed something not mentioned in the Guidebook - Settlement Price carries along its own Unit and Currency separate from Strike Price. For this cycle we’ve overloaded @PxUOMCcy and

@PxUOM to work for both. Can the Settlement Price Unit and Strike Price Unit ever be different?

## 4 Proposed Message Flow

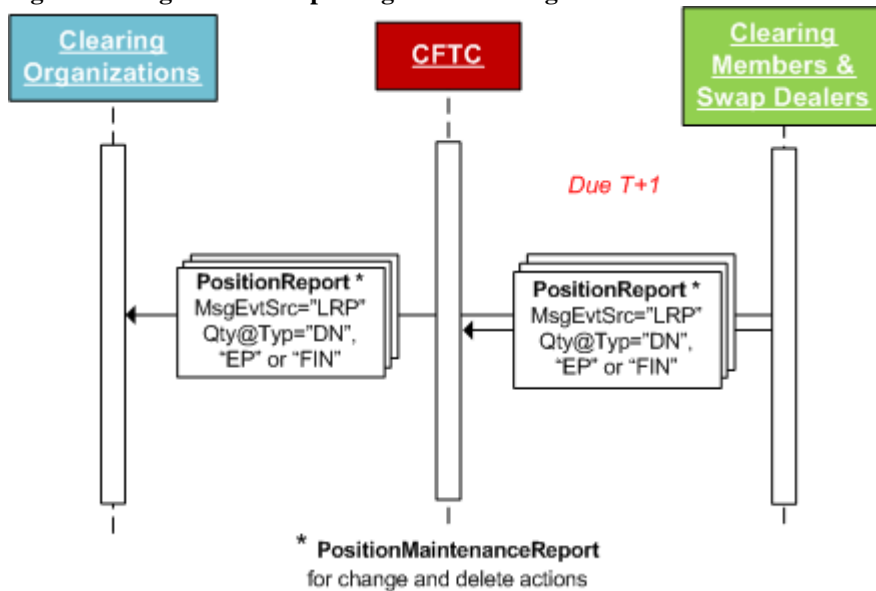
### 4.1 Part 20 Reporting

Figure 3. Part 20 Reporting – FIX Message Flow



### 4.2 Large Trader Reporting

Figure 4. Large Trader Reporting – FIX Message Flow



## 5 FIX Message Tables

### 5.1 FIX Message <PositionReport> (35=AP)

Clearing Organizations and their members and dealers of futures swaps and swaptions in the United States use PositionReport to report positions and settlement prices to the Commodity Futures Trading Commission (CFTC). PositionReport is also used for “new” submissions of the Large Trader Report from Reporting Entities – see Appendix E. PositionMaintenanceReport issued for changes and deletions.

*Only those fields needed for CFTC reporting are shown below.*

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y				MsgType = AP
721	PosMaintRptID	Y				
<u>&lt;...truncated...&gt;</u>						
751	ClearingBusinessDate	Y				
<u>&lt;...truncated...&gt;</u>						
1011	MessageEventSource	N			CFTC Values: "COR" (Clearing Organization Report) "LPR" (Reporting Entity Report) "ESP" (EndOfDay Settlement Prices) "LRP" (Large Trader Position Report)	
1832	ClearedIndicator	N		ADD	Add just above	
1833	ContractRefPosType	N		ADD	<Parties>	
1834	PositionCapacity	N		ADD	component>.	
<b>component block &lt;Parties&gt;</b>					Implements new PartyIDSource "CFTC reporting firm identifier"	
<u>&lt;...truncated...&gt;</u>						
<b>component block &lt;Instrument&gt;</b>					Implements new SecurityTypes	
<u>&lt;...truncated...&gt;</u>						
730	SettlPrice	N				
<u>&lt;...truncated...&gt;</u>						
<b>component block &lt;PosUndInstrmtGrp&gt;</b>					Implements new UnderlyingSecurityIDSources and new UnderlyingContractPriceRef Month	
60	TransactTime	N		ADD	Add just before <PositionQty> component.	

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
<b>component block &lt;PositionQty&gt;</b>					Implements new PosType values and new PosQtyUOM and PosQtyUOMCcy	
<b>component block &lt;PositionAmountData&gt;</b>					Implements new PosAmtTypes	
<u>&lt;...truncated...&gt;</u>						
811	PriceDelta	N				
<u>&lt;...truncated...&gt;</u>						
	Standard Trailer	Y				

## 5.2 FIX Message <PositionMaintenanceReport> (35=AM)

Clearing Members and Swap Dealers in the United States use PositionMaintenanceReport to submit changes and deletions of the Large Trader Report from Reporting Entities – see Appendix E.

Only those fields needed for CFTC reporting are shown below.

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y				MsgType = AM
721	PosMaintRptID	Y			CFTC: Identifier of the PositionReport being changed or deleted	
709	PosTransType	Y				
<u>&lt;...truncated...&gt;</u>						
712	PosMaintAction	Y				
<u>&lt;...truncated...&gt;</u>						
751	ClearingBusinessDate	Y				
<u>&lt;...truncated...&gt;</u>						
1832	ClearedIndicator	N		ADD	Add just above	
1833	ContractRefPosType	N		ADD	<Parties>	
1834	PositionCapacity	N		ADD	component>.	
<b>component block &lt;Parties&gt;</b>					Implements new PartyIDSource “CFTC reporting firm identifier”	
<u>&lt;...truncated...&gt;</u>						
<b>component block &lt;Instrument&gt;</b>					Implements new SecurityTypes	



Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
<i>&lt;...truncated...&gt;</i>						
<b>component block &lt;PosUndInstrmtGrp&gt;</b>						
					Implements new UnderlyingSecurityIDSources (305) and new UnderlyingContractPriceRef Month(1837)  (NB: corrected reference to component being used in this msg)	
60	TransactTime	N				
<b>component block &lt;PositionQty&gt;</b>						
	Standard Trailer	Y				

## 6 FIX Component Blocks

### 6.1 Component <UnderlyingInstrument>

Only those fields needed for CFTC reporting are shown below.

Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
305	UnderlyingSecurityIDSour ce	N			CFTC Values: Q= CFTC commodity code R = ISDA Commodity Reference Price <b>td</b> = ISDA Code <b>td</b> = ISDA Definition	
313	UnderlyingMaturityMonth Year	N			CFTC: The futures contract expiration date or the price exposure month resulting from a futures swap. For the EndOfDay Settlement Prices report show the contract expiration month or date. Both YYYYMM and YYYYMMDD are supported.	

Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
<...truncated...>						
1213	UnderlyingMaturityTime	N				
1837	UnderlyingContractPriceReferenceMonth	N		ADD	Add between @MatTm (1213) and @CpnPmt (241).  CFTC: The calendar month exposure resulting from 1) a situation where a paired swap does not reference a DCM contract and the delivery of the instruments comprising the cash market index used for pricing does not coincide with any delivery window of a relevant DCM contract; or, 2) any exposure reported as part of a paired swap but which is not in any of the commodities (or substantially the same commodities) underlying the listed DCM contract. The price reference month should, by definition, only be reported when there is not an applicable futures equivalent month for the position being reported.	
241	UnderlyingCouponPaymentDate	N				
<...truncated...>						
</Undly>						

## 6.2 Component <PositionQty>

Component FIXML Abbreviation: <Qty>	
-------------------------------------	--

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
702	NoPositions	N				
→	703 PosType	N			CFTC Values: NDAS = Non-delta-adjusted paired swaption position DAS = Delta-adjusted paired swaption position	
→	704 LongQty	N				
→	705 ShortQty	N				
→	1654 CoveredQty	N				
→	706 PosQtyStatus	N				
→	976 QuantityDate	N				
→	<u>1836</u> PosQtyUnitOf Measure	<u>N</u>		ADD	Add just above NestedParties component.	
→	<u>1835</u> PosQtyUnitOf MeasureCurrency	N		ADD	Add just above <NestedParties> component.	
→	tbd PosQtyUnitOf Measure (moved to above)	N		ADD		
→	component block <NestedParties>	N				
</Qty>						

## 7 Category Changes

None.

## Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1832	ClearedIndicator	NEW	int	Indicates whether the position being reported was cleared through a clearing organization.  Valid values: 0 = Not cleared 1 = Cleared	@Clrd	Add to: <PositionReport> and <PositionMaintenanceReport> messages.
1833	ContractRefPosType	NEW	int	Additional information related to the pricing of a commodity swaps position, specifically an indicator referring to the position type.  Valid values: 0 = Two Ccomponent Iintercommodity Sspread 1 = Index or Bbasket 2 = Two Ccomponent Llocational Bbasis 399 = Other	@ConRefPosTyp	Add to: <PositionReport> and <PositionMaintenanceReport> messages.
1834	PositionCapacity	NEW	int	An identifier uUsed to describe the ownership of the position.  Valid values: 0 = Principal 1 = Agent 2 = Customer 3 = Counterparty	@PosCpcty	Add to: <PositionReport> and <PositionMaintenanceReport> messages.
1835	PosQtyUnitOfMeasure Currency	NEW	Currency	Indicates the currency of the unit of measure if position quantity is expressed in valuation rather than contracts. Conditionally required when PosQtyUnitOfMeasure(1836)=Ccy.	@UOMCcy	Add to: <PositionQty>_component.

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1836	PosQtyUnitOfMeasure	NEW	intString	Indicates the UOM-unit of measure of the position quantity when not expressed in contracts. Uses enum values from UnitofMeasure(996). See PriceUnitOfMeasure(1191) for values.	@UOM	Add to: <PositionQty> component.
1837	UnderlyingContractPriceRefMonth	NEW	MonthYear	Reference month if there is no applicable UnderlyingMaturityMonth(313) value for the contract or security.	@PxRefMo	Add to: <UnderlyingInstrument> component.
22	SecurityIDSource	CHANGE	String	Valid values: ... b_Q = ISDA Code CFTC commodity code b_R = ISDA Definition Commodity Reference Price	@Src	
60	TransactTime	ADD	UTCTimestamp	Timestamp when the business transaction represented by the message occurred.	@TxnTm	Add to: <PositionReport>
167	SecurityType	CHANGE	String	Valid values: ... — Derivatives — ... CMDTYSWAP = Commodity swap SWAPTION = Futures option swap ...	@SecTyp	
447	PartyIDSource	CHANGE	char	Valid values: ... b_M = CFTC reporting firm identifier	@Src	
703	PosType	CHANGE	String	Valid values: ... NDAS = Gross long non-delta-adjusted swaption position DAS = Long delta-adjusted paired swaption position	@Typ	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
<del>7078</del>	PosAmtType	CHANGE	String	Valid values: ... LSNV = Long paired swap or swaption notional value SSNV = Short paired swap or swaption notional value	@Typ	

## Appendix B - Glossary Entries

Term	Definition	Field where used
<a href="#">CFTC commodity code</a>	<a href="#">Commodity code list used by the CFTC for Part 20 of the Large Trader Reporting requirement. Refer to the CFTC issued "Large Trader Reporting for Physical Commodity Swaps: Division of Market Oversight Guidebook for Part 20 Reports" Appendix A for a list of valid values (see table "Underlying Commodity Codes"):</a> <a href="http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemaking/XXXII.LargeSwapsTraderReporting/index.htm">http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemaking/XXXII.LargeSwapsTraderReporting/index.htm</a>	[SecurityIDSource]
<a href="#">ISDA Commodity Reference Price</a>	<a href="#">This is the Sub-Annex A to the 2005 ISDA Commodity Definition, used to refer to the index, benchmark, or product whose price is used as the reference price when calculating swap payments. Sub-Annex A is the source for the codes to be used.</a>	[SecurityIDSource]
[none]		

## Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Cleared	Clrd	PositionReport
Commodity	Cmdty	SecurityType(167)

## Appendix D - Usage Examples

### ***CFTC Section 20.3(b) Data Elements: Clearing Organizations “COR”***

### ***CFTC Section 20.3(c) Data Elements: Clearing Organizations “ESP”***

The following records show the settlement prices for the CFTC Guidebook items 103-107 – a basis swap (Swap O).

***Note: The samples below are obsolete based on a subsequent proposal to the GTC [to add two new fields for SettPriceUnitOfMeasure and SettPriceUnitOfMeasureCurrency \(see EP147\)](#).***

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #ESP-1 -->
    <PosRpt RptID="ESP-1" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
      MsgEvtSrc="ESP" SetPx="3.5000">
      <Pty ID="ICEU" Src="M" R="21"/>
      <Instrmt ID="NG" Src="H" PxUOM="MMBtu"/>
      <PosUnd>
        <Undly MMY="201110"/>
      </PosUnd>
    </PosRpt>
  </Batch>
</FIXML>
```

```
</PosRpt>
<!-- Data record #ESP-2 -->
<PosRpt RptID="ESP-2" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="ESP" SetPx="3.6000">
  <Pty ID="ICEU" Src="M" R="21"/>
  <Instrmt ID="NGH" Src="H" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly MMY="201110"/>
  </PosUnd>
</PosRpt>
</Batch>
</FIXML>
```

### **CFTC Section 20.4(c) Data Elements: Reporting Entities “LPR”**

The sample messages below correspond to the Data Record Layout Examples in section III of the *Guidebook to Part 20 Reports*.

#### **FIXML Examples – Data Records 1-27**

Data records 1-3 (from swaps A, B, and C) show a straightforward application of the futures equivalent conversion and reporting methodology, specifically the manner by which multiple transactions may result in positions that are combined into the same data records. Conversely, data records 4-9 (from swap D) detail the manner by which a single swap transaction may result in many futures equivalent positions.

Data records 10-11 (swap E) show the positions generated when a swap is a paired swap but not directly linked to a §20.2 contract. Data records 12-17 (swaps F, G, and H) display the manner by which a reporting entity may come to show a long and short position in the same data record. Data records 18-19 (swap I) show the data records generated by an un-exercised swaption. The discussion for these data records details the particular reporting conventions to follow when reporting swaption positions.

Data records 20-25 (from swap J) show the position reports generated by a non-clearing entity when a swap is brought to clearing. Furthermore, these examples detail the reporting of swaps which include average pricing mechanisms. Data records 26-27 (from swap K) show the position records generated by a daily swap.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #1 -->
    <PosRpt RptID="0001" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
      MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <Pty ID="CP_00" Src="M" R="92"/>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
```



```
<Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
  <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="200.0000"/>
<Amt Typ="LSNV" Amt="26040000"/>
</PosRpt>
<!-- Data record #2 -->
<PosRpt RptID="0002" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_01" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="50.0000"/>
  <Amt Typ="SSNV" Amt="6510000"/>
</PosRpt>
<!-- Data record #3 -->
<PosRpt RptID="0003" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_02" Src="D" R="7">
    <Sub ID="Energy Firm 2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="150.0000"/>
  <Amt Typ="SSNV" Amt="19530000"/>
</PosRpt>
<!-- Data record #4 -->
<PosRpt RptID="0004" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="150.0000"/>
  <Amt Typ="SSNV" Amt="19530000"/>
</PosRpt>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="350.0000"/>
<Amt Typ="LSNV" Amt="45570000"/>
</PosRpt>
<!-- Data record #5 -->
<PosRpt RptID="0005" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000"/>
  <Amt Typ="LSNV" Amt="44100000"/>
</PosRpt>
<!-- Data record #6 -->
<PosRpt RptID="0006" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000"/>
  <Amt Typ="LSNV" Amt="42630000"/>
</PosRpt>
<!-- Data record #7 -->
<PosRpt RptID="0007" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O3" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="45570000"/>
</PosRpt>
```

```
<!-- Data record #8 -->
<PosRpt RptID="0008" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="44100000"/>
</PosRpt>
<!-- Data record #9 -->
<PosRpt RptID="0009" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="42630000"/>
</PosRpt>
<!-- Data record #10 -->
<PosRpt RptID="0010" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O1" Src="M" R="21"/>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000"/>
  <Amt Typ="LSNV" Amt="12600000"/>
</PosRpt>
<!-- Data record #11 -->
```

```
<PosRpt RptID="0011" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_04" Src="D" R="7">
    <Sub ID="Energy Firm 4" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O1" Src="M" R="21"/>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="100.0000"/>
  <Amt Typ="SSNV" Amt="12600000"/>
</PosRpt>
<!-- Data record #12 -->
<PosRpt RptID="0012" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Qty Typ="GRS" Short="100.0000"/>
  <Amt Typ="LSNV" Amt="9000000"/>
  <Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #13 -->
<PosRpt RptID="0013" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="125.0000"/>
  <Amt Typ="LSNV" Amt="5550000"/>
</PosRpt>
<!-- Data record #14 -->
<PosRpt RptID="0014" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
```

```
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CP_O5" Src="D" R="7">
  <Sub ID="XYZ Firm" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="125.0000"/>
<Amt Typ="SSNV" Amt="5625000"/>
</PosRpt>
<!-- Data record #15 -->
<PosRpt RptID="0015" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O5" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="125.0000"/>
  <Amt Typ="SSNV" Amt="5550000"/>
</PosRpt>
<!-- Data record #16 -->
<PosRpt RptID="0016" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O6" Src="D" R="7">
    <Sub ID="WVU Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="75.0000"/>
  <Amt Typ="SSNV" Amt="3375000"/>
</PosRpt>
<!-- Data record #17 -->
<PosRpt RptID="0017" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
```

```
MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CP_01" Src="D" R="7">
  <Sub ID="Energy Firm 1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="100.0000"/>
<Amt Typ="LSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #18 -->
<PosRpt RptID="0018" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
<Pty ID="CP_00" Src="M" R="92"/>
<Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.5"
PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Short="100.0000"/>
<Qty Typ="DAS" Short="90.0000"/>
<Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #19 -->
<PosRpt RptID="0019" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CP_07" Src="D" R="7">
  <Sub ID="Energy Firm 1" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.5"
PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="100.0000"/>
<Qty Typ="DAS" Long="90.0000"/>
<Amt Typ="LSNV" Amt="4500000"/>
</PosRpt>
```

```
<!-- Data record #20 -->
<PosRpt RptID="0020" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="46.6667"/>
  <Amt Typ="SSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #21 -->
<PosRpt RptID="0021" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="200.0000"/>
  <Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #22 -->
<PosRpt RptID="0022" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="53.3333"/>
  <Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #23 -->
<PosRpt RptID="0023" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
```

```
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Pty ID="CP_O8" Src="D" R="7">
  <Sub ID="CM1" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="46.6667"/>
<Amt Typ="LSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #24 -->
<PosRpt RptID="0024" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Pty ID="CP_O8" Src="D" R="7">
  <Sub ID="CM1" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="200.0000"/>
<Amt Typ="LSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #25 -->
<PosRpt RptID="0025" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
<Pty ID="CP_00" Src="M" R="92"/>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Pty ID="CP_O8" Src="D" R="7">
  <Sub ID="CM1" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
```



```
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="53.3333"/>
<Amt Typ="LSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #26 -->
<PosRpt RptID="0026" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-LOUISIANA (HENRY HUB)-GAS DAILY" Src="R" MMY="201109">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="100.0000"/>
  <Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #27 -->
<PosRpt RptID="0027" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O2" Src="D" R="7">
    <Sub ID="Energy Firm 2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-LOUISIANA (HENRY HUB)-GAS DAILY" Src="R" MMY="201109">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000"/>
  <Amt Typ="LSNV" Amt="4500000"/>
</PosRpt>
</Batch>
</FIXML>
```

## FIXML Examples – Data Records 28-52

Data records 28-52 show the positions generated by the same reporting entity featured in data records 1-27 but for a different reporting day.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #28 -->
```

```
<PosRpt RptID="0028" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Amt Typ="LSNV" Amt="26040000"/>
</PosRpt>
<!-- Data record #29 -->
<PosRpt RptID="0029" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_01" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="50.0000"/>
  <Amt Typ="SSNV" Amt="6510000"/>
</PosRpt>
<!-- Data record #30 -->
<PosRpt RptID="0030" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_02" Src="D" R="7">
    <Sub ID="Energy Firm 2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="150.0000"/>
  <Amt Typ="SSNV" Amt="19530000"/>
</PosRpt>
<!-- Data record #31 -->
<PosRpt RptID="0031" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
```

```
<Pty ID="CP_00" Src="M" R="92"/>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="350.0000"/>
<Amt Typ="LSNV" Amt="45570000"/>
</PosRpt>
<!-- Data record #32 -->
<PosRpt RptID="0032" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000"/>
  <Amt Typ="LSNV" Amt="44100000"/>
</PosRpt>
<!-- Data record #33 -->
<PosRpt RptID="0033" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000"/>
  <Amt Typ="LSNV" Amt="42630000"/>
</PosRpt>
<!-- Data record #34 -->
<PosRpt RptID="0034" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O3" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000"/>
  <Amt Typ="LSNV" Amt="45570000"/>
</PosRpt>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Short="350.0000"/>
<Amt Typ="SSNV" Amt="45570000"/>
</PosRpt>
<!-- Data record #35 -->
<PosRpt RptID="0035" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="44100000"/>
</PosRpt>
<!-- Data record #36 -->
<PosRpt RptID="0036" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="42630000"/>
</PosRpt>
<!-- Data record #37 -->
<PosRpt RptID="0037" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O1" Src="M" R="21"/>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="350.0000"/>
  <Amt Typ="SSNV" Amt="42630000"/>
</PosRpt>
```

```
</PosUnd>
  <Qty Typ="GRS" Long="100.0000"/>
  <Amt Typ="LSNV" Amt="12600000"/>
</PosRpt>
<!-- Data record #38 -->
<PosRpt RptID="0038" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_04" Src="D" R="7">
    <Sub ID="Energy Firm 4" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O1" Src="M" R="21"/>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="100.0000"/>
  <Amt Typ="SSNV" Amt="12600000"/>
</PosRpt>
<!-- Data record #39 -->
<PosRpt RptID="0039" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Qty Typ="GRS" Short="100.0000"/>
  <Amt Typ="LSNV" Amt="9000000"/>
  <Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #40 -->
<PosRpt RptID="0040" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="125.0000"/>
```

```
<Amt Typ="LSNV" Amt="5550000"/>
</PosRpt>
<!-- Data record #41 -->
<PosRpt RptID="0041" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O5" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="125.0000"/>
  <Amt Typ="SSNV" Amt="5625000"/>
</PosRpt>
<!-- Data record #42 -->
<PosRpt RptID="0042" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O5" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="125.0000"/>
  <Amt Typ="SSNV" Amt="5550000"/>
</PosRpt>
<!-- Data record #43 -->
<PosRpt RptID="0043" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_O6" Src="D" R="7">
    <Sub ID="WVU Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
```

```
<Qty Typ="GRS" Short="75.0000"/>
<Amt Typ="SSNV" Amt="3375000"/>
</PosRpt>
<!-- Data record #44 -->
<PosRpt RptID="0044" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_01" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000"/>
  <Amt Typ="LSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #45 -->
<PosRpt RptID="0045" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.5"
    PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Short="100.0000"/>
  <Qty Typ="DAS" Short="90.0000"/>
  <Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #46 -->
<PosRpt RptID="0046" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CP_07" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.5"
    PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Short="100.0000"/>
  <Qty Typ="DAS" Short="90.0000"/>
  <Amt Typ="SSNV" Amt="4500000"/>
</PosRpt>
```

```
</PosUnd>
<Qty Typ="NDAS" Long="100.0000"/>
<Qty Typ="DAS" Long="90.0000"/>
<Amt Typ="LSNV" Amt="4500000"/>
</PosRpt>
<!-- Data record #47 -->
<PosRpt RptID="0047" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="43.3333"/>
  <Amt Typ="SSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #48 -->
<PosRpt RptID="0048" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="200.0000"/>
  <Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #49 -->
<PosRpt RptID="0049" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
```



```
<Qty Typ="GRS" Short="53.3333"/>
<Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #50 -->
<PosRpt RptID="0050" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Pty ID="CP_O8" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="43.3333"/>
  <Amt Typ="LSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #51 -->
<PosRpt RptID="0051" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Pty ID="CP_O8" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Amt Typ="LSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #52 -->
<PosRpt RptID="0052" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Pty ID="CP_O8" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
```

```
</Pty>  
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>  
<PosUnd>  
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">  
    <UndAID AltID="CBT S" AltIDSrc="Q"/>  
  </Undly>  
</PosUnd>  
<Qty Typ="GRS" Long="53.3333"/>  
<Amt Typ="LSNV" Amt="3999750"/>  
</PosRpt>  
</Batch>  
</FIXML>
```

## FIXML Examples – Data Records 53-70

Data records 53-70 display the data records generated by a clearing member when it brings a swap to clearing on behalf of its customers (swap J, as referenced in data records 20-25).

```
<?xml version="1.0" encoding="UTF-8"?>  
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"  
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"  
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">  
<Batch>  
  <!-- Data record #53 -->  
  <PosRpt RptID="0053" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">  
    <Pty ID="CM_00" Src="M" R="92"/>  
    <Pty ID="CCO_ID_O2" Src="M" R="21"/>  
    <Pty ID="XEX2" Src="G" R="22"/>  
    <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>  
    <PosUnd>  
      <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">  
        <UndAID AltID="CBT S" AltIDSrc="Q"/>  
      </Undly>  
    </PosUnd>  
    <Qty Typ="GRS" Long="46.6667"/>  
    <Qty Typ="GRS" Short="46.6667"/>  
    <Amt Typ="LSNV" Amt="3266900"/>  
    <Amt Typ="SSNV" Amt="3266900"/>  
  </PosRpt>  
  <!-- Data record #54 -->  
  <PosRpt RptID="0054" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">  
    <Pty ID="CM_00" Src="M" R="92"/>  
    <Pty ID="CCO_ID_O2" Src="M" R="21"/>  
    <Pty ID="XEX2" Src="G" R="22"/>  
    <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
```

```
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="200.0000"/>
<Qty Typ="GRS" Short="200.0000"/>
<Amt Typ="LSNV" Amt="14500000"/>
<Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #55 -->
<PosRpt RptID="0055" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333"/>
  <Qty Typ="GRS" Short="53.3333"/>
  <Amt Typ="LSNV" Amt="3999750"/>
  <Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #56 -->
<PosRpt RptID="0056" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="46.6667"/>
  <Amt Typ="SSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #57 -->
<PosRpt RptID="0057" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
```

```
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="200.0000"/>
<Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #58 -->
<PosRpt RptID="0058" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="53.3333"/>
<Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #59 -->
<PosRpt RptID="0059" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_10" Src="D" R="7">
  <Sub ID="CP_10" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="46.6667"/>
<Amt Typ="LSNV" Amt="3266900"/>
</PosRpt>
<!-- Data record #60 -->
<PosRpt RptID="0060" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Amt Typ="LSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #61 -->
<PosRpt RptID="0061" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333"/>
  <Amt Typ="LSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #62 -->
<PosRpt RptID="0062" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
```

```
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="43.3333"/>
<Qty Typ="GRS" Short="43.3333"/>
<Amt Typ="LSNV" Amt="3033100"/>
<Amt Typ="SSNV" Amt="3033100"/>
</PosRpt>
<!-- Data record #63 -->
<PosRpt RptID="0063" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Qty Typ="GRS" Short="200.0000"/>
  <Amt Typ="LSNV" Amt="14500000"/>
  <Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #64 -->
<PosRpt RptID="0064" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333"/>
  <Qty Typ="GRS" Short="53.3333"/>
  <Amt Typ="LSNV" Amt="3999750"/>
  <Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #65 -->
<PosRpt RptID="0065" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
```

```
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="43.3333"/>
<Amt Typ="SSNV" Amt="3033100"/>
</PosRpt>
<!-- Data record #66 -->
<PosRpt RptID="0066" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="200.0000"/>
<Amt Typ="SSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #67 -->
<PosRpt RptID="0067" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
<Pty ID="CM_00" Src="M" R="92"/>
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Short="53.3333"/>
<Amt Typ="SSNV" Amt="3999750"/>
</PosRpt>
<!-- Data record #68 -->
<PosRpt RptID="0068" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="43.3333"/>
  <Amt Typ="LSNV" Amt="3033100"/>
</PosRpt>
<!-- Data record #69 -->
<PosRpt RptID="0069" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Amt Typ="LSNV" Amt="14500000"/>
</PosRpt>
<!-- Data record #70 -->
<PosRpt RptID="0070" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000"/>
  <Amt Typ="LSNV" Amt="14500000"/>
</PosRpt>
```



```
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="53.3333"/>
<Amt Typ="LSNV" Amt="3999750"/>
</PosRpt>
</Batch>
</FIXML>
```

## FIXML Examples – Data Records 71-78

Data records 71-78 (from swap L) display the positions generated by a swap involving gold and Eurodollars; as such, these data records display the use of the Price Reference Month data element.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #71 -->
    <PosRpt RptID="0071" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
      MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <Pty ID="CP_33" Src="M" R="92"/>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="GOLD-COMEX" Src="R" MMY="201212">
          <UndAID AltID="CMX GC" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Short="579.3743"/>
      <Amt Typ="SSNV" Amt="100000000"/>
    </PosRpt>
    <!-- Data record #72 -->
    <PosRpt RptID="0072" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
      MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <Pty ID="CP_33" Src="M" R="92"/>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="GOLD-COMEX" Src="R" MMY="201312">
          <UndAID AltID="CMX GC" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
    </PosRpt>
  </Batch>
</FIXML>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="559.9104"/>
<Amt Typ="LSNV" Amt="100000000"/>
</PosRpt>
<!-- Data record #73 -->
<PosRpt RptID="0073" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" MMY="201212">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100000000" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="LSNV" Amt="100000000"/>
</PosRpt>
<!-- Data record #74 -->
<PosRpt RptID="0074" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" MMY="201312">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="100000000" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="SSNV" Amt="100000000"/>
</PosRpt>
<!-- Data record #75 -->
<PosRpt RptID="0075" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201212">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="579.3743"/>
  <Amt Typ="LSNV" Amt="100000000"/>
</PosRpt>
```

```
<!-- Data record #76 -->
<PosRpt RptID="0076" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201312">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="559.9104"/>
  <Amt Typ="SSNV" Amt="100000000"/>
</PosRpt>
<!-- Data record #77 -->
<PosRpt RptID="0077" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" MMY="201212">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="100000000" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="SSNV" Amt="100000000"/>
</PosRpt>
<!-- Data record #78 -->
<PosRpt RptID="0078" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <Pty ID="CP_33" Src="M" R="92"/>
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" MMY="201312">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100000000" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="LSNV" Amt="100000000"/>
</PosRpt>
```

```
</PosRpt>  
</Batch>  
</FIXML>
```

## FIXML Examples – Data Records 79-102

Data records 79-102 (swap M) display the data records generated by swaption strip that entails a number of different swaption expiration dates.

```
<?xml version="1.0" encoding="UTF-8"?>  
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"  
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"  
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">  
<Batch>  
  <!-- Data record #79 -->  
  <PosRpt RptID="0079" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">  
    <Pty ID="CP_51" Src="M" R="92"/>  
    <Pty ID="CCO_ID_O2" Src="M" R="21"/>  
    <Pty ID="XEX2" Src="G" R="22"/>  
    <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20111228"  
      StrkPx="4.50" PxUOM="MMBtu"/>  
    <PosUnd>  
      <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201201">  
        <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>  
      </Undly>  
    </PosUnd>  
    <Qty Typ="GRS" Long="25"/>  
    <Qty Typ="DAS" Long="20"/>  
    <Amt Typ="LSNV" Amt="900000"/>  
  </PosRpt>  
  <!-- Data record #80 -->  
  <PosRpt RptID="0080" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">  
    <Pty ID="CP_51" Src="M" R="92"/>  
    <Pty ID="CCO_ID_O2" Src="M" R="21"/>  
    <Pty ID="XEX2" Src="G" R="22"/>  
    <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120127"  
      StrkPx="4.50" PxUOM="MMBtu"/>  
    <PosUnd>  
      <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201202">  
        <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>  
      </Undly>  
    </PosUnd>  
    <Qty Typ="GRS" Long="25"/>  
    <Qty Typ="DAS" Long="20"/>  
    <Amt Typ="LSNV" Amt="900000"/>
```

```
</PosRpt>
<!-- Data record #81 -->
<PosRpt RptID="0081" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120227"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201203">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="20"/>
  <Amt Typ="LSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #82 -->
<PosRpt RptID="0082" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120327"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201204">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="20"/>
  <Amt Typ="LSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #83 -->
<PosRpt RptID="0083" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120426"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201205">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="20"/>
  <Amt Typ="LSNV" Amt="900000"/>
</PosRpt>
```

```
</PosUnd>
<Qty Typ="GRS" Long="25"/>
<Qty Typ="DAS" Long="20"/>
<Amt Typ="LSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #84 -->
<PosRpt RptID="0084" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120529"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201206">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="20"/>
  <Amt Typ="LSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #85 -->
<PosRpt RptID="0085" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120627"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201207">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="10"/>
  <Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #86 -->
<PosRpt RptID="0086" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120727"
    StrkPx="4.50" PxUOM="MMBtu"/>
```

```
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201208">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="25"/>
<Qty Typ="DAS" Long="10"/>
<Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #87 -->
<PosRpt RptID="0087" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120826"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201209">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="10"/>
  <Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #88 -->
<PosRpt RptID="0088" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120926"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201210">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="10"/>
  <Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #89 -->
<PosRpt RptID="0089" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
```

```
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121029"
  StrkPx="4.50" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201211">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="25"/>
<Qty Typ="DAS" Long="10"/>
<Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #90 -->
<PosRpt RptID="0090" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121128"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201212">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25"/>
  <Qty Typ="DAS" Long="10"/>
  <Amt Typ="LSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #91 -->
<PosRpt RptID="0091" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20111228"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201201">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
```



```
<Qty Typ="DAS" Short="20"/>
<Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #92 -->
<PosRpt RptID="0092" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120127"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201202">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="20"/>
  <Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #93 -->
<PosRpt RptID="0093" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120227"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201203">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="20"/>
  <Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #94 -->
<PosRpt RptID="0094" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
```

```
<Pty ID="CP_00" Src="M" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120327"
  StrkPx="4.50" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201204">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="25"/>
<Qty Typ="DAS" Short="20"/>
<Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #95 -->
<PosRpt RptID="0095" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120426"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201205">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="20"/>
  <Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #96 -->
<PosRpt RptID="0096" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120529"
    StrkPx="4.50" PxUOM="MMBtu"/>
```

```
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201206">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="25"/>
<Qty Typ="DAS" Short="20"/>
<Amt Typ="SSNV" Amt="900000"/>
</PosRpt>
<!-- Data record #97 -->
<PosRpt RptID="0097" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120627"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201207">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="10"/>
  <Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #98 -->
<PosRpt RptID="0098" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120727"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201208">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="10"/>
```

```
<Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #99 -->
<PosRpt RptID="0099" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120826"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201209">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="10"/>
  <Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #100 -->
<PosRpt RptID="0100" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120926"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201210">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="10"/>
  <Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #101 -->
<PosRpt RptID="0101" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
```

```
<Sub ID="SD1" Typ="5"/>
</Pty>
<Pty ID="CCO_ID_O2" Src="M" R="21"/>
<Pty ID="XEX2" Src="G" R="22"/>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121029"
  StrkPx="4.50" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201211">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Short="25"/>
<Qty Typ="DAS" Short="10"/>
<Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
<!-- Data record #102 -->
<PosRpt RptID="0102" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <Pty ID="CP_51" Src="M" R="92"/>
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Pty ID="CCO_ID_O2" Src="M" R="21"/>
  <Pty ID="XEX2" Src="G" R="22"/>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121128"
    StrkPx="4.50" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201212">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="25"/>
  <Qty Typ="DAS" Short="10"/>
  <Amt Typ="SSNV" Amt="425000"/>
</PosRpt>
</Batch>
</FIXML>
```

## FIXML Examples – Data Records 103-106

Data records 103-106 show the position records resulting from all of the components of a commodity index swap (swap N).

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
```

```
<Batch>
  <!-- Data record #103 -->
  <PosRpt RptID="0103" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
    <Pty ID="CP_10" Src="M" R="92"/>
    <Instrmt SecTyp="CMDTYSWAP" MMY="20110915"/>
    <PosUnd>
      <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
        <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Short="10.0000"/>
    <Amt Typ="SSNV" Amt="1302000"/>
  </PosRpt>
  <!-- Data record #104 -->
  <PosRpt RptID="0104" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
    <Pty ID="CP_10" Src="M" R="92"/>
    <Instrmt SecTyp="CMDTYSWAP" MMY="20110915"/>
    <PosUnd>
      <Undly ID="JET FUEL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
        <UndAID AltID="OTHER" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Short="100000.0000" UOM="Gal"/>
    <Amt Typ="SSNV" Amt="330000"/>
  </PosRpt>
  <!-- Data record #105 -->
  <PosRpt RptID="0105" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
    <Pty ID="CP_10" Src="M" R="92"/>
    <Pty ID="CP_13" Src="D" R="7">
      <Sub ID="AIRLINE1" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="CMDTYSWAP" MMY="20110915"/>
    <PosUnd>
      <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
        <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Long="10.0000"/>
    <Amt Typ="LSNV" Amt="1302000"/>
  </PosRpt>
  <!-- Data record #106 -->
  <PosRpt RptID="0106" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD"
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
    <Pty ID="CP_10" Src="M" R="92"/>
```

```
<Pty ID="CP_13" Src="D" R="7">
  <Sub ID="AIRLINE1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP" MMY="20110915"/>
<PosUnd>
  <Undly ID="JET FUEL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
    <UndAID AltID="OTHER" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="100000.0000" UOM="Gal"/>
<Amt Typ="LSNV" Amt="330000"/>
</PosRpt>
</Batch>
</FIXML>
```

## FIXML Examples – Data Records 107-110

Data records 107-110 show the position records generated by each exposure or “leg” of a locational basis swap (swap O).

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #107 -->
    <PosRpt RptID="0107" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
      MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="1">
      <Pty ID="CM_00" Src="M" R="92"/>
      <Pty ID="ICEU" Src="M" R="21"/>
      <Pty ID="IEPA" Src="G" R="22"/>
      <!-- > MIC for ICE Atlanta </-->
      <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP" MMY="20110928"/>
      <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201110">
          <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Short="10.0000"/>
      <Amt Typ="SSNV" Amt="350000"/>
    </PosRpt>
    <!-- Data record #108 -->
    <PosRpt RptID="0108" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
      MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="1">
      <Pty ID="CM_00" Src="M" R="92"/>
      <Pty ID="ICEU" Src="M" R="21"/>
      <Pty ID="IEPA" Src="G" R="22"/>
```

```
<!-- > MIC for ICE Atlanta </-->
<Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP" MMY="20110928"/>
<PosUnd>
  <Undly ID="NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-INSIDE FERC" Src="R"
    MMY="201110">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="10.0000"/>
<Amt Typ="LSNV" Amt="360000"/>
</PosRpt>
<!-- Data record #109 -->
<PosRpt RptID="0109" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="ICEU" Src="M" R="21"/>
  <Pty ID="IEPA" Src="G" R="22"/>
  <!-- > MIC for ICE Atlanta </-->
  <Pty ID="CP_50" Src="D" R="7">
    <Sub ID="Gas Company Inc" Typ="5"/>
  </Pty>
  <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP" MMY="20110817"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="10.0000"/>
  <Amt Typ="LSNV" Amt="350000"/>
</PosRpt>
<!-- Data record #110 -->
<PosRpt RptID="0110" BizDt="2011-08-17" TxnTm="2011-08-17T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="2">
  <Pty ID="CM_00" Src="M" R="92"/>
  <Pty ID="ICEU" Src="M" R="21"/>
  <Pty ID="IEPA" Src="G" R="22"/>
  <!-- > MIC for ICE Atlanta </-->
  <Pty ID="CP_50" Src="D" R="7">
    <Sub ID="Gas Company Inc" Typ="5"/>
  </Pty>
  <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP" MMY="20110817"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-INSIDE FERC" Src="R"
      MMY="201110">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
```



```
<Qty Typ="GRS" Short="10.0000"/>  
<Amt Typ="SSNV" Amt="360000"/>  
</PosRpt>  
</Batch>  
</FIXML>
```

## FIXML Examples – Data Records 111-112 and 113-120

Data records 111-112 (swap P) display the data records generated by a swap dealer who enters into a Diversified Commodity Index swap and chooses to report the paired swaps in terms of the index, and not decompose the exposure of that index. Data records 113-120 again display exposures from swap P, but now they are decomposed are reported in terms of the underlying Futures Equivalent positions.

```
<?xml version="1.0" encoding="UTF-8"?>  
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"  
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"  
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">  
<Batch>  
  <!-- Data record #111 -->  
  <PosRpt RptID="0111" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">  
    <Pty ID="CP_ZZ" Src="M" R="92"/>  
    <Instrmt SecTyp="CMDTYSWAP"/>  
    <PosUnd>  
      <Undly ID="DJUBENTR" Src="A" MMY="201109">  
        <UndAID AltID="DiversifiedCommodityIndex" AltIDSrc="Q"/>  
      </Undly>  
    </PosUnd>  
    <Qty Typ="GRS" Short="230267.8373" UOM="Ccy" UOMCcy="USD"/>  
    <Amt Typ="SSNV" Amt="230267.8373"/>  
  </PosRpt>  
  <!-- Data record #112 -->  
  <PosRpt RptID="0112" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"  
    MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">  
    <Pty ID="CP_ZZ" Src="M" R="92"/>  
    <Pty ID="CP_AB" Src="D" R="7">  
      <Sub ID="PENSION FUND" Typ="5"/>  
    </Pty>  
    <Instrmt SecTyp="CMDTYSWAP"/>  
    <PosUnd>  
      <Undly ID="DJUBENTR" Src="A" MMY="201109">  
        <UndAID AltID="DiversifiedCommodityIndex" AltIDSrc="Q"/>  
      </Undly>  
    </PosUnd>  
    <Qty Typ="GRS" Long="230267.8373" UOM="Ccy" UOMCcy="USD"/>  
    <Amt Typ="LSNV" Amt="230267.8373"/>  
  </PosRpt>
```

```
<!-- Data record #113 -->
<PosRpt RptID="0113" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="1.6329"/>
  <Amt Typ="SSNV" Amt="66133.3169"/>
</PosRpt>
<!-- Data record #114 -->
<PosRpt RptID="0114" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="0.2937"/>
  <Amt Typ="SSNV" Amt="43181.6993"/>
</PosRpt>
<!-- Data record #115 -->
<PosRpt RptID="0115" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GASOLINE-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX RB" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Short="0.3147"/>
  <Amt Typ="SSNV" Amt="46927.0508"/>
</PosRpt>
<!-- Data record #116 -->
<PosRpt RptID="0116" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="OIL-WTI-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX CL" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
```

```
</Undly>
</PosUnd>
<Qty Typ="GRS" Short="0.9253"/>
<Amt Typ="SSNV" Amt="74025.7703"/>
</PosRpt>
<!-- Data record #117 -->
<PosRpt RptID="0117" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="1.6329"/>
  <Amt Typ="LSNV" Amt="66133.3169"/>
</PosRpt>
<!-- Data record #118 -->
<PosRpt RptID="0118" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.2937"/>
  <Amt Typ="LSNV" Amt="43181.6993"/>
</PosRpt>
<!-- Data record #119 -->
<PosRpt RptID="0119" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
  MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Pty ID="CP_ZZ" Src="M" R="92"/>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GASOLINE-NEW YORK-NYMEX" Src="R" MMY="201111">
```

```
<UndAID AltID="NYMEX RB" AltIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.3147"/>
<Amt Typ="LSNV" Amt="46927.0508"/>
</PosRpt>
<!-- Data record #120 -->
<PosRpt RptID="0120" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD"
MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
<Pty ID="CP_ZZ" Src="M" R="92"/>
<Pty ID="CP_AB" Src="D" R="7">
<Sub ID="PENSION FUND" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
<Undly ID="OIL-WTI-NYMEX" Src="R" MMY="201111">
<UndAID AltID="NYMEX CL" AltIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.9253"/>
<Amt Typ="LSNV" Amt="74025.7703"/>
</PosRpt>
</Batch>
</FIXML>
```

## CFTC 80-byte Large Trader Report from Reporting Entities “LRP”

Examples LRP-1 and LRP-2 use Position Report to report delivery notification of 4 contracts of NYMEX Natural Gas and the resulting end-of-day position for a customer of CP\_00.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #LRP-1 -->
    <PosRpt RptID="LRP-1" BizDt="2012-02-09" TxnTm="2012-02-09T17:00:10-05:00" Ccy="USD"
      MsgEvtSrc="LRP" PosCpcty="3">
      <Pty ID="CP_00" Src="M" R="92"/>
      <Pty ID="000024689753" Src="D" R="38">
        <Sub ID="Energy Firm 1" Typ="5"/>
      </Pty>
      <Instrmt ID="NG" Src="8" SecTyp="FUT" Exch="XNYM" MMY="201202"/>
      <Qty Typ="DN" Long="4"/>
    </PosRpt>
    <!-- Data record #LRP-2 -->
    <PosRpt RptID="LRP-2" BizDt="2012-02-09" TxnTm="2012-02-09T17:00:10-05:00" Ccy="USD"
      MsgEvtSrc="LRP" PosCpcty="3">
      <Pty ID="CP_00" Src="M" R="92"/>
      <Pty ID="000024689753" Src="D" R="38">
        <Sub ID="Energy Firm 1" Typ="5"/>
      </Pty>
      <Instrmt ID="NG" Src="8" SecTyp="FUT" Exch="XNYM" MMY="201202"/>
      <Qty Typ="FIN" Long="1"/>
    </PosRpt>
  </Batch>
</FIXML>
```

Examples LRP-3 and LRP-4 use Position Maintenance Report to amend the LRP-1 delivery notification and cancel the LRP-2 end-of-day position report.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd">
  <Batch>
    <!-- Data record #LRP-3: Amend LRP-1 -->
    <PosMntRpt RptID="LRP-1" BizDt="2012-02-09" TxnTm="2012-02-09T18:00:10-05:00" Ccy="USD"
      TxnTyp="6" Actn="2" Stat="3" PosCpcty="1">
      <Pty ID="CP_00" Src="M" R="92"/>
      <Pty ID="000024689753" Src="D" R="38">
        <Sub ID="Energy Firm 1" Typ="5"/>
      </Pty>
    </PosMntRpt>
  </Batch>
</FIXML>
```

```
<Instrmt ID="NG" Src="8" SecTyp="FUT" Exch="XNYM" MMY="201202"/>
  <Qty Typ="DN" Long="5"/>
</PosMntRpt>
<!-- Data record #LRP-4: Cancel LRP-2 -->
<PosMntRpt RptID="LRP-2" BizDt="2012-02-09" TxnTm="2012-02-09T18:00:10-05:00" Ccy="USD"
  TxnTyp="6" Actn="3" Stat="3" PosCpcty="1">
  <Pty ID="CP_00" Src="M" R="92"/>
  <Pty ID="000024689753" Src="D" R="38">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt ID="NG" Src="8" SecTyp="FUT" Exch="XNYM" MMY="201202"/>
  <Qty Typ="FIN" Long="1"/>
</PosMntRpt>
</Batch>
</FIXML>
```

## Appendix E – Data Element Mapping

### CFTC Section 20.3(b) Data Elements: Clearing Organizations

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
-						Context: @RptID=<unique> @MsgEvtSrc= <b>COR</b> @BizDt  PosMaintRptID(721) MessageEventSource(1011) ClearingBusinessDate(715)
1	An identifier assigned by the Commission to the <u>reporting entity clearing organization</u>	An identifier for each swaps clearing organization, assigned by the CFTC. The list of identifiers may change/expand over time.	CME (CME Clearing House) ICUS (ICE Clear US) ICEU (ICE Clear Europe) LCH (LCH.Clearnet) NGX (Natural Gas Exchange)	Clearing OrganizationId [Field 1]	onBehalfOf/partyReference@http (where partyReference@http = party@id)  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src= <b>IBM</b> (CFTC reporting firm identifier) Pty@R= <b>21 (Clearing Organization)92 (Reporting Market Center)</b>  PartyID(448) PartyIDSource(447) PartyRole(452)
2	The identifier assigned by the clearing organization to the clearing member	A unique identifier for each clearing member of a clearing organization, assigned by that clearing organization. Members may have multiple ID's assigned by multiple clearing organizations.  <i>[This identifier is assigned by CFTC, not the clearing organization.]</i>		Clearing MemberId [Field 2]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id)  exposure/relatedParty/role='CounterParty'  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src= <b>D (Proprietary / Custom code)IBM</b> (CFTC reporting firm identifier) Pty@R=4 (Clearing firm)  PartyID(448) PartyIDSource(447) PartyRole(452)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
3	The identifier assigned by the clearing organization for a cleared product	A unique identifier for each cleared product that is assigned by the clearing organization. If the clearing code and commodity code are different, both must be provided.		Cleared ProductId [Field 3]	exposure/productId[@productIdScheme='clearing_org_product_code']	Instrmt@ID=<code> Instrmt@Src=H (Clearing Organization)  <i>if commodity code is different:</i> Instrmt/AID@AltID=<cc> Instrmt/AID@AltIDSrc=M (Marketplace)  SecurityID(48) SecurityIDSource(22) SecurityAltID(455) SecurityAltIDSource(456)
4	The reporting day	Identifies the day for which the records pertain (i.e. closing of books or valuations) or at the closing of the trading session.  <u>Clarification of usage: the "as of" date and time of record creation.</u>	YYYY-MM-DD hh:mm:ss-hh:mm	ReportingDate [Field 4], ReportingTime [Field 5]	asOfDate asOfTime	@BizDt @TxnTm  ClearingBusinessDate(715) TransactTime(60)
5	A proprietary or clearing member customer account indicator	Designate as house or customer position.	"House" or "Customer"	Position Ownership [Field 6]	exposure/category	Pty@ID=H (House) or C (Customer) Pty@Src=D (Proprietary) Pty@R=38 (Position Account)  PartyID(448) PartyIDSource(447) PartyRole(452)



	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
6	The futures equivalent month	Corresponds to the price exposure resulting from the swap. The futures equivalent positions generated from a swap would be the portfolio of futures contracts that would most closely provide the price exposure of that swap. The format may include days.	YYYY-MM or YYYY-MM-DD	Futures Equivalent Month [Field 7]	exposure/futuresEquivalentMonth	Undly@MMY  UnderlyingMaturityMonthYear(313)
6(i)	Price reference month	The calendar month exposure resulting from 1) a situation where a paired swap does not reference a DCM contract in §20.2 and the delivery of the instruments comprising the cash market index used for pricing does not coincide with any delivery window of a relevant DCM contract; or, 2) any exposure reported as part of a paired swap but which is not in any of the commodities (or substantially the same commodities) underlying the DCM contracts listed in § 20.2. The price reference month should, by definition, only be reported when there is not an applicable futures equivalent month for the position being reported. The format provided should be year and month only.	YYYY-MM	PriceReferenceMonth [Field 8]	exposure/priceReferenceMonth	Undly@PxRefMo [Mutually exclusive with Undly@MMY]  UnderlyingContractPriceRefMonth(#1837)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
7	The commodity reference price	CRP refers to the term as defined in Sub-Annex A of the 2005 ISDA Commodity Definitions, or to any subsequent versions of that document. CRPs are discussed further in this Guidebook.  <i>[Guidebook notes call for the Bloomberg ticker symbol rather than an ISDA definition when reporting a Diversified Commodity Index position.]</i>		Commodity ReferencePrice [Field 9]	exposure/underlyingAsset/commodity/instrumentId[contains(@instrumentIdScheme, 'commodity-reference-price')]	Undly@ID Undly@Src= <del>(b)(1)</del> R (ISDA Definition) or A (Bloomberg)  UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)
7(i)	CRP position type indicator	Additional information related to the pricing of the swaps position, specifically an indicator referring to the position type as defined below in the Guidebook. Position Type Indicators should be populated with one of the four options for each reportable swap and swaption position.	"TwoComponentIntercommoditySpread"; "IndexOrBasket"; "TwoComponentLocationalBasis"; "Other"	PositionType Indicator [Field 10]	exposure/exposureType	@ConRefPosType 0 = Two Component Intercommodity Spread 1 = Index or Basket 2 = Two Component Locational Basis <del>993</del> = Other  ContractRefPosType( <del>(b)(1)</del> 1833)
8	Gross long swap positions	For cleared, state number of gross long futures equivalent contracts that make up the targeted contract. Format: decimal (4). If quote is in units other than contracts include the quoteUnits. If quote is in valuation, include currency (use ISO currency code).		GrossLong SwapPosition [Field 11], GrossLong SwapPosition Units [Field 12], GrossLong SwapPosition Currency [Field 13]	exposure/quote/value exposure/quote/measureType='LongSwapPosition' exposure/quote/quoteUnits exposure/quote/currency	Qty@Typ=GRS Qty@Long=<position> Qty@UOMCcy Qty@UOM  PosType(703) LongQty(704) PosQtyUnitOfMeasureCurrency( <del>(b)(1)</del> 835) PosQtyUnitOfMeasure( <del>(b)(1)</del> 836)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
9	Gross short swap positions	For cleared, state number of gross short futures equivalent contracts that make up the targeted contract. Format: decimal (4). If quote is in units other than contracts include the quoteUnits. If quote is in valuation, include currency (use ISO currency code).		GrossShortSwapPosition [Field 14], GrossShortSwapPositionUnits [Field 15], GrossShortSwapPositionCurrency [Field 16]	exposure/quote/value exposure/quote/measureType='ShortSwapPosition' exposure/quote/quoteUnits exposure/quote/currency	Qty@Typ=GRS Qty@Short=<position> Qty@UOMCcy Qty@UOM  PosType(703) ShortQty(705) PosQtyUnitOfMeasureCurrency( <del>td</del> 1835) PosQtyUnitOfMeasure( <del>td</del> 1836)
10	A swaption put or call side indicator	Put indicates a long or short put. Call indicates a long or short call.	"Put" or "Call"	SwaptionPutOrCall [Field 17]	exposure/optionType	Instrmt@PutCall  PutOrCall(201)
11	A swaption expiration date	Indicates the year, month and day when the swaption expires	YYYY-MM-DD	SwaptionExpirationDate [Field 18]	exposure/expirationDate	Instrmt@MMY using YYYYMMDD format  MaturityMonthYear(200)
12	A swaption strike price	Strike price of swaption, using pricing convention of contract. Includes currency (native) or unit and decimal (use ISO currency code). Reported in dollars, not cents. Values can be negative. Format: decimal (4)		SwaptionStrikePrice [Field 19], SwaptionStrikePriceUnits [Field 20], SwaptionStrikePriceCurrency [Field 21]	exposure/quote/value exposure/quote/measureType='StrikePrice' exposure/quote/quoteUnit	Instrmt@StrkPx Instrmt@PxUOMCcy Instrmt@PxUOM  StrikePrice(202) PriceUnitOfMeasureCurrency(1716) PriceUnitOfMeasure(1191)
12(i)	Non-standard swaption indicator	An indicator that identifies swaption positions that have multiple strike prices and/or features that make the calculation of a non-delta adjusted swaption position infeasible.	"NonStandard"; "Standard"	NonstandardSwaptionIndicator [Field 22]	exposure/productType	Instrmt@SecTyp=SWAPTION or CMDTYSWAP Instrmt@SubTyp [omitted] = N/A S = Standard N = Nonstandard  SecurityType(167) SecuritySubType(762)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
13	Gross long non-delta-adjusted swaption positions	For cleared, state number of gross long non-delta adjusted futures equivalent contracts. Use ISO currency code. Format: decimal (4)		GrossLongNonDeltaAdjustedSwaptionPosition [Field 23], GrossLongNonDeltaAdjustedSwaptionPositionUnits [Field 24], GrossLongNonDeltaAdjustedSwaptionPositionCurrency [Field 25]	exposure/quote/value exposure/quote/measureType='NonDeltaAdjustedLongSwaptionPosition'	Qty@Type= <b>NDAS</b> Qty@Long  PosType(703) LongQty(704)
14	Gross short non-delta-adjusted swaption positions	For cleared, state number of gross short non-delta adjusted futures equivalent contracts. Use ISO currency code. Format: decimal (4)		GrossShortNonDeltaAdjustedSwaptionPosition [Field 26], GrossShortNonDeltaAdjustedSwaptionPositionUnits [Field 27], GrossShortNonDeltaAdjustedSwaptionPositionCurrency [Field 28]	exposure/quote/value exposure/quote/measureType='NonDeltaAdjustedShortSwaptionPosition'	Qty@Type= <b>NDAS</b> Qty@Short  PosType(703) ShortQty(705)

### CFTC Section 20.3(c) Data Elements: Clearing Organizations

For all futures equivalent months, clearing organizations shall report end of reporting day settlement prices for each cleared product and deltas for every unique swaption put and call, expiration date, and strike price.

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
-						Context: @RptID=<unique> @MsgEvtSrc=ESP @BizDt  PosMaintRptID(721) MessageEventSource(1011) ClearingBusinessDate(715)
1	Reporting day	Identifies the day for which the records pertain (i.e. closing of books or valuations) or at the closing of the trading session.  Clarification of usage: the "as of" date and time of record creation.	YYYY-MM-DD hh:mm:ss-hh:mm	ReportingDate [Field 1], ReportingTime [Field 2]	asOfDate asOfTime	@BizDt @TxnTm  ClearingBusinessDate(715) TransactTime(60)
2	Futures equivalent month	Provide the native contract's expiration date.	YYYY-MM or YYYY-MM-DD	Futures Equivalent Month [Field 3]	exposure/futuresEquivalentMonth	Undly@MMY UnderlyingMaturityMonthYear(313)
3	Settlement price	The recognized price by that clearing organization for that cleared product on that trading day.		Settlement Price [Field 4], Settlement PriceUnits [Field 5], Settlement PriceCurrency [Field 6]	exposure/quote/value exposure/quote/measureType='SettlementPrice' exposure/quote/quoteUnit	@SetPx Instrmt@PxUOMCcy Instrmt@PxUOM  SettPrice(730) PriceUnitOfMeasureCurrency(1716) PriceUnitOfMeasure(1191)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
4	Cleared product identifier	A unique identifier for each cleared product that is assigned by the clearing organization. <i>If the clearing code and commodity code are different, both must be provided.</i>		Cleared ProductId [Field 7]	exposure/productId[@productIdScheme='clearing_org_product_code']	Instrmt@ID=<code> Instrmt@Src=H (Clearing Organization)  <i>if commodity code is different:</i> Instrmt/AID@AltID=<cc> Instrmt/AID@AltIDSrc=M (Marketplace)  SecurityID(48) SecurityIDSource(22) SecurityAltID(455) SecurityAltIDSource(456)
5	Swaption put or call side indicator	Put indicates a long or short put. Call indicates a long or short call.	"Put: or "Call"	Swaption PutOrCall [Field 8]	exposure/optionType	Instrmt@PutCall  PutOrCall(201)
6	Swaption expiration date	Indicates the year, month and day when the swaption expires	YYYY-MM-DD	Swaption ExpirationDate [Field 9]	exposure/expirationDate	Instrmt@MMY <i>using YYYYMMDD format</i>
7	Swaption strike price	Strike price of swaption, using pricing convention of contract. Includes currency (native) or unit and decimal (use ISO currency code). Reported in dollars, not cents. Values can be negative. Format: decimal (4).		SwaptionStrike Price [Field 10], SwaptionStrike PriceUnits [Field 11], SwaptionStrike PriceCurrency [Field 12]	exposure/quote/value exposure/quote/measureType='StrikePrice' exposure/quote/quoteUnit	Instrmt@StrkPx Instrmt@PxUOMCcy Instrmt@PxUOM  StrikePrice(202) PriceUnitOfMeasureCurrency(1716) PriceUnitOfMeasure(1191)
8	Swaption delta factor	The factor used by the Clearing Organization to convert the gross options into delta-adjusted positions. Format: decimal (4)		SwaptionDelta Factor [Field 13]	exposure/quote/value exposure/quote/measureType='DeltaFactor'	@PxDelta  PriceDelta(811)

	<b>Data Element</b>	<b>Description, Purpose or Instruction</b>	<b>Valid Values</b>	<b>Pipe File</b>	<b>FpML exposureReport</b>	<b>FIXML PositionReport</b>
9	Clearing organization identifier	An identifier for each swaps clearing organization, assigned by the CFTC. Clearing organization should use previously assigned ID if exists. The list of identifiers may change/expand over time.	CME (CME Clearing House) ICUS (ICE Clear US) ICEU (ICE Clear Europe) LCH (LCH.Clearnet) NGX (Natural Gas Exchange)	Clearing OrganizationId [Field 14]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id) exposure/relatedParty/role='ClearingService'  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src= <b>IdM (CFTC reporting firm identifier)</b> Pty@R=21 (Clearing Organization)  PartyID(448) PartyIDSource(447) PartyRole(452)

**CFTC Section 20.4(c) Data Elements: Reporting Entities**

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
-						Context: @RptID=<unique> @MsgEvtSrc=LPR @BizDt  PosMaintRptID(721) MessageEventSource(1011) ClearingBusinessDate(715)
1	An identifier assigned by the Commission to the reporting entity	Reporting Firm ID assigned by CFTC for each reporting affiliate (legal entity) within an organization. Reporting entity should use previously assigned ID if it exists.		Clearing MemberId [Field 1]	onBehalfOf/partyReference @http (where partyReference@http = party@id)  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src=IBM (CFTC reporting firm identifier) Pty@R=92 (Reporting Market Center)  PartyID(448) PartyIDSource(447) PartyRole(452)
2	An identifier indicating that a principal or counterparty position is being reported	An identifier assigned by the reporting entity to describe the ownership of the position (principal/agent or counterparty/customer). In the situation of a clearing member reporting paired swaps held by their customers (but to which the clearing member is not a principal), the clearing member may label the data records reflecting the positions of the customer as "Customer" and represent the positions opposite their customer's positions as "Agent."	"Principal"/"Agent" or "Counterparty"/"Customer"	Position Ownership [Field 2]	exposure/category	@PosCpcty  PositionCapacity(IBM1834) 0 = Principal 1 = Agent 2 = Customer 3 = Counterparty 0 = Principal/Agent 1 = Counterparty/Customer



	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
3	A 102S identifier assigned by the reporting entity to its counterparty	A unique identifier for each reporting entity or counterparty/customer as assigned by the reporting entity. Reporting entities will provide for both principal/agent and counterparty/customer. If the reporting entity currently identifies a counterparty on a Form 102, the identifier used on the Form 102 may also be used for the 102S identifier, as long as the same legal entity is referenced.		102SId [Field 3]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id) exposure/relatedParty/role= 'CounterParty'  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src=D (proprietary) Pty@R=7 (Entering Firm)  PartyID(448) PartyIDSource(447) PartyRole(452)
4	The name of the counterparty whose position is being reported	Identifies the legal name of the counterparty whose position is reported as identified on the 102S filing. Reporting entities will provide for both principal and counterparty or agent and customer.		Counterparty Name [Field 4]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id) exposure/relatedParty/role= 'Principal' or 'CounterParty'  ../party@id ../party/partyId ../party/partyName	Pty/Sub@ID=<legal name> Pty/Sub@Typ=5 (Full legal name of firm) where Pty@R=7 (Entering Firm)  PartySubID(523) PartySubIDType(803)
5	The reporting day	Identifies the day for which the records pertain ( <i>i.e.</i> closing of books or valuations) or at the closing of the trading session.  <u>Clarification of usage: the "as of" date and time of record creation.</u>		ReportingDate [Field 5], ReportingTime [Field 6]	asOfDate asOfTime	@BizDt @TxnTm  ClearingBusinessDate(715) TransactTime(60)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
6	If cleared, the identifier for the cleared product assigned by the clearing organization	A unique identifier for each cleared product that's assigned by the clearing organization. If the clearing code and commodity code are different, both must be provided. If uncleared, then this field will be null.		Cleared ProductId [Field 7]	exposure/ productId[@productIdSche me='clearing_org_product_ code']	Instrmt@ID=<code> Instrmt@Src=H (Clearing Organization)  <i>if commodity code is different:</i> Instrmt/AID@AltID=<cc> Instrmt/AID@AltIDSrc=M (Marketplace)  SecurityID(48) SecurityIDSource(22) SecurityAltID(455) SecurityAltIDSource(456)
7	The commodity underlying the reportable positions	Identifies which of the 46 commodities listed the record refers to, including the exchange and commodity code.		Underlying Commodity [Field 8]	xposureReport/exposure/un derlyingAsset/commodity/c ommodityBase	Undly/UndAID@AltID Undly/UndAID@AltIDSrc= <del>ttb</del> Q (ISDA-CFTC Commodity Code)  UnderlyingSecurityAltID(458) UnderlyingSecurityAltIDSource(459)
8	The futures equivalent month	Corresponds to the price exposure resulting from the swap. The futures equivalent positions generated from a swap would be the portfolio of futures contracts that would most closely provide the price exposure of that swap. The format provided should be year and month only.	YYYY-MM	Futures Equivalent Month [Field 9]	exposure/futuresEquivalent Month	Undly@MMY UnderlyingMaturityMonthYear(313)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
8(i)	Price reference month	The calendar month exposure resulting from 1) a situation where a paired swap does not reference a DCM contract in §20.2 and the delivery of the instruments comprising the cash market index used for pricing does not coincide with any delivery window of a relevant DCM contract; or, 2) any exposure reported as part of a paired swap but which is not in any of the commodities (or substantially the same commodities) underlying the DCM contracts listed in § 20.2. The price reference month should, by definition, only be reported when there is not an applicable futures equivalent month for the position being reported. The format provided should be year and month only.	YYYY-MM	PriceReferenceMonth [Field 10]	exposure/priceReferenceMonth	Undly@PxRefMo [Mutually exclusive with Undly@MMY]  UnderlyingContractPriceRefMonth(tbd1837)
9	A cleared or uncleared indicator	Identifies if the product is cleared by a clearing organization. If the product is cleared, the Clearing Org ID and Clearing Product ID are required.	"True"=Cleared; "False"=Uncleared	Cleared Uncleared Indicator [Field 11]	exposure/cleared	@Clr  ClearedIndicator(tbd1832)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
10	A clearing organization identifier	An identifier for each swaps clearing organization, assigned by the CFTC. Clearing member should provide the same Clearing Org ID used in § 20.3(b)(1). The list of identifiers may change/expand over time. If uncleared, then this field will be null.	CME (CME Clearing House) ICUS (ICE Clear US) ICEU (ICE Clear Europe) LCH (LCH.Clearnet) NGX (Natural Gas Exchange)	Clearing OrganizationId [Field 12]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id) exposure/relatedParty/role='ClearingService'  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src= <del>(b)(1)</del> M (CFTC reporting firm identifier) Pty@R=21 (Clearing Organization)  PartyID(448) PartyIDSource(447) PartyRole(452)
11	The commodity reference price	CRP refers to the term as defined in Sub-Annex A of the 2005 ISDA Commodity Definitions, or to any subsequent versions of that document.  <i>[Guidebook notes call for the Bloomberg ticker symbol rather than an ISDA definition when reporting a Diversified Commodity Index position.]</i>		Commodity ReferencePrice [Field 13]	exposure/underlyingAsset/commodity/instrumentId[@instrumentIdScheme='.../commodity-reference-price']	Undly@ID Undly@Src= <del>(b)(1)</del> R (ISDA Definition) or A (Bloomberg)  UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)
11(i)	CRP position type indicator	Additional information related to the pricing of the swaps position, specifically an indicator referring to the position type as defined below in the Guidebook. Position Type Indicators should be populated with one of the four options for each reportable swap and swaption position.	"TwoComponentIntercommoditySpread"; "IndexOrBasket"; "TwoComponentLocationalBasis"; "Other"	PositionType Indicator [Field 14]	exposure/exposureType	@ConRefPosType 0 = Two Component Intercommodity Spread 1 = Index or Basket 2 = Two Component Locational Basis 999 = Other  ContractRefPosType( <del>(b)(1)</del> 1833)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
12	An execution facility indicator	Indicates if the trade was conducted on an execution facility. For cleared swaps, compression, novation, and other similar actions may result in a position for which no execution facility can be assigned the indicator may be null. For uncleared open swaps, the indicator must be the ISO MIC code. [See <a href="http://www.iso15022.org/MIC/homepageMIC.htm">http://www.iso15022.org/MIC/homepageMIC.htm</a> ]	" " – null; MIC	Execution FacilityId [Field 15]	exposure/relatedParty/partyReference@http (where partyReference@http = party@id) exposure/relatedParty/role='ExecutionFacility'  ../party@id ../party/partyId ../party/partyName	Pty@ID=<identifier> Pty@Src=G (MIC) Pty@R=22 (Exchange)  PartyID(448) PartyIDSource(447) PartyRole(452)
13	Long paired swap positions	State number of gross long futures equivalent contracts that make up the targeted contract. Format: decimal (4). If quote is in units other than contracts include the quoteUnits. If quote is in valuation, include currency (use ISO currency code).		GrossLong SwapPosition [Field 16], GrossLong SwapPosition Units [Field 17], GrossLong SwapPosition Currency [Field 18]	exposure/quote/value exposure/quote/measureType='LongSwapPosition' exposure/quote/quoteUnits exposure/quote/currency	Qty@Typ=GRS Qty@Long=<position> Qty@UOMCcy or Qty@UOM  PosType(703) LongQty(704) PosQtyUnitOfMeasureCurrency( <a href="#">#d1836</a> ) PosQtyUnitOfMeasure ( <a href="#">#d1835</a> )
14	Short paired swap positions	State number of gross short futures equivalent contracts that make up the targeted contract. Format: decimal (4). If quote is in units other than contracts include the quoteUnits. If quote is in valuation, include currency (use ISO currency code).		GrossShort SwapPosition [Field 19], GrossShort SwapPosition Units [Field 20], GrossShort SwapPosition Currency [Field 21]	exposure/quote/value exposure/quote/measureType='ShortSwapPosition' exposure/quote/quoteUnits exposure/quote/currency	Qty@Typ=GRS Qty@Short=<position> Qty@UOMCcy or Qty@UOM  PosType(703) ShortQty(705) PosQtyUnitOfMeasureCurrency( <a href="#">#d1836</a> ) PosQtyUnitOfMeasure ( <a href="#">#d1835</a> )

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
15	A swaption put or call side indicator	Put indicates a long or short put. Call indicates a long or short call.	"Put" or "Call"	Swaption PutOrCall [Field 22]	exposure/optionType	Instrmt@PutCall  PutOrCall(201)
16	A swaption expiration date	Indicates the year, month and day when the swaption expires.	YYYY-MM-DD	Swaption ExpirationDate [Field 23]	exposure/expirationDate	Instrmt@MMY <i>using YYYYMMDD format</i>  MaturityMonthYear(200)
17	A swaption strike price	Strike price of swaption, using pricing convention of contract. Includes currency (native) or unit and decimal (use ISO currency code). Reported in dollars, not cents. Values can be negative. Format: decimal (4).		SwaptionStrike Price [Field 24], SwaptionStrike PriceUnits [Field 25], SwaptionStrike PriceCurrency [Field 26]	exposure/quote/value exposure/quote/measureType='StrikePrice' exposure/quote/quoteUnit	Instrmt@StrkPx Instrmt@PxUOMCcy Instrmt@PxUOM  StrikePrice(202) PriceUnitOfMeasureCurrency(1716) PriceUnitOfMeasure(1191)
17(i)	Non-standard swaption indicator	An indicator that identifies swaption positions that have multiple strike prices and/or features that make the calculation of a non-delta adjusted swaption position infeasible.	"NonStandard"; "Standard"	Nonstandard Swaption Indicator [Field 27]	exposure/productType	Instrmt@SecType= <b>SWAPTION</b> or <b>CMDTYSWAP</b> Instrmt@SubType [omitted] = N/A S = Standard N = Nonstandard  SecurityType(167) SecuritySubType(762)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
18	Long non-delta-adjusted paired swaption positions	Indicates number of gross long non-delta adjusted futures equivalent contracts. Use ISO currency code. Format: decimal (4).		GrossLongNonDeltaAdjustedSwaptionPosition [Field 28], GrossLongNonDeltaAdjustedSwaptionPositionUnits [Field 29], GrossLongNonDeltaAdjustedSwaptionPositionCurrency [Field 30]	exposure/quote/value exposure/quote/measureType='NonDeltaAdjustedLongSwaptionPosition'	Qty@Typ= <b>NDAS</b> Qty@Long  PosType(703) LongQty(704)
19	Short non-delta-adjusted paired swaption positions	Indicates number of gross short non-delta adjusted futures equivalent contracts. Use ISO currency code. Format: decimal (4).		GrossShortNonDeltaAdjustedSwaptionPosition [Field 31], GrossShortNonDeltaAdjustedSwaptionPositionUnits [Field 32], GrossShortNonDeltaAdjustedSwaptionPositionCurrency [Field 33]	exposure/quote/value exposure/quote/measureType='NonDeltaAdjustedShortSwaptionPosition'	Qty@Typ= <b>NDAS</b> Qty@Short  PosType(703) ShortQty(705)

	Data Element	Description, Purpose or Instruction	Valid Values	Pipe File	FpML exposureReport	FIXML PositionReport
20	Long delta-adjusted paired swaption positions (using economically reasonable and analytically supported deltas)	Indicates number of gross long delta adjusted futures equivalent contracts. See § 20.6(b) regarding retention of documentation of delta equivalent methodology. Use ISO currency code. Format: decimal (4).		GrossLong DeltaAdjusted Swaption Position [Field 34], GrossLong DeltaAdjusted Swaption PositionUnits [Field 35], GrossLong DeltaAdjusted Swaption Position Currency [Field 36]	exposure/quote/value exposure/quote/measureType='DeltaAdjustedLongSwaptionPosition'	Qty@Typ= <b>DAS</b> Qty@Long  PosType(703) LongQty(704)
21	Short delta-adjusted paired swaption positions (using economically reasonable and analytically supported deltas)	Indicates number of gross short delta adjusted futures equivalent contracts. See § 20.6(b) regarding retention of documentation of delta equivalent methodology. Use ISO currency code. Format: decimal (4).		GrossShort DeltaAdjusted Swaption Position [Field 37], GrossShort DeltaAdjusted Swaption PositionUnits [Field 38], GrossShort DeltaAdjusted Swaption Position Currency [Field 39]	exposure/quote/value exposure/quote/measureType='DeltaAdjustedShortSwaptionPosition'	Qty@Typ= <b>DAS</b> Qty@Short  PosType(703) ShortQty(705)



	<b>Data Element</b>	<b>Description, Purpose or Instruction</b>	<b>Valid Values</b>	<b>Pipe File</b>	<b>FpML exposureReport</b>	<b>FIXML PositionReport</b>
22	Long paired swap or swaption notional value	Indicates the notional value of the paired swap or swaption long futures equivalent position. The product of the value of the number of futures equivalent contracts and the price used in swap agreement. Use ISO currency code; report in USD. Format: decimal (2).		GrossLong SwapOr Swaption Notional Position [Field 40]	exposure/quote/value exposure/quote/measureType='LongNotionalPosition'	Amt@Typ= <b>LSNV</b> Amt@Amt  PosAmtType(707) PosAmt(708)
23	Short paired swap or swaption notional value	Indicates the notional value of the paired swap or swaption short futures equivalent position. The product of the value of the number of futures equivalent contracts and the price used in swap agreement. Use ISO currency code; report in USD. Format: decimal (2).		GrossShort SwapOr Swaption Notional Position [Field 41]	exposure/quote/value exposure/quote/measureType='ShortNotionalPosition'	Amt@Typ= <b>SSNV</b> Amt@Amt  PosAmtType(707) PosAmt(708)

### CFTC 80-byte Large Trader Report from Reporting Entities

CFTC requires a daily report from clearing organizations for all futures and options positions, future delivery notices issued and stopped and exchanges of futures for physicals bought and sold.

	Data Element	Description, Purpose or Instruction	Valid Values	FIXML PositionMaintenanceReport	FIXML PositionReport
1	Report Type	This report format will be used to report three types of data: long and short futures and options positions, futures delivery notices issued and stopped, and exchanges of futures for physicals bought and sold.	[AN 2] Valid values for the report type are "RP" for reporting positions, "DN" for reporting notices, and "EP" for reporting exchanges of futures for physicals.	Context: @RptID=<unique> @TxnTyp=6 (Large Trader Submission)  PosMaintRptID(721) PosTransType(709)  <i>[In FIXML the Report Type for the Large Trader Report is communicated in the PosType attribute – see rows 11 and 12]</i>	Context: @RptID=<unique> @MsgEvtSrc=LRP  PosMaintRptID(721) MessageEventSource(1011)  <i>[In FIXML the Report Type for the Large Trader Report is communicated in the PosType attribute – see rows 11 and 12]</i>
2	Reporting Firm	A number assigned by the CFTC to identify reporting firms.	[AN 3]	Pty@ID=<identifier> Pty@Src= <a href="#">iBdM</a> (CFTC reporting firm identifier) Pty@R=92 (Reporting Market Center)  PartyID(448) PartyIDSource(447) PartyRole(452)	Pty@ID=<identifier> Pty@Src= <a href="#">iBdM</a> (CFTC reporting firm identifier) Pty@R=92 (Reporting Market Center)  PartyID(448) PartyIDSource(447) PartyRole(452)
—	Reserved		[2]		

	Data Element	Description, Purpose or Instruction	Valid Values	FIXML PositionMaintenanceReport	FIXML PositionReport
3	Account Number + Legal Name + Owner Capacity	A unique identifier assigned by the reporting firm to each special account. The field is zero filled with account number right-justified.	[AN 12]	Pty@ID=<identifier> Pty@Src=D (proprietary) Pty@R=38 (Position Account)  Pty/Sub@ID=<legal name> Pty/Sub@Typ=5 (Full legal name of firm)  @PosCpcty  PartyID(448) PartyIDSource(447) PartyRole(452)  PartySubID(523) PartySubIDType(803)  PositionCapacity( <del>tbd</del> 1834) 0 = Principal 1 = Agent 2 = Customer 3 = Counterparty <del>tbd 0 = Principal</del> <del>1 = Agent</del> <del>tbd 2 = Counterparty</del> <del>3 = Customer</del>  [FIXML also identifies the legal name and the owner capacity of the entity whose position is being reported.]	Pty@ID=<identifier> Pty@Src=D (proprietary) Pty@R=38 (Position Account)  Pty/Sub@ID=<legal name> Pty/Sub@Typ=5 (Full legal name of firm)  @PosCpcty  PartyID(448) PartyIDSource(447) PartyRole(452)  PartySubID(523) PartySubIDType(803)  PositionCapacity( <del>tbd</del> 1834) 0 = Principal 1 = Agent 2 = Customer 3 = Counterparty <del>tbd 0 = Principal</del> <del>1 = Agent</del> <del>tbd 2 = Counterparty</del> <del>3 = Customer</del>  [FIXML also identifies the legal name and the owner capacity of the entity whose position is being reported.]
4	Report Date	The format is YYYYMMDD, where YYYY is the year, MM is the month, and DD is the day of the month.	[AN 8]	@BizDt  ClearingBusinessDate(715)	@BizDt  ClearingBusinessDate(715)

	Data Element	Description, Purpose or Instruction	Valid Values	FIXML PositionMaintenanceReport	FIXML PositionReport
5	Exchange Code	This is a two-character field used to identify the exchange on which a position is held.	[AN 2]	Instrmt@Exch  SecurityExchange(207) <i>[Need to translate the 2-character exchange code to a 4-character MIC.]</i>	Instrmt@Exch  SecurityExchange(207) <i>[Need to translate the 2-character exchange code to a 4-character MIC.]</i>
6	Put or Call		[AN 1] Valid values for this field are "C" for a call option and "P" for a put option. For futures, the field is blank.	Instrmt@PutCall  PutOrCall(201)	Instrmt@PutCall  PutOrCall(201)
7	Commodity Code (1)	An exchange-assigned commodity code for the futures or options contract.	[AN 5]	Instrmt@ID=<code> Instrmt@Src=8 (Exchange)  SecurityID(48) SecurityIDSource(22)	Instrmt@ID=<code> Instrmt@Src=8 (Exchange)  SecurityID(48) SecurityIDSource(22)
8	Expiration Date (1)	The date format is YYYYMMDD and represents the expiration date or delivery date of the reported futures or options contract. For date-specific instruments such as flexible products, the full date must be reported. For other options and futures, this field is used to report the expiration year and month for an options contract or a delivery year and month for a futures contract. The day portion of the field for these contracts contains spaces.	[AN 8]	Instrmt@MMY using YYYYMM or YYYYMMDD format  MaturityMonthYear(200)	Instrmt@MMY using YYYYMM or YYYYMMDD format  MaturityMonthYear(200)

	Data Element	Description, Purpose or Instruction	Valid Values	FIXML PositionMaintenanceReport	FIXML PositionReport
9	Strike Price	This is a signed numeric field for reporting options strike prices. The strike prices should be right justified and the field zero filled. The right most character will represent both the value of that digit in the number and the sign of the number	[S 7]	Instrmt@StrkPx  StrikePrice(202)	Instrmt@StrkPx Instrmt@PxUOMCcy Instrmt@PxUOM  StrikePrice(202) PriceUnitOfMeasureCurrency(1716) PriceUnitOfMeasure(1191)  <i>[Consistent with other reports we support reporting with all three components.]</i>
10	Exercise Style		[AN 1] Valid values for this field are "A" for American style options, i.e., those that can be exercised at any time during the life of the options; and "E" for European, i.e., those that can be exercised only at the end of an option's life. This field is required only for flexible instruments or as otherwise specified by the Commission.	Instrmt@ExerStyle 0 = European 1 = American  ExerciseStyle(1194)	Instrmt@ExerStyle 0 = European 1 = American  ExerciseStyle(1194)
11	Long-Buy-Stopped	When report type is "RP", report long (short) positions open at the end of a trading day. When report type is "DN", report delivery notices stopped (issued) on behalf of the account. When report type is "EP", report purchases (sales) of futures for cash for the account. Report all information in contracts.	[N 7]	Qty@Typ=FIN   DN   EP Qty@Long  PosType(703) LongQty(704)  <i>[See note in row 1 – Record Type above.]</i>	Qty@Typ=FIN   DN   EP Qty@Long  PosType(703) LongQty(704)  <i>[See note in row 1 – Record Type above.]</i>

	<b>Data Element</b>	<b>Description, Purpose or Instruction</b>	<b>Valid Values</b>	<b>FIXML PositionMaintenanceReport</b>	<b>FIXML PositionReport</b>
12	Short-Sell-Issued	When report type is "RP", report long (short) positions open at the end of a trading day. When report type is "DN", report delivery notices stopped (issued) on behalf of the account. When report type is "EP", report purchases (sales) of futures for cash for the account. Report all information in contracts.	[N 7]	Qty@Typ= FIN   DN   EP Qty@Short  PosType(703) ShortQty(705)  <i>[See note in row 1 – Record Type above.]</i>	Qty@Typ= FIN   DN   EP Qty@Short  PosType(703) ShortQty(705)  <i>[See note in row 1 – Record Type above.]</i>
13	Commodity Code (2)	The exchange assigned commodity code for a futures contract or other instrument that a position is exercised into from a date-specific or flexible option.	[AN 5]	Undly@ID=<code> Undly@Src=8 (Exchange)  UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)	Undly@ID=<code> Undly@Src=8 (Exchange)  UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)
14	Expiration Date (2)	Similar to other dates, the format is YYYYMMDD and represents the expiration date or delivery month and year of the future or other instrument that a position is exercised into from a date-specific or flexible option.	[AN 8]	Undly@MMY <i>using YYYYMM or YYYYMMDD format</i>  UnderlyingMaturityMonthYear(313)	Undly@MMY <i>using YYYYMM or YYYYMMDD format</i>  UnderlyingMaturityMonthYear(313)
—	Reserved		[1]		

	<b>Data Element</b>	<b>Description, Purpose or Instruction</b>	<b>Valid Values</b>	<b>FIXML PositionMaintenanceReport</b>	<b>FIXML PositionReport</b>
15	Record Type	Record type is used to correct errors or delete records that have previously been submitted. Valid values are "A", "C", "D" or "blank". An "A" or "blank" is used in this field for all new records. If the record corrects information for a previously provided record, this field must contain a "C" or "blank" and the record must contain all information on the previously transmitted record. If the record deletes information on a previously provided record, this field must contain a "D" and all information on the previously transmitted record.	[AN 1]	<i>[Use PositionMaintenanceReport to correct or delete previously submitted positions.]</i>  @Actn 2 = Replace 3 = Cancel  PosMaintAction(712)	<i>[Use PositionReport only to submit "new" positions.]</i>  n/a
16	Position Type	This is used to indicate explicitly whether the report is for futures positions or options positions	<i>Suggested by CFTS – does not exist in the 80-byte report.</i>	Instrmt@SecTyp = FUT   OPT  SecurityType(167)	Instrmt@SecTyp = FUT   OPT  SecurityType(167)