Global Technical Committee and CME Group

CME European Trade Reporting

November 19, 2013

Revision 0.5

Proposal Status: ~~Public Comment~~Approved

For Global Technical Committee Governance Internal Use Only

Submission Date	Sept. 19, 2013	Control Number	EP179
Submission Status	~~Public Comment~~ Approved	Ratified Date	January 8, 2014
Primary Contact Person	Niranjana Sharma, CME Group	Release Identifier	5.0 SP3

r3.1

DISCLAIMER

Table of Contents

Table of Figures

Document History

Revision	Date	Author	Revision Comments
0.1	September 4, 2013	Dean Kauffman for CME Group	Initial draft based on internal gap analysis.
0.2	September 11, 2013	Dean Kauffman for CME Group	Revise flow diagrams. Add FIXML alternatives to FpML.
0.3	September 18, 2013	Dean Kauffman for CME Group	Feedback from team.
0.4	September 18, 2013	Dean Kauffman for CME Group	Final review with CME prior to submission to FIX GTC. Add xxxPartyRoleQualifier to all components containing xxxPartyRole and requested PartyRoleQualifier(~~tbd~~2376) to become the enum master.
0.5	September 24, 2013 October 1, 2013 October 16,	Dean Kauffman and Lisa Taikitsadaporn for CME Group	Updates from GTC presentation feedback: Add Glossary entries for UTI and EIC. Removed gap in mapping tables for StreamCommoditySettlTimeType(tbd) – XML name will be repaired in CFTC 43/45 II. Replaced using SettlCurrFxRateCalc(156) in PositionReport with new SettlPxFxRateCalc(tbd). Rework Common Data “Action Type” to split action into TradeCaptureReport's TradeReportTransType(487) field or PositionReport's PosReportAction(2364) field (new field) and business purpose intoRegulatoryTradeIDEvent(1904). Changed proposed new field name IntragroupFirmIndicator to IntraFirmIndicator. Elaborated on business and technical drivers and requirements behind the proposal. Added RegulatoryTradeIDGrp component to AllocationInstruction, AllocationReport messages and AllocRegulatoryTradeIDGrp component to the AllocGrp component. Updated mapping of the PosReportAction(~~tbd~~2364) field one more time. Elaborated on Compression versus Netting. Replaced the solution for lifecycle events with new specific values for

Revision	Date	Author	Revision Comments
	2013		TradeContinuation(1937). Added the Action Mapping table to Appendix E. Described how PositionReport will be used in this interface. Add elaborations to TradeContinuation(1937).
	October 24, 2013		Replaced GrossTradeQty(tbd) with TotalTradeQty(~~tbd~~2367), TotalTradeMultipliedQty(~~tbd~~2370), TotalGrossTradeAmt(~~tbd~~2369) in TradeCaptureReport and <TrdInstrmtLetGrp>. Added xxxTradingUnitPeriodMultiplier(tbd) to the <Instrument>, <InstrumentLeg> and <UnderlyingInstrument> components. Added example of how these fields are to be used. Reordered the Data Dictionary: 1) New fields except …PartyRoleQualifier(2376) sorted by component/message then field name, 2) PartyRoleQualifier(2376) followed by clones sorted by component, 3) existing fields sorted by tag number. In Data Dictionary removed yellow highlighting from new fields; in existing fields removed highlighting from Action column, replaced rubrics with existing content (truncated at times) highlighting only changes and added data type. In Data Dictionary repeated column headings and allowed all rows to break between pages. Added Y/N values to IntraFirmTradeIndicator(~~tbd~~2373). Changed data type of TaxonomyType(~~tbd~~2375) to char. Elaborated lifecycle event actions in 2.3 and referenced row 58 and the Action Table in Appendix E. Provided examples of message flows in 2.4 and section 4 with regard to actions. Added glossary entry for EACH. Enhanced the description of SettlPriceFxRateCalc(2366) to point to PosAmt(708). Added business flow diagrams for lifecycle events. Added repository comments to message and component figures.
	November 19, 2013		Corrected a number of minor typos. Highlighted all the (tbd) for new tags in section 2 for replacement later. Highlighted Spec Comments for NEW fields in the message tables. Removed blank lines between headings

Revision	Date	Author	Revision Comments
			and tables in sections 5 and 6 so that the headings will not be widowed. Revised the changes to TradeContinuation(1937) in the Data Dictionary to clarify and elaborate. Added SettlPriceFXRateCalc(~~tbd~~2366) to TradeCaptureReport. Updated description of xxxTradingUnitPeriodMultiplier based on Matt Simpson input. Corrected abbreviation of Total to "Tot".
ASBUILT	Jan. 15, 2014		ASBUILT created Synced up TradeCaptureReport(35=AE), InstrumentLeg, LegDevlieryStream, TrdCaptRptSideGrp, UnderlyingDeliveryStream, components, to reflect latest available fields and tag numbers in the msg.
	Feb. 26, 2014		Added sections 6.12 thru 6.25 to explicitly document addition of additional xxxPartyRoleQualifier fields to these components.

1 Introduction

Regulation No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories, commonly known as European Market Infrastructure Regulation (EMIR), requires clearing houses, dealers and trade participants to report all derivative transactions to Trade Repositories (TRs) whether bilateral or centrally executed, cleared or not cleared, over-the-counter or exchange traded.

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

The FIX Protocol is widely used for electronic trading and has significant industry support in clearing applications. In addition XML representation is the preferred document format among the clearing community. Thus FIXML is a preferred syntax for complying with the new regulations. The current document attempts to map the EMIR reporting requirements in order to identify gaps and resulting in extension recommendations.

The published rules can be found at the following URLs:

Regulations: http://eur-lex.europa.eu/JOHtml.do?uri=OJ:L:2013:052:SOM:EN:HTML

Technical Standards: http://www.esma.europa.eu/system/files/2012-600_0.pdf

1.1 Summary of Proposed Changes

1.1.1 Enhancements to TradeCaptureReport(35=AE) and PositionReport(35=AP)

The messages to be used to satisfy the regulatory requirements are the existing TradeCaptureReport(35=AE) and PositionReport(35=AP). Because of the nature of the contracts OTC Derivatives will be reported using TradeCaptureReport for trades, continuation events and positions. Trades and continuation events of Exchange Traded Derivatives (ETDs) will be reported using TradeCaptureReport(35=AE) and positions of ETDs will be reported using PositionReport(35=AP). Leveraging the fields added to support ~~Dodd/Frank~~ Dodd-Frank Act regulations for trade reporting in the US, there are only a small number of new fields, extensions to existing fields and the addition of existing fields and components to the TradeCaptureReport and PositionReport in order to support EMIR Trade Data Repository requirements.

Appendix E – Mapping Tables translates the data elements required by EMIR to FIXML and identifies the gaps.

1.1.2 PartyRoleQualifier

This proposal also proposes changes to all the Party components to add the RoleQualifier fields to the party components which don't have this field. This is needed to support the ability to utilize the role qualifier values already defined in the PartyDetailRoleQualifier(1674) in other more commonly used components. Additionally this proposal is recommending to make the new PartyRoleQualifier(2376~~tbd~~) field the "master" field for the enumeration list for the purpose of Repository coding, similar to the PartyRole(452) being the "master" field for the role enumerations.

(Feb. 25, 2014, Note: It was decided that the new PartyRoleQualitifer(2376) will not be the "master" field for enumeration list for the purpose of Repository coding. The "master" field will remain PartyDetailRoleQualifier(1674). This decision was made upon realizing that Repository history will be lose with such a change.)

1.1.3 Regulatory trade IDs in Allocations

In order to carry through the Unique Swap Identifiers (USI) or Unique Trade Identifiers (UTI) as required by CFTC Swaps Data Repository reporting and ESMA European Trade Repository reporting, the USI and UTI data need to be captured from when submitted into clearinghouses in the case where the CCP is submitting trades into SDRs or ETRs on-behalf of the customer.

To meet this requirement, it is proposed that the already existing RegulatoryTradeIDGrp and AllocRegulatoryTradeIDGrp components be added to the AllocationInstruction(35=J) and AllocationReport(35=AS) messages and to the AllocGrp component within these messages.

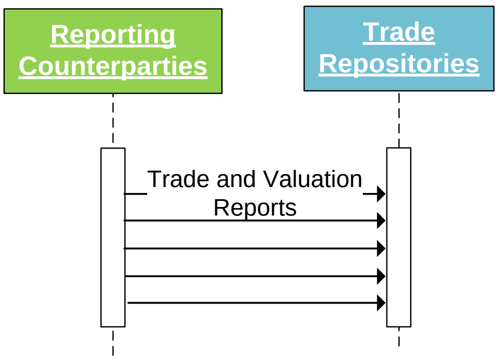
1.2 Acknowledgments

2 Business Requirements

The EMIR rules currently do not stipulate any particular business workflow aside from stating that completed derivative trades must be reported to an appropriate trade repository by market participants and clearing organizations. Reporting is required of centrally executed trades, whether cleared or not, and bilateral trades. The live date for Over-the-Counter (OTC) Derivatives is January 2014 and for Exchanged-Traded Derivatives (ETDs) January 2015.

The EMIR rules also indicated that trade events must be reported during the lifetime of the trade, in addition to valuation changes.

Figure 1. EMIR Reporting – Business Workflow



Requirements that call for enhancements to business workflow include:

2.1 Identifying a taxonomy type

ESMA requires an indication of the choice of instrument taxonomy used in the report submission to be explicit. The choices include

- Universal Product Identifier (UPI),
- ISIN or other standard security identifier plus CFI code
- "interim taxonomy" such as description of asset class, subclass and type plus symbol if known

It is proposed that a new field called TaxonomyType(~~tbd~~2375) be added outside of the Instrument components to support the choices required by EMIR. This field would indicate the style of instrument identification being used throughout the message. The field is excluded from Instrument components because this field is not considered a security reference type of information, but a choice selected by the user at the time of the message creation.

Additionally, it should be noted that for the proposed values, at present the choice for UPI has been omitted since the nature of the identifiers are not yet known.

2.2 Post-trade position reporting

As with regulations in the US, ESMA requires both trade and valuation reporting. Trades, especially cleared OTC and exchange-traded derivatives, may be compressed post-trade into positions which will be reported using PositionReport rather than TradeCaptureReport. PositionReport is also used to report individual lifecycle events that affect compressed positions.

In this gap analysis, where possible our proposed changes to TradeCaptureReport and PositionReport are intended to keep the two message types in sync sufficiently to support EMIR position reporting requirements.

2.3 Action types

Both trade reports and valuation updates must support “new”, “replace” and “error” actions. There is no requirement to track individual changes to positions but rather to be able to correct or modify a previously submitted report, or erase a previous report that was submitted in error or wrongly. EMIR’s requirement also includes identifying business purpose in their list of "actions" which complicates matters.

The EMIR requirements listed the following "action" types to be used when submitting a report:

- "new" - a derivative contract or post-trade event for the first time
- "modify" - a modification of details of a previously reported derivative contract
- "error" - a cancellation of a wrongly submitted report
- "cancel" - a termination of an existing contract
- "compression" - a compression of a reported contract
- "valuation update" - an update of a contract valuation
- "other" - any other amendment to the report

To support EMIR's "action" requirements it is proposed that it be met by splitting it into one field reporting “new”, “replace” and “error” actions and a second field reporting the business purpose of the message which encompasses all the other values.

For action we propose the existing TradeReport TransType(487) in TradeCaptureReport(35=AE) and a new field PosReportAction(~~tbd~~2364) in PositionReport(35=AP).

For business purpose we propose extending TradeContinuation(1937) with specific lifecycle events mapping to the “action” requirement when RegulatoryReportType(1934) = 9 [Post-trade event] in TradeCaptureReport(35=AE). We also propose adding TradeContinuation(1937) to PositionReport(35=AP) to keep them in sync for ETR reporting.

In researching the requirements for ~~A~~action ~~T~~types it was determined that the business purpose values should to be more granular for the ETR than was required by EMIR. The detailed lifecycle events proposed by the European Association of CCP Clearing Houses (EACH) to satisfy this requirement were merged with lifecycle events tracked internally by CME Group and the final list was mapped to FIX satisfied by additional enumerations for TradeContinuation(1937) and by adding TradeContinuationText(~~tbd~~2374) and its encoded companion fields. Refer to the tables in Appendix E – Mapping Tables: Common Data : rows 58-59 and Lifecycle Event Mapping.

2.4 Fully calculated trade quantity values

In the FIX standard the number of things traded is often denominated in something other than what’s normal for the asset. Certain bonds, commodity contracts and other instruments specify a contract multiplier which must be multiplied by the traded quantity to determine the true quantity that was transacted. Similarly some commodity contracts are traded based on one period’s quantity but the gross quantity of the trade must be multiplied by the number of periods, e.g. electricity. Both of these “hidden” values need to be made explicit in trades submitted to European Trade Repositories (ETR).

To satisfy the two “hidden” values in a complex trade when LastQty(32) is expressed in contracts rather than units we propose LastMultipliedQty(~~tbd~~2368) to report the product of LastQty(32) and ContractMultiplier(231) (i.e. quantity x multiplier) and ~~Gross~~TotalTradeQty(2367~~tbd~~) to report the product of trade quantity and the number of periods in the contract. Three other new related fields to be added are:

- TotalTradeMultipliedQty(~~tbd~~2370) to report TotalTradeQty(~~tbd~~2367) times ContractMultiplier(231)~~,~~
- TotalGrossTradeAmt(~~tbd~~2369) to report the total monetary value of the traded contract~~ and~~
- TradingUnitPeriodMultiplier(~~tbd~~2353) in the <Instrument> component to report the number of contract period repetitions~~.~~

An example of how these fields will be used is this: A peak electricity futures contract trades in units of 2.5 MWh. There are 16 peak hours per day, so the contract multiplier is 40. If you trade 10 2.5MWh peak hour contracts for December 2013 at $42 per MWh then:

Instrument/UnitOfMeasure(996)=MW-h
Instrument/UnitOfMeasureQty(1147)=2.5 (per peak day)
Instrument/PriceUnitOfMeasure(1191)=MW-h
Instrument/PriceUnitOfMeasureQty(1192)=1 (contract is priced per MWh)
Instrument/FlowScheduleType(1439)=3 (Eastern Peak)
Instrument/ContractMultiplier(231)=40 (2.5 MWh * 16 peak hours)
Instrument/TradingUnitPeriodMultiplier(2353)=21 (peak days in December 2013)
LastPx(31)=42.00 (USD per MWh)
QtyType(854)=1 (contract)
LastQty(32)=10 (contracts traded)
LastMultipliedQty(2368)=400 (LastQty(31) * ContractMultiplier(231))
GrossTradeAmt(381)=1680 (LastMultipliedQty(2368) * LastPx(31))
TotalTradeQty(2367)=210 (LastQty(32) * TradingUnitPeriodMultiplier(2353))
TotalTradeMultipliedQty(2370)=8400 (TotalTradeQty(2367) * ContractMultiplier(231))
TotalGrossTradeAmt(2369)=352800 (TotalTradeMultipliedQty(2370) * LastPx(31))

2.5 Additional collateral attributes

ETR reporting requires the specification of collateral where appropriate – not only the collateral value and currency but also the portfolio identifier.

To support ETR collateral reporting we propose adding the existing CollateralAmountGrp component to both the TradeCatureReport(35=AE) and PositionReport(35=AP) messages and to extended it with a field for identifying the portfolio. We determined that it is not necessary to identify individual collateral securities but only to identify the cumulative value of the securities in the portfolio broken down by currency. For this a new CollateralPortfolioID(~~tbd~~2350) is proposed to be added to the component.

2.6 FX Settlement rate calculation

Positions of FX forward trades require reporting settlement prices including applicable forward points.

To support position reporting of FX forwards we propose adding two fields to the PositionReport(35=AP) specifying the FX rate calculation direction and any FX forward points: SettlPriceFXRateCalc(~~tbd~~2366) and SettlForwardPoints(~~tbd~~2365).

2.7 Counterparty trading capacity

The counterparties' trading capacity must be reported in both trades and positions.

We propose adding the existing field LastCapacity(29) to TradeCaptureReport to specify the counterparties' trading capacity. In PositionReport the existing PositionCapacity(1834) will be used.

2.8 Commodity physical delivery points

The source and description of commodity delivery points needs to be reported.

We propose extending the DeliveryStream and LegDeliveryStream components with new fields to specify the code source and description of commodity delivery points. The fields to be added are: DeliveryStreamDeliveryPointSource(~~tbd~~2351), DeliveryStreamDeliveryPointDescription(~~tbd~~2352), LegDeliveryStreamDeliveryPointSource(~~tbd~~2356) and LegDeliveryStreamDeliveryPointDescription(~~tbd~~2355).

2.9 Specifying contract master agreements

EMIR requires that the contract master agreement description and version need to be reported in positions.

While the EMIR requirements do not require all the data elements in the existing FIX FinancingDetails component, where FIX standard fields for reporting master agreement description and version reside, we propose adding the entire component to the PositionReport. We had considered adding just the fields needed by PositionReport but decided to include the entire component to avoid future collisions.

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	Taxonomy Type	9/18/2013		ESMA asks for a TaxonomyType of UPI, but in the absence of a clear definition of Universal Product Identifier (UPI) we have not added an enumeration value to express UPI taxonomy.

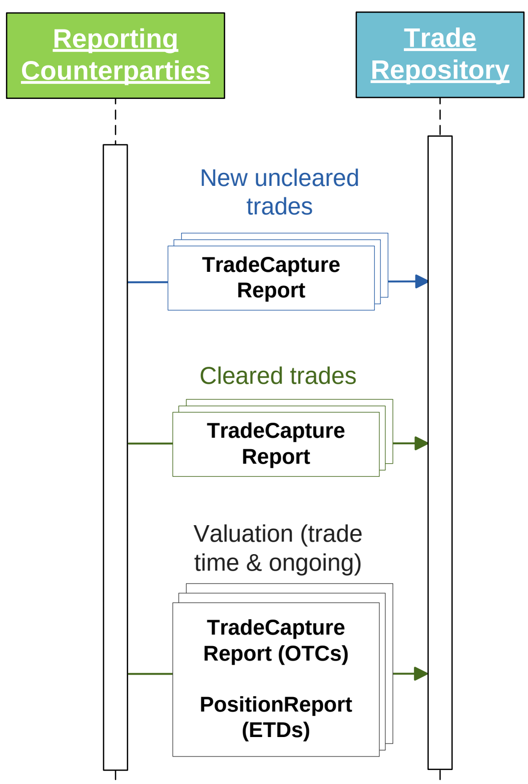
4 Proposed Message Flow

EMIR did not stipulate any specific messaging workflow. For the purpose of this proposal, the implementation will use TradeCaptureReport message to allow reporting parties to submit cleared and uncleared trades as required by EMIR.

The valuation data at trade time and ongoing during the life of the trade will be reporting either by the TradeCaptureReport for OTC Swap trades or the PositionReport for exchange traded derivative trades.

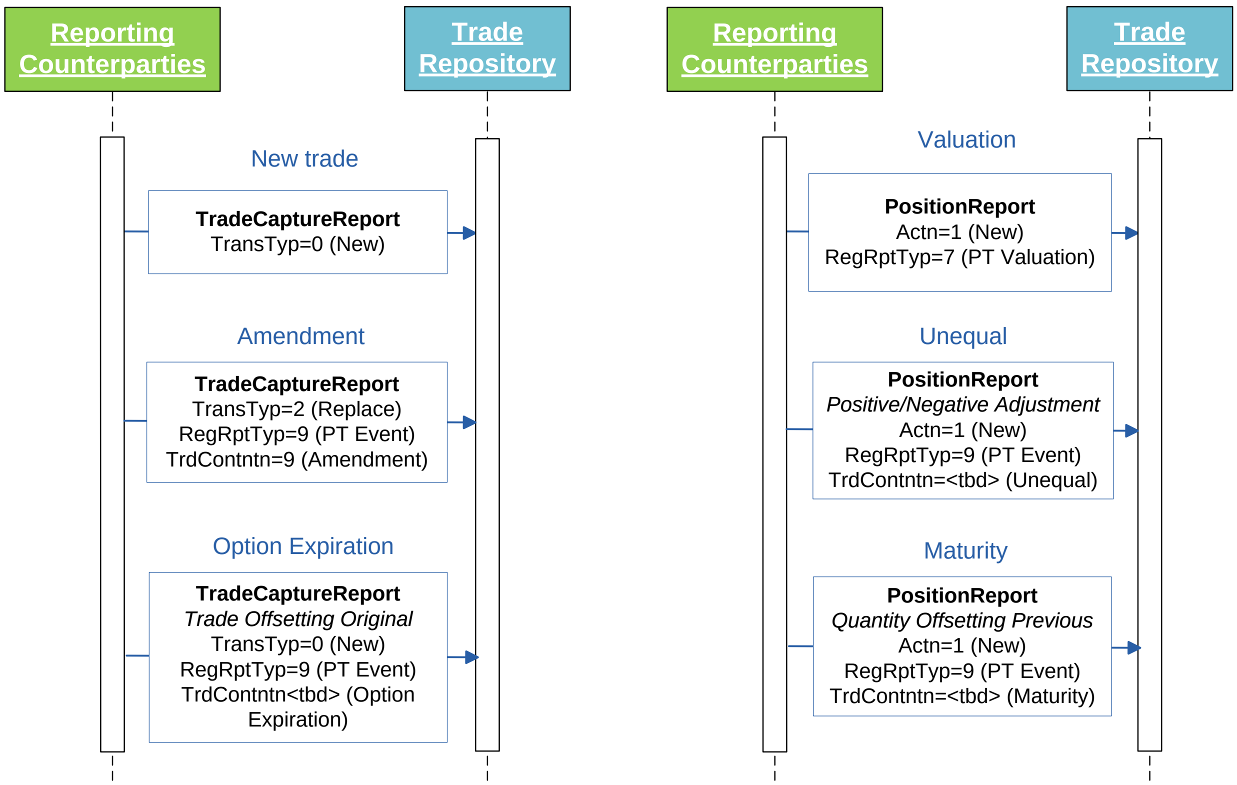
Individual implementations may choose to acknowledge these submitted messages, but there is no requirement to do so as stipulated by EMIR.

Figure 2. EMIR Reporting – FIX Message Flow



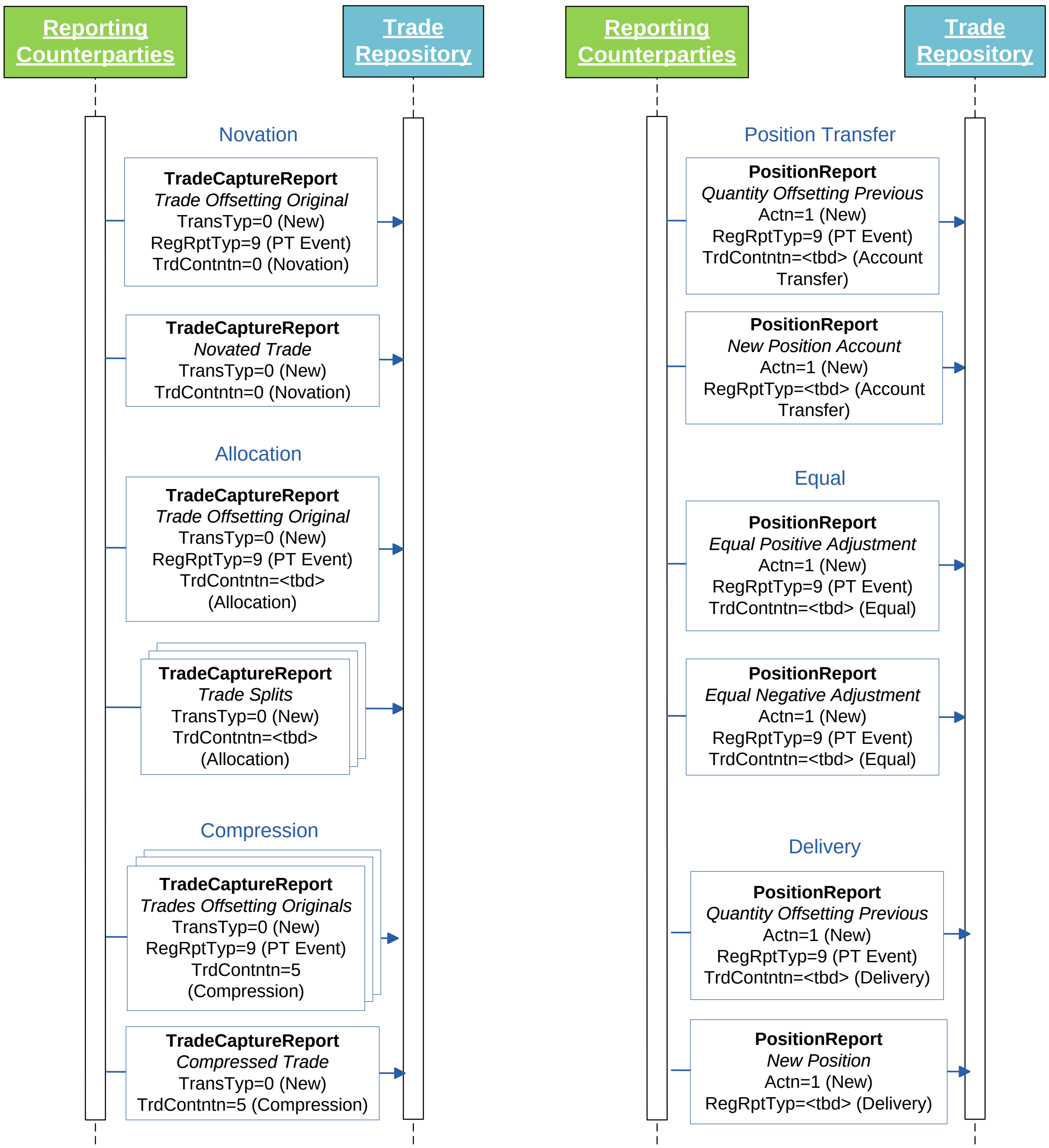
The number of reports submitted to the ETR and the values of TradeReportTransType(487) or PosReportAction(~~PosReportAction~~~~tbd~~2364) and TradeContinuation(1937) vary depending on the event being reported. A New Trade requires a single "New" report. An ~~O~~option ~~E~~expiration or ~~M~~maturity also requires a single offsetting "New" or "Replace" report with TradeContinuation(1937) reporting the lifecycle event.

Figure 3. EMIR Reporting – Single Message Events



Other lifecycle events that involve position movement typically require one or two reports depending on how the ETR and the reporting entity choose to maintain trade and position history. One approach is to submit a “New” report offsetting the original trade or position then a second “New” report assigning the trade or position to the new owner or with new pricing details both with TradeContinuation(1937) reporting the lifecycle event. Examples are Account Transfer, Giveup/Takeup, Average Pricing, Allocation, Compression/Netting, Delivery, etc. Alternate approaches for position movement are 1) to “Cancel” the original trade or position and submit a “New” report for the assignment or 2) to “Replace” the original trade or position with one reporting the new ownership. TradeContinuation(1937) will be included to report the lifecycle event.

Figure 4. EMIR Reporting – Multiple Message Events



The point is that reports to the ETR must balance and reconcile with actual trade and position data held by the reporting entities. Refer to the tables in Appendix E – Mapping Tables: Lifecycle Event Mapping.

5 FIX Message Tables

5.1 FIX Message AllocationInstruction (35=J)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationInstruction
Message Abbreviated Name (for FIXML)	AllocInstrctn
Category	Allocation
Action	__New _X_Change
Message Synopsis	*(no change)*
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	35=J
Repository Component ID	[ID=19]

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	StandardHeader	Y				MsgType = J
70	AllocID	Y				Unique identifier for this allocation instruction message
71	AllocTransType	Y				i.e. New, Cancel, Replace
626	AllocType	Y				Specifies the purpose or type of Allocation message
793	SecondaryAllocID	N				Optional second identifier for this allocation instruction (need not be unique)
(...truncated...)						
650	LegalConfirm	N				
Component Block <Stipulations>		N				
Component Block <YieldData>		N				
Component Block <RegulatoryTradeIDGrp>		N		ADD		
Component Block <PositionAmountData>		N				
892	TotNoAllocs	N				Indicates total number of

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
						allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
893	LastFragment	N				Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component Block <AllocGrp>		N				***Conditionally required except when AllocTransType = Cancel, or when AllocType = "Ready-to-book" or "Warehouse instruction"***
819	AvgPxIndicator	N				Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
1731	AvgPxGroupID	N				Firm designated group identifier for average pricing
715	ClearingBusinessDate	N				Indicates Clearing Business Date for which transaction will be settled.
828	TrdType	N				Indicates Trade Type of Allocation.
829	TrdSubType	N				Indicates TradeSubType of Allocation. Necessary for defining groups.
582	CustOrderCapacity	N				Indicates CTI of original trade marked for allocation.
578	TradeInputSource	N				Indicates input source of original trade marked for allocation.
442	MultiLegReportingType	N				Indicates MultiLegReportType of

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
						original trade marked for allocation.
1011	MessageEventSource	N				Used to identify the event or source which gave rise to a message.
991	RndPx	N				Specifies the rounded price to quoted precision.
Component Block <RateSource>		N				
	StandardTrailer	Y				

5.2 FIX Message AllocationReport (35=AS)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationReport
Message Abbreviated Name (for FIXML)	AllocRpt
Category	Allocation
Action	__New _X_Change
Message Synopsis	*(no change)*
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	35=AS
Repository Component ID	[ID=78]

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	StandardHeader	Y				MsgType = AS
755	AllocReportID	Y				Unique identifier for this message
70	AllocID	N				
71	AllocTransType	Y				i.e. New, Cancel, Replace
(….truncated….)						
650	LegalConfirm	N				
Component Block <Stipulations>		N				

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
Component Block <YieldData>		N				
Component Block <RegulatoryTradeIDGrp>		N		ADD		
Component Block <PositionAmountData>		N				***Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"***
1031	CustOrderHandlingInst	N				
1032	OrderHandlingInstSource	N				
892	TotNoAllocs	N				Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
893	LastFragment	N				Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component Block <AllocGrp>		N				***Conditionally required except when AllocTransType = Cancel, or when AllocType = "Ready-to-book" or "Warehouse instruction"***
Component Block <RateSource>		N				
	StandardTrailer	Y				

5.3 FIX Message PositionReport (35=AP)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	PositionReport
Message Abbreviated Name (for FIXML)	PosRpt
Category	PositionMaintenance

Action	__New _X_Change
Message Synopsis	*(no change)*
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	35=AP
Repository Component ID	[ID=75)

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	StandardHeader	Y				MsgType = AP
Component Block <ApplicationSequenceControl>		N				
721	PosMaintRptID	Y				Unique identifier for this position report
710	PosReqID	N				Unique identifier for the Request for Positions associated with this report This field should not be provided if the report was sent unsolicited.
724	PosReqType	N				Will be 7=Net Position if the report contains net position information for margin requirements.
~~tbd~~2364	PosReportAction	N		NEW		~~i.e. New, Cancel, Replace~~
1635	MarginReqmtInqID	N				Unique identifier for the inquiry associated with this report. This field should not be provided if the report was sent unsolicited.
263	SubscriptionRequestType	N				Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
727	TotalNumPosReports	N				Total number of Position Reports being returned
911	TotNumReports	N				
912	LastRptRequested	N				

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
728	PosReqResult	N				Result of a Request for Position
325	UnsolicitedIndicator	N				Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
715	ClearingBusinessDate	Y				The Clearing Business Date referred to by this maintenance request
2084	PreviousClearingBusinessDate	N				The business date previous to the clearing business date referred to by this maintenance request.
716	SettlSessID	N				
717	SettlSessSubID	N				
423	PriceType	N				
120	SettlCurrency	N				
1011	MessageEventSource	N				Used to identify the event or source which gave rise to a message
1832	ClearedIndicator	N				
1833	ContractRefPosType	N				
1834	PositionCapacity	N				
2101	TerminatedIndicator	N				
2373~~tbd~~	IntraFirmTradeIndicator	N		NEW		
1937	TradeContinuation	N		ADD		
2374~~tbd~~	TradeContinuationText	N		NEW		
~~tbd~~2372	EncodedTradeContinuationTextLen	N		NEW		Must be set if EncodedTradeContinuationText(~~tbd~~2371) field is specified and must immediately precede it.
~~tbd~~2371	EncodedTradeContinuationText	N		NEW		Encoded (non-ASCII characters) representation of the TradeContinuationText(2374~~tbd~~) field in the encoded format specified via the MessageEncoding(347) field.
1936	TradeCollateralization	N		ADD		

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
Component Block <Parties>		Y				***Position Account***
1	Account	N				Account may also be specified through via Parties Block using Party Role 27 which signifies Account
660	AcctIDSource	N				
581	AccountType	N				Type of account associated with the order (Origin). Account may also be specified through via Parties Block using Party Role 27 which signifies Account
2375~~tbd~~	TaxonomyType	N		ADD		
Component Block <Instrument>		N				
Component Block <FinancingDetails>		N		ADD		
15	Currency	N				
64	SettlDate	N				Position Settlement Date
730	SettlPrice	N				
~~tbd~~2366	SettlPriceFxRateCalc	N		NEW		Expresses whether to multiply or divide SettlPrice(730) to arrive at the amount reported in PosAmt(708).
~~tbd~~2365	SettlForwardPoints	N		NEW		
1886	SettlPriceUnitOfMeasure	N				
1887	SettlPriceUnitOfMeasureCurrency	N				
731	SettlPriceType	N				Values = Final, Theoretical
734	PriorSettlPrice	N				
1595	PositionContingentPrice	N				
1592	DiscountFactor	N				For a forward position this is an appropriate value to discount the mark to market amount from the contract's maturity date back to present value.
2085	ValuationDate	N				Valuation date of the position(s) in this report
2086	ValuationTime	N				Valuation time of the position(s) in this report

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
2087	ValuationBusinessCenter	N				Business center of ValuationDate(2085) and ValuationTime(2086). Single value only.
573	MatchStatus	N				Used to indicate if a Position Report is matched or unmatched
Component Block <InstrmtLegGrp>		N				***Specifies the number of legs that make up the Security***
Component Block <RelatedInstrumentGrp>		N				
Component Block <PosUndInstrmtGrp>		N				***Specifies the number of underlying legs that make up the Security***
Component Block <CollateralAmountGrp>		N		ADD		
60	TransactTime	N				
Component Block <PositionQty>		N				
Component Block <PositionAmountData>		N				
Component Block <RegulatoryTradeIDGrp>		N				
Component Block <PaymentGrp>		N				
506	RegistStatus	N				RegNonRegInd
743	DeliveryDate	N				
1434	ModelType	N				
811	PriceDelta	N				
Component Block <RelatedTradeGrp>		N				
58	Text	N				
354	EncodedTextLen	N				Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N				Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	StandardTrailer	Y				

5.4 FIX Message TradeCaptureReport (35=AE)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradeCaptureReport
Message Abbreviated Name (for FIXML)	TrdCptRpt
Category	TradeCapture
Action	__New _X_Change
Message Synopsis	*(no change)*
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	35=AE
Repository Component ID	[ID=64]

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	StandardHeader	Y				MsgType = AE
Component Block <ApplicationSequenceControl>		N				
571	TradeReportID	N				TradeReportID(571) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via TradeReportRefID(572). The alternative to a message-chain model is an entity-based model in which TradeID(1003) is used to identify a trade. In this case, TradeID(1003) is required and TradeReportID(571) can be optionally specified.
1003	TradeID	N				
1040	SecondaryTradeID	N				
1041	FirmTradeID	N				
(...truncated...)						

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
1430	VenueType	N				
1300	MarketSegmentID	N				
1301	MarketID	N				
2375~~tbd~~	TaxonomyType	N		ADD		
Component Block <Instrument>		Y				
Component Block <FinancingDetails>		N				
Component Block <PaymentGrp>		N				
854	QtyType	N				
Component Block <YieldData>		N				
Component Block <UndInstrmtGrp>		N				
Component Block <CollateralAmountGrp>		N		ADD		
822	UnderlyingTradingSessionID	N				
823	UnderlyingTradingSessionSubID	N				
32	LastQty	N				Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades
1828	LastQtyVariance	N				
2301	LastQtyChanged	N				
~~tbd~~2368	LastMultipliedQty	N		NEW		
~~tbd~~2367	TotalTradeQty	N		NEW		
~~tbd~~2370	TotalTradeMultipliedQty	N		NEW		
31	LastPx	N				Conditionally required except when reporting trades to parties who will derive trade level price from the leg level information for multi-legged trades
631	MidPx	N				
1522	DifferentialPrice	N				Used to specify the differential price when reporting the individual leg of a spread trade.
1056	CalculatedCcyLastQty	N				
15	Currency	N				

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
120	SettlCurrency	N				
~~tbd~~2366	SettlPriceFxRateCalc	N		NEW		For FX trades expresses whether to multiply or divide LastPx(31) to arrive at GrossTradeAmt(381).
669	LastParPx	N				
194	LastSpotRate	N				
195	LastForwardPoints	N				
(…truncated…)						
991	RndPx	N				Specifies the rounded price to quoted precision.
1132	TZTransactTime	N				
1134	ReportedPxDiff	N				
381	GrossTradeAmt	N				
~~tbd~~2369	TotalGrossTradeAmt	N		NEW		
751	TradeReportRejectReason	N				Indicates the reason that a trade report was rejected.
1328	RejectText	N				
1664	EncodedRejectTextLen	N				
1665	EncodedRejectText	N				
1329	FeeMultiplier	N				
1832	ClearedIndicator	N				
1924	ClearingIntention	N				
1925	TradeClearingInstruction	N				
1926	BackloadedTradeIndicator	N				
1927	ConfirmationMethod	N				
1928	MandatoryClearingIndicator	N				
Component Block <MandatoryClearingJurisdictionGrp>						
1929	MixedSwapIndicator	N				
1930	OffMarketPriceIndicator	N				
1931	VerificationMethod	N				
1932	ClearingRequirementException	N				
1933	IRSDirection	N				
1934	RegulatoryReportType	N				
1935	VoluntaryRegulatoryReport	N				
1936	TradeCollateralization	N				
1937	TradeContinuation	N				
2302	TradeVersion	N				
2303	HistoricalReportIndicator					

r3.1

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
2374 ~~tbd~~	TradeContinuationText	N		NEW		
2372 ~~tbd~~	EncodedTradeContinuationTextLen	N		NEW		Must be set if EncodedTradeContinuationText(~~tbd~~2371) field is specified and must immediately precede it.
2371 ~~tbd~~	EncodedTradeContinuationText	N		NEW		Encoded (non-ASCII characters) representation of the TradeContinuationText(2374~~tbd~~) field in the encoded format specified via the MessageEncoding(347) field.
2373~~tbd~~	IntraFirmTradeIndicator	N		NEW		
	StandardTrailer	Y				

6 FIX Component Blocks

6.1 Component AllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X__ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	

Repository Component ID	[ID=2003]

Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
78	NoAllocs		N				
→	***79***	***AllocAccount***	N				May be the same value as BrokerOfCredit if ProcessCode is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the ExecBroker. Required if NoAllocs > 0. Must be first field in repeating group. Conditionally required except when for AllocTransType="Cancel" , or when AllocType= "Ready-To-Book" or "Warehouse instruction".
→	***661***	***AllocAcctIDSource***	N				
→	***573***	***MatchStatus***	N				
(...truncated...)							
→	***1729***	***FirmMnemonic***	N				Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).
→	***1593***	***ParentAllocID***	N				
→	***AllocRegulatoryTradeIDGrp***		N		ADD		
→	***81***	***ProcessCode***	N				
→	***989***	***SecondaryIndividualAllocID***	N				Can be used by an intermediary to specify an allocation ID assigned by the intermediary's system.
(...truncated...)							
</Alloc>							

6.2 Component CollateralAmountGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CollateralAmountGrp
Component Abbreviated Name (for FIXML)	CollAmt
Component Type	_X__ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=2191]

Component FIXML Abbreviation: <*CollAmt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1703	NoCollateralAmounts		N				
→	***1704***	***CurrentCollateralAmount***	N				Required if NoCollateralsAmounts > 0.
→	***1705***	***CollateralCurrency***	N				Can be used to specify the base settlement currency if Currency(15) is not specified.
→	***2090***	***CollateralFXRate***	N				
→	***2091***	***CollateralFXRateCalc***	N				
→	***1706***	***CollateralType***	N				
→	***2092***	***CollateralAmountMarketSegmentID***	N				
→	***2093***	***CollateralAmountMarketID***	N				
→	***1902***	***HaircutIndicator***	N				
→	***~~tbd~~2350***	***CollateralPortfolioID***	N		NEW		
</*CollAmt*>							

6.3 Component DeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=4155

Component FIXML Abbreviation: *<DlvryStrm>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
41058	DeliveryStreamType	N				
Component Block <DeliveryStreamCommoditySourceGrp>		N				
41059	DeliveryStreamPipeline	N				
41060	DeliveryStreamEntryPoint	N				
41061	DeliveryStreamWithdrawalPoint	N				
41062	DeliveryStreamDeliveryPoint	N				
42192 ~~tbd~~2351	DeliveryStreamDeliveryPointSource	N		NEW		
42193 ~~tbd~~2352	DeliveryStreamDeliveryPointDesc~~ription~~	N		NEW		
41063	DeliveryStreamDeliveryRestriction	N				
41064	DeliveryStreamDeliveryContingency	N				
41065	DeliveryStreamDeliveryContingencyPartySide	N				
(…truncated…)						
</DlvryStrm>						

6.4 Component Instrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Instrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1003]

Component FIXML Abbreviation: <*Instrmt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
55	Symbol	N				Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol.
65	SymbolSfx	N				Used in Fixed Income with a value of "WI" to indicate "When Issued" for a security to be reissued under an old CUSIP or ISIN or with a value of "CD" to indicate a

Component FIXML Abbreviation: <*Instrmt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
						EUCP with lump-sum interest rather than discount price.
48	SecurityID	N				Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified.
22	SecurityIDSource	N				Conditionally required when SecurityID(48) is specified.
Component Block <SecAltIDGrp>		N				Number of alternate Security Identifiers
(…truncated…)						
206	OptAttribute	N				Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying. Should not be used to indicate type of option - use the CFICode[461] for this purpose.
231	ContractMultiplier	N				For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
1435	ContractMultiplierUnit	N				
~~tbd~~2353	TradingUnitPeriodMultiplier	N		NEW		
1439	FlowScheduleType	N				
969	MinPriceIncrement	N				Minimum price

Component FIXML Abbreviation: <*Instrmt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
						increment for the instrument. Could also be used to represent tick value.
1146	MinPriceIncrementAmount	N				Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231]
(…truncated…)						
</*Instrmt*>						

6.5 Component InstrumentLeg

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrumentLeg
Component Abbreviated Name (for FIXML)	Leg
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1005]

Component FIXML Abbreviation: <*Leg*>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
600	LegSymbol	N				
601	LegSymbolSfx	N				
602	LegSecurityID	N				
603	LegSecurityIDSource	N				
Component Block <LegSecAltIDGrp>		N				
(...truncated...)						
613	LegOptAttribute	N				
614	LegContractMultiplier	N				
1436	LegContractMultiplierUnit	N				
~~tbd~~2354	LegTradingUnitPeriodMultiplier	N		NEW		
1440	LegFlowScheduleType	N				
2190	LegMinPriceIncrement	N				
2191	LegMinPriceIncrementAmount	N				
999	LegUnitOfMeasure	N				
1224	LegUnitOfMeasureQty	N				
(...truncated...)						
</Leg>						

6.6 Component LegDeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=4206]

Component FIXML Abbreviation: <*DlvryStrm*>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
41429 ~~058~~	LegDeliveryStreamType	N				
Component Block <LegDeliveryStreamCommoditySourceGrp>		N				
41430 ~~059~~	LegDeliveryStreamPipeline	N				
41431 ~~060~~	LegDeliveryStreamEntryPoint	N				
41432 ~~061~~	LegDeliveryStreamWithdrawalPoint	N				
41433 ~~062~~	LegDeliveryStreamDeliveryPoint	N				
42194 ~~tbd~~2356	LegDeliveryStreamDeliveryPointSource	N		NEW		
42195 ~~tbd~~	LegDeliveryStreamDeliveryPointDesc~~ription~~	N		NEW		
41434 ~~063~~	LegDeliveryStreamDeliveryRestriction	N				
41435 ~~064~~	LegDeliveryStreamDeliveryContingency	N				
(...truncated...)						
</DlvryStrm>						

6.7 Component Parties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Parties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X__ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*

To be finalized by FPL Technical Office	
Repository Component ID	[ID=1012]

~~Similarly addition is to be made for all other components parties containing a field named xxxPartyRole. A similar equivalent field is to be added in the similar position for the other party components. See Appendix A – Data Dictionary for the names of the new equivalent fields.~~

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
453	NoPartyIDs		N				Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole
→	***448***	***PartyID***	N				Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0.
→	***447***	***PartyIDSource***	N				Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0.
→	***452***	***PartyRole***	N				Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0.
→	2376~~***tbd***~~	***PartyRoleQualifier***	N		NEW		
→	Component Block <PtysSubGrp>		N				Repeating group of Party sub-identifiers.
</Pty>							

6.8 Component TrdCapRptSideGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdCapRptSideGrp
Component Abbreviated Name (for FIXML)	RptSide
Component Type	_X__ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=2061]

Component FIXML Abbreviation: *<RptSide>*							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
552	NoSides		Y				
→	***54***	***Side***	Y				Required when NoSides(552) > 0.
→	***2102***	***ShortMarkingExemptIndicator***	Ne				
→	***1427***	***SideExecID***	N				
→	***1428***	***OrderDelay***	N				
(….truncated….)							
Component Block <RelatedTradeGrp>			N				
Component Block <RelatedPositionGrp>			N				
→	1980	BlockTrdAllocIndicator	N				
→	2344	SideRiskLimitCheckStatus	***N***				
→	***29***	***LastCapacity***	***N***		***ADD***		In the context of regulatory trade reporting, this specifies the trading capacity of the reporting party.
<RptSide>							

6.9 Component TrdInstrmtLegGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdInstrmtLegGrp
Component Abbreviated Name (for FIXML)	TrdLeg
Component Type	_X__ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=2063]

Component FIXML Abbreviation: <*TrdLeg*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
555	NoLegs		N				
Component Block <InstrumentLeg>			N				Required if NoLegs(555) > 0.
Component Block <LegPositionAmountData>			N				
→	***685***	***LegOrderQty***	N				
→	***687***	***LegQty***	N				
(…truncated…)							
→	***1418***	***LegLastQty***	N				Quantity executed for this leg.
→	***1591***	***LegQtyType***	N				Leg quantity type to be specified at the leg level. Can be different for each leg.
→	***~~tbd~~2358***	***LegLastMultipliedQty***	N		NEW		
→	***~~tbd~~2357***	***LegTotalTradeQty***	N		NEW		
→	***~~tbd~~2360***	***LegTotalTradeMultipliedQty***	N		NEW		
→	***~~tbd~~2359***	***LegTotalGrossTradeAmt***	N		NEW		
Component Block <TradeCapLegUnderlyingsGrp>			N				

Component FIXML Abbreviation: *<TrdLeg>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
<TrdLeg>						

6.10 Component UnderlyingDeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=4257]

Component FIXML Abbreviation: *<DlvryStrm>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
41777~~058~~	UnderlyingDeliveryStreamType	N				
Component Block <UnderlyingDeliveryStreamCommoditySourceGrp>		N				
41778~~059~~	UnderlyingDeliveryStreamPipeline	N				
41779~~060~~	UnderlyingDeliveryStreamEntryPoint	N				
41780~~061~~	UnderlyingDeliveryStreamWithdrawalPoint	N				
41781~~062~~	UnderlyingDeliveryStreamDeliveryPoint	N				

Component FIXML Abbreviation: <DlvryStrm>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
42196 ~~tbd2362~~	UnderlyingDeliveryStreamDeliveryPointSource	N		NEW		
42197 ~~tbd2361~~	UnderlyingDeliveryStreamDeliveryPointDesc~~ription~~	N		NEW		
41782~~063~~	UnderlyingDeliveryStreamDeliveryRestriction	N				
41783~~064~~	UnderlyingDeliveryStreamDeliveryContingency	N				
(…truncated…)						
41799~~080~~	UnderlyingDeliveryStreamElectingPartySide	N				
</DlvryStrm>						

6.11 Component UnderlyingInstrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingInstrument
Component Abbreviated Name (for FIXML)	Undly
Component Type	_ __ Block Repeating _X__ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1021]

Component FIXML Abbreviation: <*Undly*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*

Component FIXML Abbreviation: <Undly>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
311	UnderlyingSymbol	N				
312	UnderlyingSymbolSfx	N				
309	UnderlyingSecurityID	N				
305	UnderlyingSecurityIDSource	N				
Component Block <UndSecAltIDGrp>		N				
(…truncated…)						
317	UnderlyingOptAttribute	N				
436	UnderlyingContractMultiplier	N				
1437	UnderlyingContractMultiplierUnit	N				
~~tbd~~2363	UnderlyingTradingUnitPeriodMultiplier	N		NEW		
1441	UnderlyingFlowScheduleType	N				
998	UnderlyingUnitOfMeasure	N				
1423	UnderlyingUnitOfMeasureQty	N				
(…truncated…)						
</Undly>						

6.12 Component DerivativeInstrumentParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DerivativeInstrumentParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating Block
Category	[enter the category name here]
Action	New X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=2141]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1292	NoDerivativeInstrumentParties		N				Should contain unique combinations of DerivativeInstrumentPartyID, DerivativeInstrumentPartyIDSource, and DerivativeInstrumentPartyRole
→	***1293***	***PartyID***	N				Used to identify party id related to instrument series
→	***1294***	***PartyIDSource***	N				Used to identify source of instrument series party id
→	***1295***	***PartyRole***	N				Used to identify the role of instrument series party id
→	2377	***DerivativeInstrumentPartyRoleQualifier***	N		NEW		~~Used to further qualify the value of DerivativeInstrumentPartyRole(1295). Same enumerations as PartyRoleQualifier(2376)~~
→	Component Block <DerivativeInstrumentPartySubIDsGrp>		N				
</Pty>							

6.13 Component InstrumentParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrumentParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating ____ Block
Category	[enter the category name here]
Action	__ New ________ X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1032]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1018	NoInstrumentParties		N				Repeating group below should contain unique combinations of InstrumentPartyID, InstrumentPartyIDSource, and InstrumentPartyRole
→	***1019***	***InstrumentPartyID***	N				Used to identify party id related to instrument
→	***1050***	***InstrumentPartyIDSource***	N				Used to identify source of instrument party id
→	***1051***	***InstrumentPartyRole***	N				Used to identify the role of instrument party id
→	2378	***InstrumentPartyRoleQualifier***	N		NEW		
→	Component Block <InstrumentPtysSubGrp>		N				Repeating group of InstrumentParty sub-identifiers.
</Pty>							

6.14 Component LegInstrumentParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegInstrumentParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X__ Block Repeating ____ Block
Category	[enter the category name here]
Action	__ New ________ X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*

To be finalized by FPL Technical Office	
Repository Component ID	[ID=2239]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
2254	NoLegInstrumentParties		N				
→	***2255***	***LegInstrumentPartyID***	N				Required if NoLegInstrumentParties(2254) > 0
→	***2256***	***LegInstrumentPartyIDSource***	N				
→	***2257***	***LegInstrumentPartyRole***	N				
→	2379	***LegInstrumentPartyRoleQualifier***	N		NEW		
→	Component Block <LegInstrumentPtysSubGrp>		N				
</Pty>							

6.15 Component LegProvisionParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X_ Block Repeating ____ Block
Category	[enter the category name here]
Action	___New ________ X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=4054]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40533	NoLegProvisionPartyIDs		N				
→	***40534***	***LegProvisionPartyID***	N				Required if NoLegProvisionPartyIDs(40533) > 0.
→	***40535***	***LegProvisionPartyIDSource***	N				Required if NoLegProvisionPartyIDs(40533) > 0.
→	***40536***	***LegProvisionPartyRole***	N				Required if NoLegProvisionPartyIDs(40533) > 0.
→	2380	***LegProvisionPartyRoleQualifier***	N		NEW		
→	Component Block <LegProvisionPtysSubGrp>		N				Repeating group of Party sub-identifiers.
</Pty>							

6.16 Component NestedParties2

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties2
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X__ Block Repeating ____ Block
Category	[enter the category name here]
Action	___ New _______ X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1009]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
756	NoNested2PartyIDs		N				Repeating group below should contain unique combinations of Nested2PartyID, Nested2PartyIDSource, and Nested2PartyRole
→	***757***	***Nested2PartyID***	N				Used to identify source of Nested2PartyID. Required if Nested2PartyIDSource is specified. Required if NoNested2PartyIDs > 0.
→	***758***	***Nested2PartyIDSource***	N				Used to identify class source of Nested2PartyID value (e.g. BIC). Required if Nested2PartyID is specified. Required if NoNested2PartyIDs > 0.
→	***759***	***Nested2PartyRole***	N				Identifies the type of Nested2PartyID (e.g. Executing Broker). Required if NoNested2PartyIDs > 0.
→	***2381***	***Nested2PartyRoleQualifier***	N		NEW		
→	Component Block <NstdPtys2SubGrp>		N				Repeating group of Nested2Party sub-identifiers.
</Pty>							

6.17 Component NestedParties3

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties3
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating Block
Category	[enter the category name here]
Action	New X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1010]

Component FIXML Abbreviation: <*Pty*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
948	NoNested3PartyIDs	N				Repeating group below should contain unique combinations of Nested3PartyID, Nested3PartyIDSource, and Nested3PartyRole
→ 949	***Nested3PartyID***	N				Used to identify source of Nested3PartyID. Required if Nested3PartyIDSource is specified. Required if NoNested3PartyIDs > 0.
→ 950	***Nested3PartyIDSource***	N				Used to identify class source of Nested3PartyID value (e.g. BIC). Required if Nested3PartyID is specified. Required if NoNested3PartyIDs > 0.
→ 915	***Nested3PartyRole***	N				Identifies the type of Nested3PartyID (e.g. Executing Broker). Required if

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
							NoNested3PartyIDs > 0.
→	2382	Nested3PartyRoleQualifier	N		NEW		
→	Component Block <Nested3PtysSubGrp>		N				Repeating group of Nested3Party sub-identifiers.
</Pty>							

6.18 Component NestedParties4

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties4
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating Block
Category	[enter the category name here]
Action	New X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1059]

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
1414	NoNested4PartyIDs		N				Repeating group below should contain unique combinations of Nested4PartyID, Nested4PartyIDSource, and Nested4PartyRole.
→	1415	Nested4PartyID	N				Used to identify source of

Component FIXML Abbreviation: <Pty>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
							Nested4PartyID. Required if Nested4PartyIDSource is specified. Required if NoNested4PartyIDs > 0.
→	***1416***	***Nested4PartyIDSource***	N				Used to identify class source of Nested4PartyID value (e.g. BIC). Required if Nested4PartyID is specified. Required if NoNested4PartyIDs > 0.
→	***1417***	***Nested4PartyRole***	N				Identifies the type of Nested4PartyID (e.g. Executing Broker). Required if NoNested4PartyIDs > 0.
→	***2383***	***Nested4PartyRoleQualifier***	N		NEW		
→	Component Block <Nested4PtysSubGrp>		N				
</Pty>							

6.19 Component NestedParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X__ Block Repeating ____ Block
Category	[enter the category name here]
Action	__ New ________ X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1012]

Component FIXML Abbreviation: <Pty>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
539	NoNestedPartyIDs		N				Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole
→	***524***	***NestedPartyID***	N				Used to identify source of NestedPartyID. Required if NestedPartyIDSource is specified. Required if NoNestedPartyIDs > 0.
→	***525***	***NestedPartyIDSource***	N				Used to identify class source of NestedPartyID value (e.g. BIC). Required if NestedPartyID is specified. Required if NoNestedPartyIDs > 0.
→	***538***	***NestedPartyRole***	N				Identifies the type of NestedPartyID (e.g. Executing Broker). Required if NoNestedPartyIDs > 0.
→	***2384***	***NestedPartyRoleQualifier***	N		NEW		
→	Component Block <NestedPtysSubGrp>		N				Repeating group of NestedParty sub-identifiers.
</Pty>							

6.20 Component ProvisionParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X_ Block Repeating ___ Block
Category	[enter the category name here]
Action	__New _______ X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=4019]

Component FIXML Abbreviation: <*Pty*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40174	NoProvisionPartyIDs		N				
→	***40175***	***ProvisionPartyID***	N				Required if NoProvisionPartyIDs(40174) > 0.
→	***40176***	***ProvisionPartyIDSource***	N				Required if NoProvisionPartyIDs(40174) > 0.
→	***40177***	***ProvisionPartyRole***	N				Required if NoProvisionPartyIDs(40174) > 0.
→	***2385***	***ProvisionPartyRoleQualifier***	N		NEW		
→	Component Block <ProvisionPtysSubGrp>		N				
</*Pty*>							

6.21 Component RequestedPartyRoleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RequestedPartyRoleGrp
Component Abbreviated Name (for FIXML)	ReqR
Component Type	_X_ Block Repeating ___ Block
Category	[enter the category name here]
Action	__ New ___ X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=2153]

Component FIXML Abbreviation: <ReqR>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1508	NoPartyIDs	N				
→	***1509*** ***RequestedPartyRole***	N				Identifies the type of party role requested. Required if NoRequestedPartyRoles > 0.
→	***2386*** ***RequestedPartyRoleQualifier***	N		NEW		
</ReqR>						

6.22 Component RootParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RootParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X_ Block Repeating ___ Block
Category	[enter the category name here]
Action	__ New _________ X_ Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1031]

Component FIXML Abbreviation: <*Pty*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1116	NoRootPartyIDs		N				Repeating group below should contain unique combinations of RootPartyID, RootPartyIDSource, and RootPartyRole
→	***1117***	***RootPartyID***	N				Used to identify source of RootPartyID. Required if RootPartyIDSource is specified. Required if NoRootPartyIDs > 0.
→	***1118***	***RootPartyIDSource***	N				Used to identify class source of RootPartyID value (e.g. BIC). Required if RootPartyID is specified. Required if NoRootPartyIDs > 0.
→	***1119***	***RootPartyRole***	N				Identifies the type of RootPartyID (e.g. Executing Broker). Required if NoRootPartyIDs > 0.

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
→	2388	RootPartyRoleQualifier	N		NEW		
→	Component Block <RootSubParties>		N				Repeating group of RootParty sub-identifiers.
</Pty>							

6.23 Component SettlParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating Block
Category	[enter the category name here]
Action	New X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1017]

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
781	NoSettlPartyIDs		N				Repeating group below should contain unique combinations of SettlPartyID, SettlPartyIDSource, and SettlPartyRole
→	782	SettlPartyID	N				Used to identify source of SettlPartyID. Required if SettlPartyIDSource is specified. Required if

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
							NoSettlPartyIDs > 0.
→	783	SettlPartyIDSource	N				Used to identify class source of SettlPartyID value (e.g. BIC). Required if SettlPartyID is specified. Required if NoSettlPartyIDs > 0.
→	784	SettlPartyRole	N				Identifies the type of SettlPartyID (e.g. Executing Broker). Required if NoSettlPartyIDs > 0.
→	2389	SettlPartyRoleQualifier	N		NEW		
→	Component Block <SettlPtysSubGrp>		N				Repeating group of SettlParty sub-identifiers.
</Pty>							

~~Component TrdRepIndicatorsGrp~~

~~To be completed at the time of the proposal – all information provided will be included in the repository~~	
~~Component Name~~	~~TrdRepIndicatorsGrp~~
~~Component Abbreviated Name (for FIXML)~~	~~TrdRepIndicatorsGrp~~
~~Component Type~~	~~X Block Repeating Block~~
~~Category~~	~~[enter the category name here]~~
~~Action~~	~~New X Change~~
~~Component Synopsis~~	~~(no change)~~
~~Component Elaboration~~	~~(no change)~~
~~To be finalized by FPL Technical Office~~	
~~Repository Component ID~~	~~[ID=2113]~~

~~Component FIXML Abbreviation: <TrdRepIndicatorsGrp>~~							
~~Tag~~	~~Field Name~~		~~Req'd~~	~~ICR~~	~~Action~~	~~Mappings and Usage Comments~~	~~FIX Spec Comments~~
~~1387~~	~~NoTrdRepIndicators~~		~~N~~				~~Number of trade publication indicators following~~
→	~~1388~~	~~TrdRepPartyRole~~	~~N~~				
→	~~2390~~	~~TrdRepPartyRoleQualifier~~	~~N~~		~~NEW~~		
→	~~1389~~	~~TrdRepIndicator~~	~~N~~				~~Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0.~~
~~</TrdRepIndicatorsGrp>~~							

6.24 Component UndlyInstrumentParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UndlyInstrumentParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	X Block Repeating Block
Category	[enter the category name here]
Action	New X Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[ID=1033]

Component FIXML Abbreviation: <*Pty*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1058	NoUndlyInstrumentParties		N				Repeating group below should contain unique combinations of InstrumentPartyID, InstrumentPartyIDSource, and InstrumentPartyRole
→	***1059***	***UnderlyingInstrumentPartyID***	N				Used to identify party id related to instrument
→	***1060***	***UnderlyingInstrumentPartyIDSource***	N				Used to

Component FIXML Abbreviation: <Pty>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
							identify source of instrument party id
→	1061	UnderlyingInstrumentPartyRole	N				Used to identify the role of instrument party id
→	2391	UnderlyingInstrumentPartyRoleQualifier	N		NEW		
→	Component Block <UndlyInstrumentPtysSubGrp>		N				Repeating group of Party sub-identifiers.
</Pty>							

7 Category Changes

None.

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
~~tbd~~2350	CollateralPortfolioID	NEW	String	Identifier of the collateral portfolio when reporting on a portfolio basis.	@PrtflioID	Add to <CollateralAmountGrp>
42192 ~~tbd~~~~2351~~	DeliveryStreamDeliveryPointSource	NEW	int	Identifies the class or source of DeliveryStreamDeliveryPoint(41062). 0 = Proprietary 1 = Energy Identification Code (EIC) [Elaboration: Energy Identification Code specifies the location or connection point codes of energy delivery. See http://www.entsog.eu/eic-codes/eic-location-codes-v or http://www.eiccodes.eu for more information and allocated values to use in DeliveryStreamDeliveryPoint(41062).]	@DlvryPntSrc	Add to <DeliveryStream> component
42193 ~~tbd~~~~2352~~	DeliveryStreamDeliveryPointDesc~~ription~~	NEW	String	Description of the delivery point identified in DeliveryStreamDeliveryPoint(41062).	@DlvryPntDesc	Add to <DeliveryStream> component.
~~tbd~~2353	TradingUnitPeriodMultiplier	NEW	int	Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts. (Elaboration: As an example, ~~E.g.~~ 456 is the number of off-peak periods for a product with a minimum trading unit of 5 MWh resulting in 2280 total traded contracts.)	@TrdgUnitPeriodMult	Add to <Instrument> component
~~tbd~~23	LegTradingUnitPerio	NEW	int	Indicates the number of contract periods	@TrdgUnitPeri	Add to <InstrumentLeg>

54	dMultiplier			associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts. (Elaboration: As an example,~~E.g.~~ 456 is the number of off-peak periods for a product with a minimum trading unit of 5 MWh resulting in 2280 total traded contracts.)	odMult	component
42195 ~~tbd~~23 55	LegDeliveryStreamDeliveryPointDesc~~ription~~	NEW	String	Description of the delivery point identified in LegDeliveryStreamDeliveryPoint(41433).	@DlvryPntDesc	Add to <LegDeliveryStream> component
42194 ~~tbd~~23 56	LegDeliveryStreamDeliveryPointSource	NEW	int	Identifies the class or source of LegDeliveryStreamDeliveryPoint(41433). *(Uses the s~~S~~ame enumerations as DeliveryStreamDeliveryPointSource(~~tbd~~42 1922~~2351~~)*	@DlvryPntSrc	Add to <LegDeliveryStream> component
~~tbd~~23 57	LegTotalTradeQty	NEW	Qty	Expresses the total quantity traded over the life of the contract when LegLastQty(1418) is to be repeated periodically over the term of the contract. The value is the product of LegLastQty(1418) and~~times~~ Leg TradingUnitPeriodMultiplier(~~tbd~~2353).	@TotTrdQty	Add to <TrdInstrmtLegGrp> component
~~tbd~~23 58	LegLastMultipliedQty	NEW	Qty	Expresses the quantity bought/sold when LastQty is expressed in contracts. Used in addition to LegLastQty(1418), it is the product of LegLastQty(1418) and LegContractMultiplier(614).	@LastMultdQty	Add to <TrdInstrmtLegGrp> component
~~tbd~~23 59	LegTotalGrossTradeAmt	New	Amt	Expresses the full total monetary value of the traded contract. The value is the product of LegLastPx(637) and LegTotalTradeQty(~~tbd~~2357) ~~(~~or LegTotalTradeMultipliedQty(~~tbd~~2360)~~,~~ if	TotGrossTrdAmt	Add to <TrdInstrmtLegGrp> component

				priced in units instead of contracts~~] times and LegLastPx(637)~~.		
~~tbd~~2360	LegTotalTradeMultipliedQty	New	Qty	Expresses the total trade quantity in units where LegContractMultiplier(614) is not 1. The value is the product of LegTotalTradeQty(2357) ~~times~~ and LegContractMultiplier(614).	TotTrdMultdQty	Add to <TrdInstrmtLegGrp> component
42197 ~~tbd~~~~2361~~	UnderlyingDeliveryStreamDeliveryPointDesc~~ription~~	NEW	String	Description of the delivery point identified in UnderlyingDeliveryStreamDeliveryPoint(41781).	@DlvryPntDesc	Add to <UnderlyingDeliveryStream> component
42196 ~~tbd~~~~2362~~	UnderlyingDeliveryStreamDeliveryPointSource	NEW	int	Identifies the class or source of UnderlyingDeliveryStreamDeliveryPoint(41781). *(Uses the s~~S~~ame enumerations as DeliveryStreamDeliveryPointSource(~~tbd~~42192~~2351~~)*	@DlvryPntSrc	Add to <UnderlyingDeliveryStream> component
~~tbd~~2363	UnderlyingTradingUnitPeriodMultiplier	NEW	int	Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts. (Elaboration: As an example, ~~E.g.~~ 456 is the number of off-peak periods for a product with a minimum trading unit of 5 MWh resulting in 2280 total traded contracts.)	@TrdgUnitPeriodMult	Add to <UnderlyingInstrument> component
~~tbd~~2364	PosReportAction	NEW	int	Indicates action that triggered the Position Report. *(Uses the s~~S~~ame enumerations as PosMaintAction(712))*.	@Actn	Add to PositionReport
2365~~tbd~~	SettlForwardPoints	NEW	PriceOffset	FX forward points added to SettlPrice(730). The value is expressed in	@SettlFwdPnts	Add to PositionReport

				decimal form and m~~M~~ay be~~ a~~ negative ~~value~~. ~~Expressed in decimal form.~~ (Elaboration: As an ~~For~~ example, 61.99 points is expressed as 0.006199.)		
~~Tbd~~2366	SettlPriceFxRateCalc	NEW	char	Specifies whether LastPx(31) [TradeCaptureReport] or SettlPrice(730) [PositionReport] should be multiplied or divided. *(Uses the s~~S~~ame enumerations as SettlCurrFxRateCalc(156))*	@SettlPxFxRtCalc	Add to PositionReport and TradeCaptureReport
~~Tbd~~2367	TotalTradeQty	NEW	Qty	Expresses the total quantity traded over the life of the contract when LastQty(32) is repeated periodically over the term of the contract. The value is the product of LastQty(32) ~~times~~ and TradingUnitPeriodMultiplier(~~tbd~~2353).	@TotTrdQty	Add to TradeCaptureReport
~~tbd~~2368	LastMultipliedQty	NEW	Qty	Expresses the quantity bought or sold when LastQty(32) is expressed in number of contracts. Used in addition to LastQty(32). It is the product of LastQty(32) and ContractMultiplier(231).	@LastMultdQty	Add to TradeCaptureReport
~~tbd~~2369	TotalGrossTradeAmt	NEW	Amt	Expresses the full total monetary value of the traded contract. The value is the product of LastPx(31) and TotalTradeQty(~~tbd~~2367) ~~(~~or TotalTradeMultipliedQty(~~tbd~~2370), if priced in units instead of contracts~~)~~ ~~andtimes LastPx(31)~~.	TotGrossTrdAmt	Add to TradeCaptureReport
~~tbd~~2370	TotalTradeMultipliedQty	NEW	Qty	Expresses the total trade quantity in units where ContractMultiplier(231) is not 1. The value is the product of TotalTradeQty(~~tbd~~2367) ~~times~~ and	TotTrdMultdQty	Add to TradeCaptureReport

				ContractMultiplier(231).		
~~tbd~~2371	EncodedTradeContinuationText	NEW	Data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374~~tbd~~) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the TradeContinuationText(~~tbd~~2374) field.	EncTrdContntnText	Add to TradeCaptureReport and PositionReport
~~Tbd~~2372	EncodedTradeContinuationTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedTradeContinuationText(2371~~tbd~~) field.	EncTrdContntnTextLen	Add to TradeCaptureReport and PositionReport
~~Tbd~~2373	IntraFirmTradeIndicator	NEW	Boolean	Indicates whether the trade or position was entered into as an intra-group transaction, i.e. between two units of the same parent entity. [Elaboration: In the context of EMIR this refers to Regulation (EU) 648/2012 Article 3 "intragroup transactions" section 1 which states: "In relation to a non-financial counterparty, an intragroup transaction is an OTC derivative contract entered into with another counterparty which is part of the same group provided that both counterparties are included in the same consolidation on a full basis and they are subject to an appropriate centralised risk evaluation, measurement and control procedures and that counterparty is established in the Union or, if it is established in a third country, the Commission has adopted an implementing	@IntraFirmTrdInd	Add to TradeCaptureReport and PositionReport

				act under Article 13(2) in respect of that third country."] Y = Trade or position is an intra-firm transaction N = Trade or position is not an intra-firm transaction		
~~tbd~~2374	TradeContinuationText	NEW	String	Elaboration of the purpose or action of the regulatory report when TradeContinuation(1937)=99 (Other).	@TrdContntnTxt	Add to TradeCaptureReport and PositionReport
~~tbd~~2375	TaxonomyType	NEW	char	The type of identification taxonomy used to identify the security. I = ISIN or Alternate instrument identifier plus CFI [Elaboration:~~, i.e~~. Identified through use of SecurityID(48) and SecurityIDSource(22) of ISIN or another standard source plus CFICode(461).] E = Interim taxonomy [Elaboration:~~, i.e~~. ~~identified~~ Identified through use of AssetClass(1938) plus either Symbol(55) or SecurityID(48) and SecurityIDSource(22), and/or other additional instrument attributes.]	@TxnmyTyp	Add to TradeCaptureReport and PositionReport
~~tbd~~2376	PartyRoleQualifier	NEW	int	Used to further qualify the value of PartyRole(452). ~~*Move the enumerations here from PartyDetailRoleQualifier(1674) making this field the enum master in the repository.*~~ *(Uses the same values as PartyDetailRoleQualifier(1674))*	@Qual	Add to <Parties>
~~tbd~~23	DerivativeInstrumen	NEW	int	Used to further qualify the value of	@Qual	Add to

77	tPartyRoleQualifier			DerivativeInstrumentPartyRole(1295). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(~~2376~~1674~~tbd~~))*		<DerivativeInstrumentParties> component
~~tbd~~2378	InstrumentPartyRoleQualifier	NEW	int	Used to further qualify the value of InstrumentPartyRole(1051). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <InstrumentParties> component
~~tbd~~2379	LegInstrumentPartyRoleQualifier	NEW	int	Used to further qualify the value of LegInstrumentPartyRole(2257). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <LegInstrumentParties> component
~~tbd~~2380	LegProvisionPartyRoleQualifier	NEW	int	Used to further qualify the value of LegProvisionPartyRole(40536). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <LegProvisionParties> component
~~tbd~~2381	Nested2PartyRoleQualifier	NEW	int	Used to further qualify the value of Nested2PartyRole(759). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <Nested~~2~~Parties2> component
~~tbd~~2382	Nested3PartyRoleQualifier	NEW	int	Used to further qualify the value of Nested3PartyRole(951). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <Nested~~3~~Parties3> component
~~tbd~~2383	Nested4PartyRoleQualifier	NEW	int	Used to further qualify the value of Nested4PartyRole(1417). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <Nested~~4~~Parties4> component
~~tbd~~2384	NestedPartyRoleQualifier	NEW	int	Used to further qualify the value of NestedPartyRole(538). *(Uses the ~~s~~Same enumerations as PartyDetailRoleQualifier(1674~~2376~~~~tbd~~))*	@Qual	Add to <NestedParties> component
~~tbd~~23	ProvisionPartyRoleQ	NEW	int	Used to further qualify the value of	@Qual	Add to <ProvisionParties>

85	ualifier			ProvisionPartyRole(40177). *(Uses the s~~S~~ame enumerations as PartyDetailRoleQualifier(1674~~2376tbd~~))*		component
~~Tbd~~2386	RequestedPartyRoleQualifier	NEW	int	Used to further qualify the value of RequestedPartyRole(1509). *(Uses the s~~S~~ame enumerations as PartyDetailRoleQualifier(1674~~2376tbd~~))*	@Qual	Add to <RequestedPartyRoleGrp> component
~~Tbd~~	~~RequestingPartyRoleQualifier~~	~~NEW~~	~~int~~	~~Used to further qualify the value of RequestingPartyRole(1660).~~ ~~*Same enumerations as PartyRoleQualifier(tbd)*~~	~~@Qual~~	~~Add to <RequestingPartyGrp> component~~
~~Tbd~~2388	RootPartyRoleQualifier	NEW	int	Used to further qualify the value of RootPartyRole(1119). *(Uses the s~~S~~ame enumerations as PartyDetailRoleQualifier(1674~~2376tbd~~))*	@Qual	Add to <RootParties> component
~~Tbd~~2389	SettlPartyRoleQualifier	NEW	int	Used to further qualify the value of SettlPartyRole(784). *(Uses the s~~S~~ame enumerations as PartyDetailRoleQualifier(1674~~2376tbd~~))*	@Qual	Add to <SettlParties> component
~~Tbd2390~~	~~TrdRepPartyRoleQualifier~~	~~NEW~~	~~int~~	~~Used to further qualify the value of TrdRepPartyRole(1388).~~ ~~*(Uses the sSame enumerations as PartyDetailRoleQualifier(16742376tbd))*~~	~~@Qual~~	~~Add to <TrdRepIndicatorsGrp> component~~
~~tbd~~2391	UnderlyingInstrumentPartyRoleQualifier	NEW	int	Used to further qualify the value of UnderlyingInstrumentPartyRole(1061). *(Uses the s~~S~~ame enumerations as PartyDetailRoleQualifier(1674~~2376tbd~~))*	@Qual	Add to < UndlyInstrumentParties ~~UnderlyingInstrumentParties~~> component
156	SettlCurrFxRateCalc	CHANGE	char	Specifies whether or not SettlCurrFxRate (155) should be multiplied or divided. M = Multiply D = Divide		
167	SecurityType	CHANGE	String	Indicates type of security…		

				(…truncated…) **Derivatives** INDEX = General type for a contract based on an established index		
707	PosAmtType	CHANGE	String	Type of Position amount CASH = Cash amount (corporate event) CRES = Cash residual amount FMTM = Final mark-to-market amount *(…truncated…)* 5YREN = The five year equivalent notional amount UMTM = Undiscounted mark-to-market *MTD = Mark-to-model* *VMTM = Mark-to-market variance* *VMTD = Mark-to-model variance*		
770	TrdRegTimestampType	CHANGE	int	Trading / Regulatory timestamp type. Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction… 1 = Execution time 2 = Time in 3 = Time out *(…truncated…)* 22 = Application completed 23 = Submitted to repository 24~~<tbd>~~ = Post-trade continuation event [SymbolicName = PostTrdContntnEvnt]		
803	PartySubIDType *and all other fields sharing this*	CHANGE	int	Type of PartySubID(523) value 4000+ = Reserved and available for bi-laterally agreed upon user defined values 1 = Firm		

	enumeration			2 = Person 3 = System *(…truncated…)* 62 = Reporting obligation jurisdiction … 63 = Voluntary reporting jurisdiction … 64~~<tbd>~~ = Company Activities [Elaboration: For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.] 65~~<tbd>~~ = European Economic Area domiciled [Elaboration: ID values: Y or N] 66~~<tbd>~~ = Contract linked to commercial or treasury financing for this counterparty		

				[Elaboration: ID values: Y or N] 67~~<tbd>~~ = Contract above clearing threshold for this counterparty [Elaboration: ID values: Y or N]		
~~1674~~	~~PartyDetailRoleQualifier~~	~~CHANGE~~	~~int~~	~~*Move enumerations to PartyRoleQualifier(*~~2376~~*tbd) making it the master.*~~		
~~1818~~	~~TargetPartyRoleQualifier~~	~~CHANGE~~	~~int~~	~~*Change enumeration master to PartyRoleQualifier(*~~2376~~*tbd).*~~		
1904	RegulatoryTradeIDEvent	CHANGE	int	Identifies the event which caused origination of the identifier in RegulatoryTradeID(1903)~~ID~~. ~~When ...~~ 0 = Initial block trade 1 = Allocation ... 2 = Clearing 3 = Compression 4 = Novation 5 = Termination 6~~<tbd>~~ = Post-trade valuation		
1927	ConfirmationMethod	CHANGE	int	Specifies how a trade was confirmed. 0 = Non-electronic 1 = Electoronic 2~~<tbd>~~ = Unconfirmed		
1937	TradeContinuation	CHANGE	int	Specifies the post-execution trade continuation or lifecycle event. Additional values may be used by mutual agreement of the counterparties. 0 = Novation 1 = Partial novation 2 = ~~Swap~~Trade unwind [Elaboration: “Trade” ~~I~~includes “Swaps”.] [Symbolic name: TradeUnwind]		

				3 = Partial ~~swap~~trade unwind [Elaboration: “Trade” i~~I~~ncludes “Swaps”.] [Symbolic name: PartialTradeUnwind] 5 = Compression / Netting [Elaboration: Compression (used for OTC derivative trades) and Netting (used for Futures trades) are essentially the same business process, i.e. rolling up closely related contracts into a single trade or position.] ~~99 = Other – add “Include description of type in TradeContinuationDetails(tbd)”~~ 6 = Full netting 7 = Partial netting 8 = Amendment 9 = Increase 10 = Credit event 11 = Strategic restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal 16 = Void 17~~<tbd>~~ = Account transfer 18~~<tbd>~~ = Give up 19~~<tbd>~~ = Take up 20~~<tbd>~~ = Average pricing [Symbolic name: AvgPxng] 21~~<tbd>~~ = Reversal 22~~<tbd>~~ = Allocation / Trade posting 23~~<tbd>~~ = Cascade [Elaboration: The breakdown of a contract position to a more granular level, e.g. from a yearly position to monthly positions.]		

				24~~<tbd>~~ = Delivery 25~~<tbd>~~ = Option assignment 26~~<tbd>~~ = Expiration 27~~<tbd>~~ = Maturity 28~~<tbd>~~ = Equal position adjustment [Elaboration: An adjustment to both the long and short positions by the same quantity.] 29~~<tbd>~~ = Unequal position adjustment P[Elaboration: Elaboration: An adjustment to either the long or short position quantity but not both.] 99 = Other price-forming continuation data [Elaboration: Other price-forming continuation data or lifecycle event. Include description of type in TradeContinuationText(2374~~tbd~~).]		
1938	AssetClass	CHANGE	int	The broad asset category for assessing risk exposure. 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity 6~~<tbd>~~ = Other		
1939	AssetSubClass	CHANGE	int	The subcategory description of the asset class. **Commodity** 13 = Metals 14 = Bullion 15 = Energy 16 = Commodity index		

				17 = Agricultural 18 = Environmental 19 = Freight **Credit** 4 = Single name 5 = Credit index 6 = Index tranche 7 = Credit basket ~~8 = Total return~~ **Currency** 3 = Basket [for multi-currency] **Equity** 9 = Common 10 = Preferred 11 = Equity index 12 = Equity basket **Interest Rate** 1 = Single currency 2 = Cross currency **Other** 8~~<tbd>~~ = Exotic		
~~40237~~	~~PaymentSettlPartyRoleQualifier~~	~~CHANGE~~	~~int~~	~~*Change enumeration master to PartyRoleQualifier(*~~2376~~*tbd).*~~		
41049	DeliveryScheduleSettlFlowType	CHANGE	int	Specifies the commodity delivery flow type. Values: 0 = All times 1 = On peak 2 = Off peak 3 = Base 4 = Block hours [Symbolic name BlockHours]		

				5 = Other *(Added values fore-use by StreamCOmmoditySettlFlowType(41292))*		
41292	StreamCommoditySettlFlowType	CHANGE	int	Specifies the commodity delivery flow type. *(Uses Values from DeliveryScheduleSettlFlowType(41049))* ~~0 = All times~~ ~~1 = On peak~~ ~~2 = Off peak~~ ~~3 = Base~~ ~~<tbd> = Block hours~~ ~~<tbd> = Other~~		

Appendix B - Glossary Entries

Term	Definition	Field where used
EACH	European Association of CCP Clearing Houses	*narrative*
EEA	European Economic Area	PartySubIDType value
EIC	Energy Identification Coding – see www.eiccodes.eu	DeliveryStreamDeliveryPointSource(2351)
EMIR	European Market Infrastructure Regulation	*narrative*
ESMA	European Securities and Markets Authority	*narrative*
ETD	Exchange Traded Derivative	*narrative*
UPI	Universal Product Identifier	*issues*
UTI	Unique Trade Identifier	*mapping tables*

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Alternate	Alt	AltInstrmntID
Multiplied	Multd	LastMultipliedQty
Portfolio	Prtflio	CollateralPortfolioID
Taxonomy	Txnmy	TaxonomyType

Appendix D - Usage Examples

None.

Appendix E – Mapping Tables

Common Data

Gaps are shown in green text.

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
Section 2a – Contract Type					
1	Taxonomy used	Contract shall be identified by using a product identifier. Identify the taxonomy used: U = product identifier (endorsed in Europe) I = ISIN/Aii + CFI E = Interim taxonomy	No global product or interim identifier in place so use 'I' (i.e. use combination of ISIN/Aii and CFI)	TaxonomyType(2375~~tbd~~) / @TxnmyTyp U = product identifier I = ISIN/Aii [requires CFI] E = Interim taxonomy	TaxonomyType(2375~~tbd~~) / @TxnmyTyp U = product identifier I = ISIN/Aii [requires CFI] E = Interim taxonomy
2	Product ID 1	Contract shall be identified by using a product identifier. For taxonomy=U: Product Identifier (UPI), to be defined. For taxonomy=I: ISIN or Aii, 12 digits alphanumeric code For taxonomy=E: Derivative class: CO=Commodity CR=Credit CU=Currency EQ=Equity IR=Interest Rate OT=Other	Aii consists of Market Identification Code (MIC), Exchange Product Code, Derivative type, put / call identifier, expiry date and strike price.	*If @TxnmyTyp=U* <Instrument> @ID=<identifier> @Src=<tbd> [Universal Product Identifier] *If @TxnmyTyp=I* <Instrument> @ID=<identifier> @Src=4 [ISIN] *or* another standard source @CFI=<cfi code> *If @TxnmyTyp=E* <Instrument> @AssetClss 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	*If @TxnmyTyp=U* <Instrument> @ID=<identifier> @Src=<tbd> [Universal Product Identifier] *If @TxnmyTyp=I* <Instrument> @ID=<identifier> @Src=4 [ISIN] *or* another standard source @CFI=<cfi code> *If @TxnmyTyp=E* <Instrument> @AssetClss 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
				<tbd> = Other	<tbd> = Other
3	Product ID 2	Contract shall be identified by using a product identifier. For taxonomy=U: blank For taxonomy=I: CFI, 6 characters alphabetical code For taxonomy=E: Derivative type: CD=Contract for Difference FR=Forward rate agreement FU=Futures FW=Forwards OP=Options SW=Swap OT=Other	CFI code. This will be derived by the exchange / CCP and included in contract specifications rather than in any CCP reporting.	*If @TxnmyTyp=U omit* *If @TxnmyTyp=E* <Instrument> @CFI @AssetClss *If @TxnmyTyp=I* <Instrument> @SecTyp @CFI	*If @TxnmyTyp=U omit* *If @TxnmyTyp=E* <Instrument> @CFI @AssetClss *If @TxnmyTyp=I* <Instrument> @SecTyp @CFI
4	Underlying	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indicator for his basket or index shall be used where a unique identifier does not exist. ISIN (12 alphanumerical digits) LEI (20 alphanumerical digits) Interim entity identifier (20 alphanumerical digits) UPI (to be defined) B = Basket I = Index	Blank where not applicable to specific asset class. Otherwise populated as per ITS.	*If identifier exists:* <UnderlyingInstrument> @ID, @Src=4 [ISIN] T [LEI] @Src=<tbd> [Universal Product Identifier] *Otherwise:* <UnderlyingInstrument> @SecTyp=BDBSKT, EQBSKT, INDEX	*If identifier exists:* <UnderlyingInstrument> @ID, @Src=4 [ISIN] T [LEI] @Src=<tbd> [Universal Product Identifier] *Otherwise:* <UnderlyingInstrument> @SecTyp=BDBSKT, EQBSKT, INDEX
5	Notional currency 1	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.	Currency of contract specification	<Instrument> @PxQteCcy [FX] <InstrumentLeg> @PxQteCcy [FX Swap]	<Instrument> @PxQteCcy [FX] <InstrumentLeg> @PxQteCcy [FX Swap]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		ISO 4217 Currency Code, 3 alphabetical digits.		FpLM/swapStream [Rate Swap] <Instrument/StreamGrp> @Ccy [Commodity Swap]	FpLM/swapStream [Rate Swap] <Instrument/StreamGrp> @Ccy [Commodity Swap]
6	Notional currency 2	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2. ISO 4217 Currency Code, 3 alphabetical digits.	Leg 2 where applicable (FX), blank otherwise.	<InstrumentLeg> @PxQteCcy [FX Swap] FpLM/swapStream [Rate Swap] <Instrument/StreamGrp> @Ccy [Commodity Swap]	<InstrumentLeg> @PxQteCcy [FX Swap] FpLM/swapStream [Rate Swap] <Instrument/StreamGrp> @Ccy [Commodity Swap]
7	Deliverable currency	The currency to be delivered. ISO 4217 Currency Code, 3 alphabetical digits.	Settlement currency	@SettlCcy	@SettlCcy
Section 2b – Details of the Transaction					
8	Trade ID	A Unique Trade ID (UTI) agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty. Up to 52 alphanumerical digits	Namespace or '000' MIC '000' followed by CCP identifier	<RegulatoryTradeIDGrp> @ID=<identifier> @Src=<namespace> @Typ=0 [Current]	*The <RelatedTradeGrp> component will be used to to list the trades netted into the position.*
9	Transaction reference number	A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf. An alphanumeric field up to 40 characters.	Blank	*Secondary reference to the same trade reported elsewhere:* @FirmTrdID2	*N/A*
10	Venue of execution	The venue of execution shall be identified by a unique code	MIC code of market to be used, e.g. IFEU for ICE Futures	<RootParties> @ID @Src=G [MIC] @R=73 [Execution	<Parties> @ID @Src=G [MIC] @R=73 [Execution Venue]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC. ISO 10383 Market Identification Code (MIC), 4 digits alphabetical. Where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	Europe	Venue]	
11	Compression	Identify whether the contract results from a compression exercise. Y = if the contract results from compression N = if the contract does not result from compression	Not be used for netting for ETD, to be used for compression for OTC-cleared	@TrdTyp=57 [Netted]	N/A
12	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest. Up to 20 numerical digits in the format xxxx,yyyyy.	Trade price for trades. Today's settlement price for positions. Small (e.g. pence) vs. large (e.g. pounds) currency to be reported as per CCP reporting.	@PxTyp, @LastPx	@PxTyp, @SetPx
13	Price notation	The manner in which the price is expressed. E.g. ISO 4217 Currency Code, 3 alphabetical digits, Percentage.	Native currency (currency in which contract is quoted)	<Instrument> @PxUOM, @PxUOMCcy and @PxQteMeth	<Instrument> @PxUOM, @PxUOMCcy and @PxQteMeth
14	Notional amount	Original value of the contract. Up to 20 numerical digits in the format xxxx,yyyyy.	To be discussed further in EACH meeting 12/07. Futures: quantity (field 16) x price	<PositionAmtData> @Typ=NPV @Amt=<amount>	<PositionAmtData> @Typ=NPV @Amt=<amount>

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
			multiplier (field 15) x price / rate (field 12). Options: quantity (field 16) x price multiplier (field 15) x strike (field 57) for options . Taking into account adjustments required to price multiplier to reflect %s or calculation time periods for example.		
15	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract. Up to 10 numerical digits.	Per contract specification- number of units of the instrument contained in a trading lot	<Instrument> @Mult	<Instrument> @Mult
16	Quantity	Number of contracts included in the report, where more than one derivative contract is reported. Up to 10 numerical digits.	Long/short position for positions or number of contracts	@LastQty, [@QtyTyp]	<PositionQty> @Typ=FIN [EOD quantity] @Typ=SOD [SOD quantity] @Typ=TQ [Transaction quantity], @Long/@Short
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received. Up to 10 numerical digist in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	For ETD-upfront premium and fees. For OTC: Open issue	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>	<PaymenGrpt> @Typ=1 [Upfront fee] @Amt=<amount>
18	Delivery type	Indicates whether the contract is settled physically	Cash or physical delivery	<Instrument> @SettlMeth C = Cash settlement	<Instrument> @SettlMeth C = Cash settlement

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		or in cash. C = Cash P = Physical O = Optional for counterparty		P = Physical settlement E = Election at exercise	P = Physical settlement E = Election at exercise
19	Execution timestamp	As defined in Article 1(2). ISO 8601 date format / UTC time format.	Execution date/time when CCP enters into trade	<TrdRegTimestamps> @TS @Typ=1 [Execution] @Typ=<tbd> [Continuation event]	*N/A*
20	Effective Date	Date when obligations under the contract come into effect. ISO 8601 date format	For ETD enter N/A, for OTC this supplied only if different from execution date	*Only for contracts that do not take effect on trade date* '<Instrument/EventGrp> @EventTyp="8" [Start] @DT *Otherwise* @TrdDt	<Instrument/EventGrp> @EventTyp="8" [Start Date] @DT
21	Maturity Date	Original date of expiry of the reported contract. An early termination shall not be reported in this field. ISO 8601 date format	Expiry date of contract	<Instrument> @MMY	<Instrument> @MMY
22	Termination Date	Termination date of the reported contract. If not different from maturity date, this field shall be left blank. ISO 8601 date format.	To be reported only if different than original terms of contract	*Only for contracts that terminate on other than maturity date* <Instrument/EventGrp> @EventTyp="9" [End Date] @DT	<Instrument/EventGrp> @EventTyp="9" [End Date] @DT
23	Date of Settlement	Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 123B, 23C,…). ISO 8601 date format.	Date of settlement should be derived directly from contract specifications. • For physically delivered contracts, the date of settlement should be reported as the expiry date. • For European and American options, the date of	@SettlDt	SettlDt (64)

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
			settlement should also be reported as the expiry date. Where an American style option exercises prior to expiry, this will be reported as an update to the original report.		
24	Master agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements). Free text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	Blank	<FinancingDetails> @AgmtDesc	*Add existing component <FinancingDetails> to PositionReport* <FinancingDetails> @AgmtDesc
25	Master agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, …) Year, xxxx.	Blank	<FinancingDetails> @AgmtVer	*Add existing component <FinancingDetails> to PositionReport* <FinancingDetails> @AgmtVer
Section 2c – Risk Mitigation / Reporting					
26	Confirmation timestamp	Date and time of the confirmation, as defined under Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC	Commission Delegated Regulation (EU) No 149/2013 (1) states "'confirmation' means the documentation of the agreement of the counterparties to all te terms of an over the counter (OTC)	<TrdRegTimestamps> @Typ=17 [Confirmed] @TS	*N/A*

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		Derivatives] indicating time zone in which the confirmation has taken place. ISO 8601 date format, UTC time format.	derivative contract". Blank for cleared trade		
27	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. Y=Non-electronically confirmed N=Non-confirmed E=Electronically confirmed	Blank	@CnfmMeth 0 = Non-electronic 1 = Electronic <tbd> =Unconfirmed	*N/A*
Section 2d – Clearing					
28	Clearing obligation	Indicates whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012 Y=Yes N=No	Static data mapping once we have a list of contracts subject to clearing obligation. Will be N for all until defined and will be blank for ETD	@MandClrInd [Boolean]	*N/A*
29	Cleared	Indicates whether clearing has taken place. Y=Yes N=No	Will be Y in all cases where CCP is reporting	@Clrd	@Clrd
30	Clearing timestamp	Time and date when clearing has taken place. ISO 8601 date format / UTC time format	For trades = date / time of clearing. For positions, default time of 23:59:00 UTC	<TrdRegTimestamps> @Typ="19" [Cleared] @TS	*N/A*
31	CCP	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract. LEI (20 alphanumerical digits) or, if not available, interim entity identifier (20	CCP pre-LEI (same as field 2 of Counterparty data)	<RootParties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R="21" [CCP]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		alphanumerical digits) or, if not available, BIC (11 alphanumerical digits)			
32	Intragroup	Indicates whether the contract was entered into as an intra-group transactions, defined in Article 3 of Regulation (EU) No 648/2012. Y=Yes N=No *(see comment note)*	Recommends 'N'	*Add to TradeCaptureReport:* IntraFirmTradeIndicator(2373 ~~tbd~~)	*Add to PositionReport:* IntraFirmTradeIndicator(2373 ~~tbd~~)
Section 2e – Interest Rates					
33	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable. Numerical digits in the format xxxx,yyyyy.	To be reported per contract for ETD, Open issue for OTC	*FpML or* <Instrument/StreamGrp[0]/PaymentStream/PaymentStreamFixedRate> @Rt	*FpML or* <Instrument/StreamGrp[0]/PaymentStream/PaymentStreamFixedRate> @Rt
34	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable. Numerical digits in the format xxxx,yyyyy.	To be reported per contract (where fixed vs. float, leg 1 = fixed; where float vs. float, leg 1 = shorter dated)	*FpML or* <Instrument/StreamGrp[1]/PaymentStream/PaymentStreamFixedRate> @Rt	*FpML or* <Instrument/StreamGrp[1]/PaymentStream/PaymentStreamFixedRate> @Rt
35	Fixed rate day count	The actual number of dates in the relevant fixed rate payer calculation period, if applicable. Actual/365, 30B/360 or Other	To be reported per contract	*FpML or* <Instrument/StreamGrp/PaymentStream> @DayCnt	*FpML or* <Instrument/StreamGrp/PaymentStream> @DayCnt
36	Fixed payment frequency	Frequency of payments for the fixed rate leg, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	To be reported per contract	*FpML or* <Instrument/StreamGrp/PaymentStream/PaymentStreamPaymentDates> @FreqPeriod @FreqUnit	*FpML or* <Instrument/StreamGrp/PaymentStream/PaymentStreamPaymentDates> @FreqPeriod @FreqUnit
37	Floating rate	Frequency of payments for	To be reported per contract	*FpML or*	*FpML or*

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
	payment frequency	the floating rate leg, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.		<Instrument/StreamGrp/PaymentStream/PaymentStreamPaymentDates> @FreqPeriod @FreqUnit	<Instrument/StreamGrp/PaymentStream/PaymentStreamPaymentDates> @FreqPeriod @FreqUnit
38	Floating rate reset frequency	Frequency of floating rate leg resets, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	To be reported per contract	*FpML or* <Instrument/StreamGrp/PaymentStream/PaymentStreamResetDates> @FreqPeriod @FreqUnit	*FpML or* <Instrument/StreamGrp/PaymentStream/PaymentStreamResetDates> @FreqPeriod @FreqUnit
39	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor	To be reported per contract (where fixed vs. float, leg 1 = fixed; where float vs. float, leg 1 = shorter dated)	*FpML or* <Instrument/StreamGrp[0]/PaymentStream/PaymentStreamFloatingRate> @Ndx @NdxUnit @NdxPeriod @NdxUnit2 @NdxPeriod2	*FpML or* <Instrument/StreamGrp[0]/PaymentStream/PaymentStreamFloatingRate> @Ndx @NdxUnit @NdxPeriod @NdxUnit2 @NdxPeriod2
40	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor	To be reported per contract (where fixed vs. float, leg 1 = fixed; where float vs. float, leg 1 = shorter dated)	*FpML or* <Instrument/StreamGrp[1]/PaymentStream/PaymentStreamFloatingRate> @Ndx @NdxUnit @NdxPeriod @NdxUnit2 @NdxPeriod2	*FpML or* <Instrument/StreamGrp[1]/PaymentStream/PaymentStreamFloatingRate> @Ndx @NdxUnit @NdxPeriod @NdxUnit2 @NdxPeriod2
Section 2f – Foreign Exchange					
41	Currency 2	The cross currency, if different from the currency of delivery. ISO 4217 Currency Code, 3 alphabetical digits	To be reported per contract	@SettlCcy [FX] or <InstrumentLeg> @Ccy [FX Swap]	@SettlCcy [FX] or <InstrumentLeg> @Ccy [FX Swap]
42	Exchange rate 1	The contractual rate of exchange of the currencies. Up to 10 numerical digits in the format xxxx.yyyyy.	To be reported per contract	@LastPx	@SetPx, @SetPxUOM, @SetPxUOMCcy

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
43	Forward exchange rate	Forward exchange rate on value date. Up to 10 numerical digits in the format xxxx,yyyyy.	To be reported per contract, blank if don't have	@LastPx Components of @LastPx can be reported in @LastSpotRt + @LastFwdPnts	@SetPx, @SetPxUOM, @SetPxUOMCcy *Add new field to PositionReport @SettlFwdPnts(tbd)*
44	Exchange rate basis	Quote base for exchange rate. E.g. EUR/USD or USD/EUR	To be reported per contract - as per CCP quote	@SettlPxFxRateCalc	*Add new field to PositionReport* @SettlPxFxRtCalc(tbd)
Section 2g – Commodities					
General					
45	Commodity base	Indicates the type of commodity underlying the contract. AG=Agricultural EN=Energy FR=Freights ME=Metals IN=Index EV=Environmental EX=Exotic	Type of commodity underlying the contract--To be reported per contract	<Instrument> @AssetClss=5 [Commodity] @AssetSubClass 13=Metals 14=Bullion 15=Energy 16=Commodity index 17=Agricultural 18=Environmental 19=Freight <tbd>=Exotic	<Instrument> @AssetClss=5 [Commodity] @AssetSubClass 13=Metals 14=Bullion 15=Energy 16=Commodity index 17=Agricultural 18=Environmental 19=Freight <tbd>=Exotic
46	Commodity details	Details of the particular commodity beyond field 45. <u>Agricultural:</u> GO=Grains oilseeds DA=Dairy LI=Livestock FO=Forestry SO=Softs <u>Energy:</u> OI=Oil NG=Natural gas CO=coal	Details of the particular commodity in field 45--To be reported per contract	<Instrument> @AssetType Non-precious Precious Oil Natural Gas Coal Electricity Inter-Energy Grains Oil Seeds Dairy	<Instrument> @AssetType Non-precious Precious Oil Natural Gas Coal Electricity Inter-Energy Grains Oil Seeds Dairy

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		EL=Electricity IE=Inter-energy Metals: PR=Precious NP=Non-precious Environmental: WE=Weather EM=Emissions		Livestock Forestry Softs Weather Emissions	Livestock Forestry Softs Weather Emissions
Energy		Information to be reported according to Regulation (EU) No 1227/2011, if applicable.			
47	Delivery point or zone	Delivery points(s) of the market areas(s). EIC code, 16 character alphanumeric code.	To be reported per contract. Blank or name of delivery location if no EIC code exists for delivery location	<Instrument/StreamGrp/DeliveryStream> @DlvryPnt @DlrvyPntSrc 0 = Proprietary 1 = EIC	<Instrument/StreamGrp/DeliveryStream> @DlvryPnt @DlrvyPntSrc 0 = Proprietary 1 = EIC
48	Interconnection point	Identification of the borders(s) or border point(s) of a transportation contract. Free text field of up to 50 characters.	To be reported per contract	<Instrument/StreamGrp/DeliveryStream> @DlvryPntDesc	<Instrument/StreamGrp/DeliveryStream> @DlvryPntDesc
49	Load type	Repeatable section of fields 50-54 to identify the product delivery profile which correspond to the delivery periods of a day. Repeatable section of fields 50-54 to identify the product delivery profile: BL=base load PL=Peak load OP=Off-peak BH=Block hours OT=Other	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @FlowTyp 0 = All times 1 = On peak 2 = Off peak 3 = Base <tbd> = Block hours <tbd> = Other	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @FlowTyp 0 = All times 1 = On peak 2 = Off peak 3 = Base <tbd> = Block hours <tbd> = Other

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
50	Delivery start date and time	Start date and time of delivery ISO 8601 date format	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @TZ <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp> @Day <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp/StreamCommoditySettlTimeGrp> @Start @Typ	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @TZ <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp> @Day <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp/StreamCommoditySettlTimeGrp> @Start @Typ
51	Delivery end date and time	End date and time of delivery ISO 8601 date format	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @TZ <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp> @Day <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp/StreamCommoditySettlTimeGrp> @End @Typ	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @TZ <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp> @Day <Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp/StreamCommoditySettlDayGrp/StreamCommoditySettlTimeGrp> @End @Typ
52	Contract capacity	Quantity per delivery time interval. Free text field of up to 50 characters	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @Notl	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @Notl
53	Quantity unit	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying quantities. 10 numerical digits in the	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @NotlUOM	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @NotlUOM

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		format xxxx,yyyyy.			
54	Price/time interval quantities	If applicable, price per time interval quantities. 10 numerical digits in the format xxxx,yyyyy.	To be reported per contract	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @FreqPeriod @FreqUnit	<Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlPeriodGrp> @FreqPeriod @FreqUnit
Section 2h - Options					
55	Option type	Indicates whether the contract is a call or a put. P=Put C=Call	"P" for put, "C" for call option	<Instrument> @PutCall	<Instrument> @PutCall
56	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). A=American B=Bermudan E=European S=Asian	Exercise style per contract definition	<Instrument> @ExerStyle	<Instrument> @ExerStyle
57	Strike price (cap/floor rate)	The strike price of the option. Up to 10 numerical digits in the format xxxx,yyyyy.	Strike price	<Instrument> @StrkPx	<Instrument> @StrkPx
Section 2i – Modifications to the Report					
58	Action type	Whether the report contains: - a derivative contract or post-trade event for the first time, in which case it will be identified as "new" - a modification of details of a previously reported derivative contract, in	Approach to be agreed. FOA: would like EACH to confirm full list of lifecycle events we believe are reportable and approach N = New M = Modify E = Error, C = Cancel, Z = Compression, V = Valuation update, O = Other.	To report “new”, “modify” and “error” use TCR @TransTyp: new = 0 [New] error = 1 [Cancel] modify = 2 [Replace] To specify lifecycle event use @RegRptTyp=9 (Post-trade	To report “new”, “modify” and “error” use PR @Actn (new field): new = 1 [New] error = 3 [Cancel] modify = 2 [Replace] To specify lifecycle event use @TrdContntn with expanded

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		which case it will be identified as "modify" - a cancellation of a wrongly submitted report, in which case it will be identified as "error" - a termination of an existing contract, in which case it will be identified as "cancel" - a compression of a reported contract, in which case it will be identified as "compression" - an update of a contract valuation, in which case it will be identified as "valuation update" - any other amendment to the report, in which case it will be identified as "other"		event) and @TrdContntn with expanded values. See table below.	values. See table below.
59	Details of action type	Where field 58 is reported as "other" the details of such amendment should be specified here. Free text field of up to 50 characters.	Approach to be agreed.	*Add new field to TradeCaptureReport* @TrdContntnTxt	*Add new field to PositionReport* @TrdContntnTxt

Lifecycle Event Mapping

Gaps are shown in green text.

	Trades			Positions	
Action / Event	**RegulatoryReportType(1934)**	**TradeReportTransType(487)**	**TradeContinuation(1937)**	**PosReportAction(~~tbd~~2364)**	**TradeContinuation(1937)**

	Trades			Positions	
Action / Event	**RegulatoryReportType(1934)**	**TradeReportTransType(487)**	**TradeContinuation(1937)**	**PosReportAction(~~tbd~~2364)**	**TradeContinuation(1937)**
New Trade	*One new trade* 1 (PET)	0 (New) *or* 1 (Replace)	*omitted*	*N/A*	*N/A*
Account Transfer	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Account transfer)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Account transfer)
Give up / Take up	*Two or more new trades – one to terminate and one or more to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Give up) <tbd> (Take up)	2 (Replace) 0 (New) or 2 (Replace)	<tbd>18 (Give up) <tbd> (Take up)
Average Pricing	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Average pricing)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Average pricing)
Corporate Action / Credit Event	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	10 (Credit Event) 11 (Strategic restructuring)	2 (Replace) 0 (New) or 2 (Replace)	10 (Credit Event) 11 (Strategic restructuring)
Corporate Succession Event	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	12 (Succession event reorganization) 13 (Succession event renaming)	2 (Replace) 0 (New) or 2 (Replace)	12 (Succession event reorganization) 13 (Succession event renaming)
De-clear Cancel Termination Reversal	*One new trade to terminate* 9 (Post-trade event)	0 (New) [offset] *or* 2 (Cancel)	16 (Void) 15 (Withdrawal) 2 (Trade unwind) <tbd> (Reversal)	2 (Replace) 0 (New) or 2 (Replace)	16 (Void) 15 (Withdrawal) 2 (Trade unwind) <tbd> (Reversal)
Split / Trade Separation / Post-clear Block Allocation	*Two or more new trades – one to terminate and one or more to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Allocation / Trade posting)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Allocation / Trade posting)

	Trades			Positions	
Action / Event	**RegulatoryReportType(1934)**	**TradeReportTransType(487)**	**TradeContinuation(1937)**	**PosReportAction(~~tbd~~2364)**	**TradeContinuation(1937)**
Block Assignment	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Allocation / Trade posting)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Allocation / Trade posting)
Compression	*Two or more new trades – several to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	5 (Compression / Netting)	2 (Replace) 0 (New) or 2 (Replace)	5 (Compression / Netting)
Netting	*Two or more new trades – several to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	5 (Compression / Netting)	2 (Replace) 0 (New) or 2 (Replace)	5 (Compression / Netting)
Cascade	*Two or more new trades – one to terminate and one or more to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Cascade)	2 (Replace) 0 (New) or 2 (Replace)	<tbd>23 (Cascade)
Position Transfer	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	*N/A*	*N/A*	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Account transfer)
Delivery	*Two new trades – one to terminate and one to create new position if needed* 9 (Post-trade event) 1 (PET)	*N/A*	*N/A*	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Delivery)
Position Owner Entity Reorganization Transfer	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Account transfer)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Account transfer)

	Trades			Positions	
Action / Event	**RegulatoryReportType(1934)**	**TradeReportTransType(487)**	**TradeContinuation(1937)**	**PosReportAction(~~tbd~~2364)**	**TradeContinuation(1937)**
Equal (quantity adjustment)	Two reports 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Equal position adjustment)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Equal position adjustment)
Unequal (quantity adjustment)	*One trade* 1 (PET)	0 (New) [offset] *or* 1 (Replace)	<tbd> (Unequal position adjustment)	0 (New) or 2 (Replace)	<tbd> (Unequal position adjustment)
Option Assignment	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 2 (Cancel) 0 (New)	<tbd> (Option Assignment)	2 (Replace) 0 (New) or 2 (Replace)	<tbd> (Option Assignment)
Option Exercise	*Two new trades – one to terminate and one to create new position* 9 (Post-trade event) 1 (PET)	0 (New) [offset] *or* 1 (Replace)	4 (Exercise)	2 (Replace) 0 (New) or 2 (Replace)	4 (Exercise)
Option Expiration	*One new trade to terminate* 9 (Post-trade event)	0 (New) [offset] *or* 1 (Replace)	<tbd> (Expiration)	2 (Replace)	<tbd> (Expiration)
Maturity	*One new trade to terminate* 9 (Post-trade event)	0 (New) [offset] *or* 1 (Replace)	<tbd> (Maturity)	2 (Replace)	<tbd> (Maturity)

Counterparty Data

Gaps are shown in green text.

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
1	Reporting Timestamp	Date and time of reporting to the trade repository. ISO 8601 date format / UTC time format.	Receipt of report	<StandardHeader> @Snt	<StandardHeader> @Snt
2	Counterparty ID	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20	Unique code identifying CCP-- Pre-LEI or LEI	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).		@R=21 [Clearing Organization]	@R=21 [Clearing Organization]
3	ID of the other counterparty	Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Unique code identifying clearing member--CM must provide Open Question: Possible to use internal member ID where pre-LEI not supplied	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] *Use @R=7 even if an individual*	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=4 [Clearing Firm] @R=7 [Entering Firm] @R=21 [Clearing Organization] *Use @R=7 even if an individual*
4	Name of the counterparty	Corporate name of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information. 100 alphanumerical digits or blank in case of coverage by LEI.	Full name, or blank if we report pre-LEI	*only when IDSrc is not LEI* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] *even if person*	*only when IDSrc is not LEI* <Parties/PtysSubGrp> @ID=<identifier> @Typ=5 [Full legal name of firm] *even if person*
5	Domicile of the counterparty	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information. 500 alphanumerical digits or blank in case of coverage by	CCP registered address or blank if pre-LEI reported	*only when IDSrc is not LEI* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID @Typ=6 [Postal address]	*only when IDSrc is not LEI* <Parties/PtysSubGrp> @ID @Typ=6 [Postal address]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		LEI.			
6	Corporate sector of counterparty	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information. Taxonomy: A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive	Blank	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=<identifier> @Typ=<tbd> [Company activities] A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registeredin accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-	<Parties/PtysSubGrp> @ID=<identifier> @Typ=<tbd> [Company activities] A = Assurance undertaking authorised in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorised in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorised or registeredin accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties.		financial counterparties.	
7	Financial or non-financial nature of counterparty	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8.9) of Regulation (EU) No 648/2012. F=Financial counterparty N=Non-financial counterparty	Blank	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=47 [Financial entity] *keeping FIX's Y|N values*	<Parties/PtysSubGrp> @ID=Y|N @Typ=47 [Financial entity] *keeping FIX's Y|N values*
8	Broker Id	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	CCP acts as principal. Identify broker such as ICAP where used to block trade.	<TrdCapRptSideGrp/Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]	<Parties> @ID=<identifier> @Src=D [pre-LEI] B [BIC] or N [LEI] @R=30 [Agent]
9	Reporting entity ID	In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. In case	Blank, where CCP is reporting itself	*When reporting entity is a trade counterparty:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=49 [Reporting entity indicator]	*When reporting entity is a trade counterparty:* <Parties/PtysSubGrp> @ID=Y|N @Typ=49 [Reporting entity indicator]

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

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual. LEI (20 alphanumerical digits, interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).			
12	Trading capacity	Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or on behalf of a client) or as agent for the account of a client. P=Principal A=Agent	Default to 'P'	*add existing field to <TrdCapRptSideGrp>* @LastCpcty (29) 1 = Agent 4 = Principal	@PosCpcty 0 = Principal 1 = Agent
13	Counterparty side	Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2. B=Buyer S=Seller	B' or 'S' from CCP perspective	<TrdCapRptSideGrp> @Side	N/A
14	Contract with non-EEA counterparty	Indicates whether the other counterparty is domiciled outside the EEA.	Based on clearing member domicile--'N' for CMs domiciled in EEA and 'Y' for	*Attached to party to which it applies:*	*Attached to party to which it applies:*

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		Y=Yes N=No	CMs for non-EEA	<TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [EEA domiciled] ***Note that ID values are opposite to ESMA requirement***	<Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [EEA domiciled] ***Note that ID values are opposite to ESMA requirement***
15	Directly linked to commercial activity or treasury financing	Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU) No 648/2012. Y=Yes N=N	Blank, not applicable to CCPs	*Applicable only to non-financial entities and attached to party to which it applies:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [Contract is linked to commercial or treasury financing activity]	*Applicable only to non-financial entities and attached to party to which it applies:* <Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [Contract is linked to commercial or treasury financing activity]
16	Clearing threshold	Information on whether the reporting counterparty is above the clearing threshold as referred to in Article 10(3) or Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU) No 648/2012.	Blank, not applicable to CCPs	*Applicable only to non-financial entities and attached to party to which it applies:* <TrdCapRptSideGrp/Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [Above clearing threshold]	*Applicable only to non-financial entities and attached to party to which it applies:* <Parties/PtysSubGrp> @ID=Y|N @Typ=<tbd> [Above clearing threshold]

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		Y=Above N=Below			
17	Mark to market value of contract	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012 Up to 20 numerical digits in the format xxxx,yyyyy.	For positions = (today's settlement price - yesterday's settlement price) * position * multiplier Open issue for OTC cleared	N/A	*Applies only to position valuations* <PositionAmountData> @Amt=<amount> @Typ=FMTM [Final mark-to-market] @Typ=SMTM [Start-of-day mark-to-market] @Typ=MTD [Mark-to-model] @Typ=VMTM [Mark-to-market variance] @Typ=VMTD [Mark-to-model variance]
18	Currency of mark to market value of contract	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012) (see comments). ISO 4217 Currency Code, 3 alphabetical digits.	Native (price) currency	N/A	<PositionAmountData> @Ccy
19	Valuation date	Date of the last mark to market or mark to model valuation. ISO 8601 date format	Date of last mark to market	N/A	@ValDt *clarify in spec that this is to be UTCDateOnly not LocalMktDate*
20	Valuation time	Time of the last mark to market or mark to model valuation. UTC time format	Time of last mark to market	N/A	@ValTm *clarify in spec that this is to be UTCTimeOnly not LocalMktTime*
21	Valuation type	Indicate whether valuation	Default to 'M"	N/A	*Clarified by the choice of*

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		was performed mark to market or mark to model. M=Mark to market O=Mark to model			<PositionAmountData> @Typ *above*
22	Collateralisation	Whether collateralisation was performed. U=Uncollateralised PC=Partialy collateralised OC=One way collateralised FC=Fully collateralised	Default to 'OC'	@TrdCollztn	*add existing field to PositionReport* @TrdCollztn (1936)
23	Collateral portfolio	Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade. Y=Yes N=No	Blank as CCP does ot post collateral to CMs	*Indicated by the presence or absence of @CollPrtfloID below*	*Indicated by the presence or absence of @CollPrtfloID below*
24	Collateral portfolio code	If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty. Up to 10 numerical digits.	Blank as CCP does ot post collateral to CMs	*Add component <CollateralAmountGrp> to TradeCaptureReport* *Add field to* <CollateralAmountGrp> CollateralPortfolioID(~~tbd~~2350) / @CollPrtfloID	*Add component to <CollateralAmountGrp> PositionReport* *Add field to* <CollateralAmountGrp> CollateralPortfolioID(~~tbd~~2350) / @CollPrtfloID
25	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the	Zero as CCP does not post collateral to CMs	*Add component <CollateralAmountGrp> to TradeCaptureReport* <CollateralAmountGrp> @Amt	*Add component <CollateralAmountGrp> to PositionReport* <CollateralAmountGrp> @Amt

	Field	ESMA Description	EACH Recommendation	Trade Capture Report	Position Report
		portfolio. Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.			
26	Currency of the collateral value	Specify the currency of the value of the collateral for field 25. ISO 4217 Currency Code, 3 alphabetical digits	Blank as CCP does not post collateral to CMs	*Add component <CollateralAmountGrp> to TradeCaptureReport* <CollateralAmountGrp> @Ccy	*Add component <CollateralAmountGrp> to PositionReport* <CollateralAmountGrp> @Ccy