Global Technical Committee and CME Group

CME Regulatory Trade Reporting Extensions Phase 2

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Revision 0.3

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For Global Technical Committee Governance Internal Use Only

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DISCLAIMER

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Document History

Revision	Date	Author	Revision Comments
r0.1	10/30/2014	Dean Kauffman for CME Group	Initial draft based on internal gap analyses.
r0.2	11/5/2014	Dean Kauffman for CME Group	Revisions based on and feedback from CME and Lisa Taikitsadaporn.
r0.3	11/6/2014 11/16/2014	Dean Kauffman for CME Group	Renamed linkage fields to be specific to Collateral Management messages. Changed CollateralReport message to CollateralResponse – an error. Added RejectText(1328) and its encoded cousins to CollateralResponse message. Removed CollateralRequestInstructionText(tbd2516) in favor of Text(58). Renamed "AffiliatedEntitiesTradeIndicator" to AffiliatedFirmsTradeIndicator(tbd2525). Replaced request for new PartySubIDType with a reuse and rewording of a value proposed in the previous GA – 70 Reporting entity location. Added a sentence to 2.2.1 Correction to explain how its proposed usage is different from TradeReportTransType(487). Improved the description of MultiAssetSwapIndicator(tbd2527) in the DD. Added WarningText(tbd2520) and cousins to CollateralResponse message.

1 Introduction

In CME Group's various implementations to meet global regulatory trade report requirements and collateral management, it has identified a further group of gaps and enhancements needed to the FIX standard in order to complete its work. This proposal attempts to close those gaps relative to three broad areas:

- Collateral Management

- Regulatory Reporting to Trade Repositories

- Allocating Bunched FX Trades

2 Business Requirements

2.1 Collateral Management

2.1.1 Collateral Transfer Deposits and Withdrawals

In addition to collateral deposits of cash or collateral withdrawals of cash FCMs may wish to transfer an amount into or out of its CCP collateral fund holdings from or to its undesignated fund balance with a custodian. That is done by the FCM submitting CollAsgnReason(895) values of "8" [Transfer deposit] or "9" [Transfer withdrawal] a CollateralAssignment(35=AY) message to the CCP. For a transfer deposit the CCP will initiate a transfer of the appropriate quantity from the customer's undesignated fund at their custodian into the CCP's collateral fund. CME will check the fund balance with the custodian out-of-band before confirming the transfer. A transfer withdrawal moves a quantity from the FCM's collateral fund at the CCP into the customer's undesignated fund at their custodian.

Key fields in the CollateralAssignment(35=AY) for transfers:
- Quantity(53)= "<amount of transfer deposit or withdrawal in fund>"
- CollAsgnReason(895)="tbd8" (Transfer deposit) or "tbd9" (Transfer withdrawal)
- Instrument component
    - SecurityType(167)="MF"
    - SecuritySubType(762)="IEF2"
    - SecurityID(48)= "<CUSIP of fund>"
    - SecurityIDSource(22)="1" (CUSIP)
    - InstrumentPartyID(1019)= "<custodian BIC>"
    - InstrumentPartyIDSource(1050)="B" (BIC)
    - InstrumentPartyRole(1051)="28" (Custodian) - may be optionally specified

Key elements in <CollAsgn>
- @Qty="<currency amount of transfer deposit to or withdrawal from fund>"
- @AsgnRsn="tbd" [Transfer deposit] or "tbd" [Transfer withdrawal]
- Instrmt/@SecTyp="MF" @SubTyp="IEF2"
- Instrmt/@ID="<CUSIP of Fund>" @Src="1" [CUSIP]
- Instrmt/Pty/@ID="<custodian BIC>" @Src="B" [BIC] @R="28" [Custodian] *(optional)*

Proposed changes: Add Transfer deposit (tbd8) and Transfer withdrawal (tbd9) as new values in CollAsgnReason(895).

2.1.2 Collateral Substitution – Multiple Linked Requests

The FCM may wish to submit a series of collateral substitutions or multiple linked collateral requests to the CCP. The CCP must evaluate the requests as an atomic unit before proceeding.

The sequence of requests within the batch should suggest but not necessarily dictate the order in which the requests are to be processed. E.g. withdrawals should precede the deposits that depend on the withdrawn assets.

To support the processing of these linked requests, the approach taken is similar to the approach taken for packaged transactions in an earlier approved gap analysis. The following are the proposed new fields to support this requirement:

Collateral substitutions or multiple linked collateral may be grouped within a <Batch> element in FIXML. Each embedded CollateralAssignment message within the batch will contain additional fields:

- CollateralRequestLinkID(tbd2517) – a required unique identifier assigned by the FCM common to all requests in the batch.

- TotNumCollateralRequests(tbd2519)– the required count of requests in the batch.

- CollateralRequestNumber(tbd2518) – an optional ordinal number of the request within the batch. If included in request it will be returned in all responses to the request.

In classic Tag=Value individual FIX message will be linked through the new fields similar to Packaged Swaps.

2.1.3 Processing Instructions – FCM to CCP

The FCM may wish to communicate processing instructions to the CCP in its assignment requests.

To satisfy the requirement an additional field is provided in CollateralAssignment to support processing instructions – CollateralRequestInstruction(tbd2516). This field has a datatype of String meant to support unconstrained encoded values similar to StipulationType(233). They are to be echoed back to the sender in CollateralResponse(35=AZ).

Potential values are custom to a particular implementation and include such values as:

> INVESTIEF2 – Cash is to be intended for purchase of fund IEF2
> INVESTIEF3 – Cash is to be intended for purchase of fund IEF5
> HOLD1 – Instruction to hold on to cash for the current business day
> SWAPCOLLATERAL – Current assignment deposit is to be used to withdraw another holding
> OTHER – See Text(58) for instruction

With this change we also propose adding existing fields RejectText(1328), EncodedRejectTextLen(1664) and EncodedRejectText(1665) and new fields WarningText(tbd2520), EncodedWarningTextLen(tbd2522) and EncodedWarningText(tbd2521) to CollateralResponse(35=AZ) so that instruction text supplied in Text(58) will not be overwritten on rejects or warnings.

2.2 Trade Repository

2.2.1 Correction of Real-Time reports

According to CFTC Swap Data Repositories are required to provide a means for reporting parties to correct data which is reported Real-Time (RT) incorrectly. This is to be treated as a trade continuation event logically different from an amendment. E.g. if the counterparties submit a RT trade on day T+0 and it needs to be corrected later on day T+0 or on day T+1 then the correction is submitted as a trade continuation event of type "Correct". If the same trade is later changed based on agreement between the counterparties to increase the spread of the floating rate stream the change is submitted as a trade continuation event of type "Amendment".

Note that this usage is a business requirement rather than a technical message handing requirement and is independent of how TradeReportTransType(487) is used. For this reason we propose adding an enumeration for "Correction" to the TradeContinuation(1937) field in the TradeCaptureReport(35=AE).

2.2.2 International Swap Indicator

An additional identifier is needed to mark a trade "International" as defined by CFTC Reg 45.3(h). I.e. it is a swap required by U.S. law and the law of another jurisdiction to be reported both to a SDR and to a different trade repository registered with the other jurisdiction. The additional SDRs must be identified in the appropriate Parties component with PartyRole = 102 (Data repository) and PartyRoleQualifier = <tbd>11 (Additional international trade repository) and PartySubIDType = 70 (Location or jurisdiction). Multiple duplicate instances are supported for trade repositories having multiple jurisdictions. *See section D.1 International Swap for usage example.*

Note that this field is not mutually exclusive with other swap indicators.

2.2.3 Mixed Swap Indicator versus Multi-Asset Swap Indicator

In EP161 the Boolean field MixedSwapIndicator(1929) was added to the TradeCaptureReport(35=AE) message with a somewhat vague description that could be interpreted multiple ways. We propose tightening the description of that field to coincide with CFTC's regulatory definition and adding a new field MultiAssetSwapIndicator(tbd2527) to be used where the former field does not serve.

- **MixedSwapIndicator**(1929) – defined in Commodity Exchange Act (CEA) section 1a(47)(D) as an instrument that is in part a swap subject to the jurisdiction of the CFTC, and in part a security-based swap subject to the jurisdiction of the SEC. *See section D.2 Mixed Swap for usage example.*
- **MultiAssetSwapIndicator**(tbd2527) – a swap that does not have one easily identifiable primary underlying asset, but instead involves multiple underlying assets within CFTC's jurisdiction that belong to different asset classes. *See section D.3 Multi-Asset Swap for usage example.*

Note that these fields are not mutually exclusive with other swap indicators.

2.2.4 Intra Firm Trade Indicator versus Affiliated Firm Trade Indicator

In mapping Canadian regulations to FIX we initially interpreted the Canadian requirement to identify a trade between *affiliated* firms to be equivalent to the European requirement to identify a trade between counterparties that are part of the same corporate group, i.e. *intra-firm*. Guidance provided by the Canadian regulators indicates that the *affiliated* attribute is not equivalent. I.e. a trade between affiliated firms is one in which one counterparty has an ownership interest in the other counterparty but less than the majority interest, whereas an intra-firm trade is between firms within the same majority

corporate ownership. We propose adding another Boolean indicator to satisfy the Canadian requirement – AffiliatedFirmsTradeIndicator(~~tbd~~2525) – and a clarifying phrase to the description of IntraFirmTradeIndicator(2373).

2.2.5 US Standard Delivery/Pricing Region – CFTC Appendices B & E

CFTC's Part 43 public reporting for commodities requires an indication of whether the underlying asset in the trade references or is economically related to a contract listed in Appendix B of the CFTC Part 43 regulation – "Enumerated Physical Commodity Contracts and Other Contracts". If false the report must specify the geographic region for public dissemination from a list of domestic and international locations in Appendix E of the same regulations. This is satisfied by proposing an additional enumeration for InstrAttribType(871) and one new field in the StreamCommodity component and its Leg and Underlying versions –StreamCommodityDeliveryPricingRegion(42587~~tbd2524~~).

References to the tables are:
- CFTC Part 43 Appendix B – http://www.ecfr.gov/cgi-bin/text-idx?SID=4b2d1078ad68f6564a89d7ff6c52ec43&node=17:2.0.1.1.3.0.1.8.2&rgn=div9
- CFTC Part 43 Appendix E – http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9

2.3 Allocation

2.3.1 Bunched Trade Flow for FX

For bunched FX trades the calculated currency quantity needs to be specified in allocation instances. To satisfy this requirement a new field is proposed to be added into the AllocGrp, AllocAckGrp and TrdAllocGrp components. The proposed new field is AllocCalculatedCcyQty(~~tbd~~2515).

3 Issues and Discussion Points

Issue	Date	Status	Discussion

4 Proposed Message Flow

4.1 Collateral Management

4.1.1 Collateral Transfer Deposits and Withdrawals

Key fields in the CollateralAssignment(35=AY) for transfers:

- Quantity(53)= "<amount of transfer deposit or withdrawal in fund>"
- CollAsgnReason(895)="~~tbd~~8" (Transfer deposit) or "~~tbd~~9" (Transfer withdrawal)
- Instrument component
    - SecurityType(167)="<SecType>

- o SecurityID(48)= "<CUSIP>"
- o SecurityIDSource(22)="1" (CUSIP)
- o InstrumentPartyID(1019)= "<custodian BIC>"
- o InstrumentPartyIDSource(1050)="B" (BIC)
- o InstrumentPartyRole(1051)="28" (Custodian) - may be optionally specified

Figure 1: Collateral Transfer Deposit
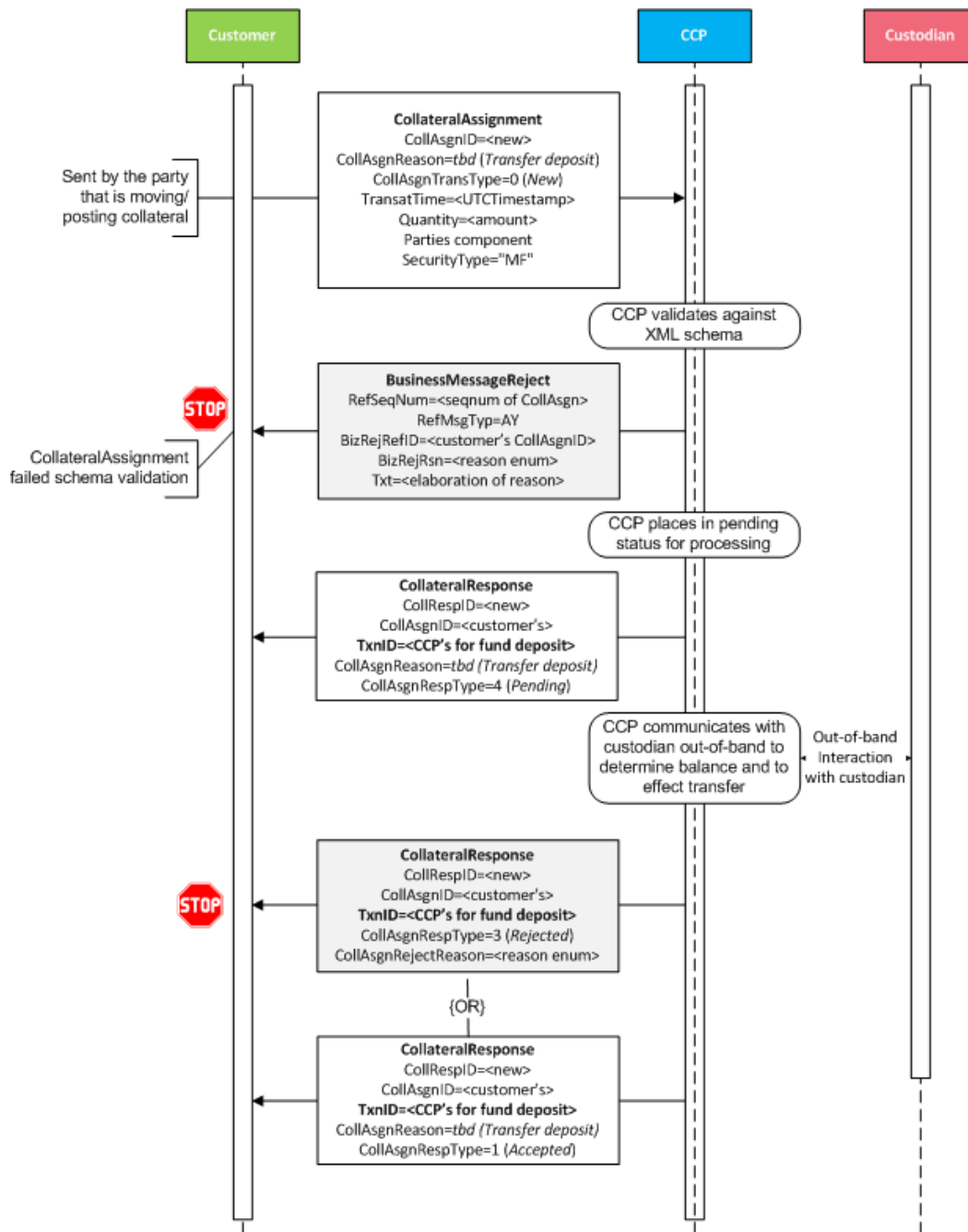
4.1.2 Collateral Substitution – Multiple Linked Requests

When multiple linked requests are submitted the CCP will evaluate the requests as an atomic unit but will respond to each request individually. Each response will include the additional new fields to assist in correlation. Responses to batched requests will not necessarily be returned in the sequence submitted. Failure of a single request in a batch will not necessarily cause the rest of the batch to be rejected.

Figure 2: Substitution – Multiple Linked Requests - FIXML
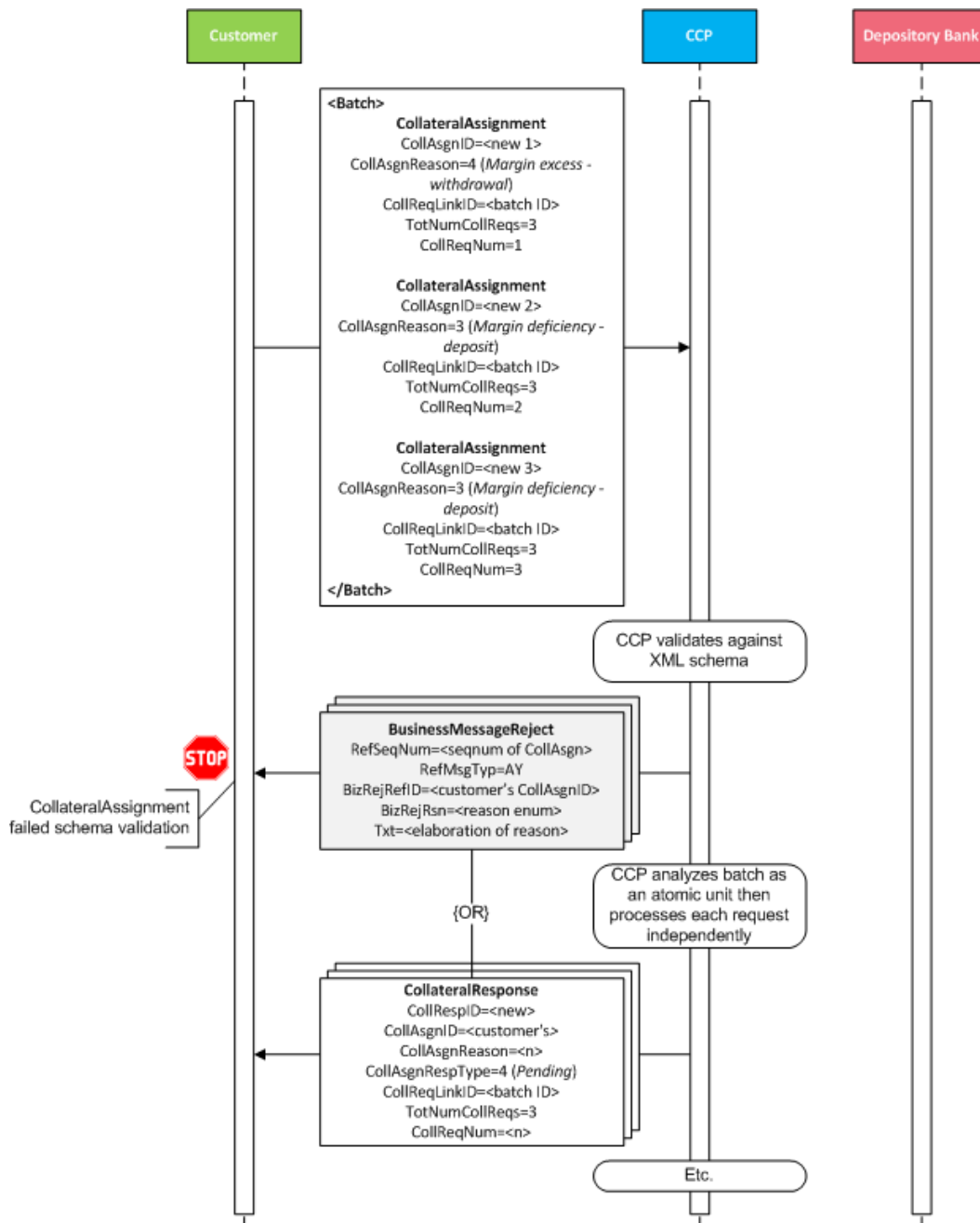
Figure 3: Substitution – Multiple Linked Requests – Tag=Value FIX
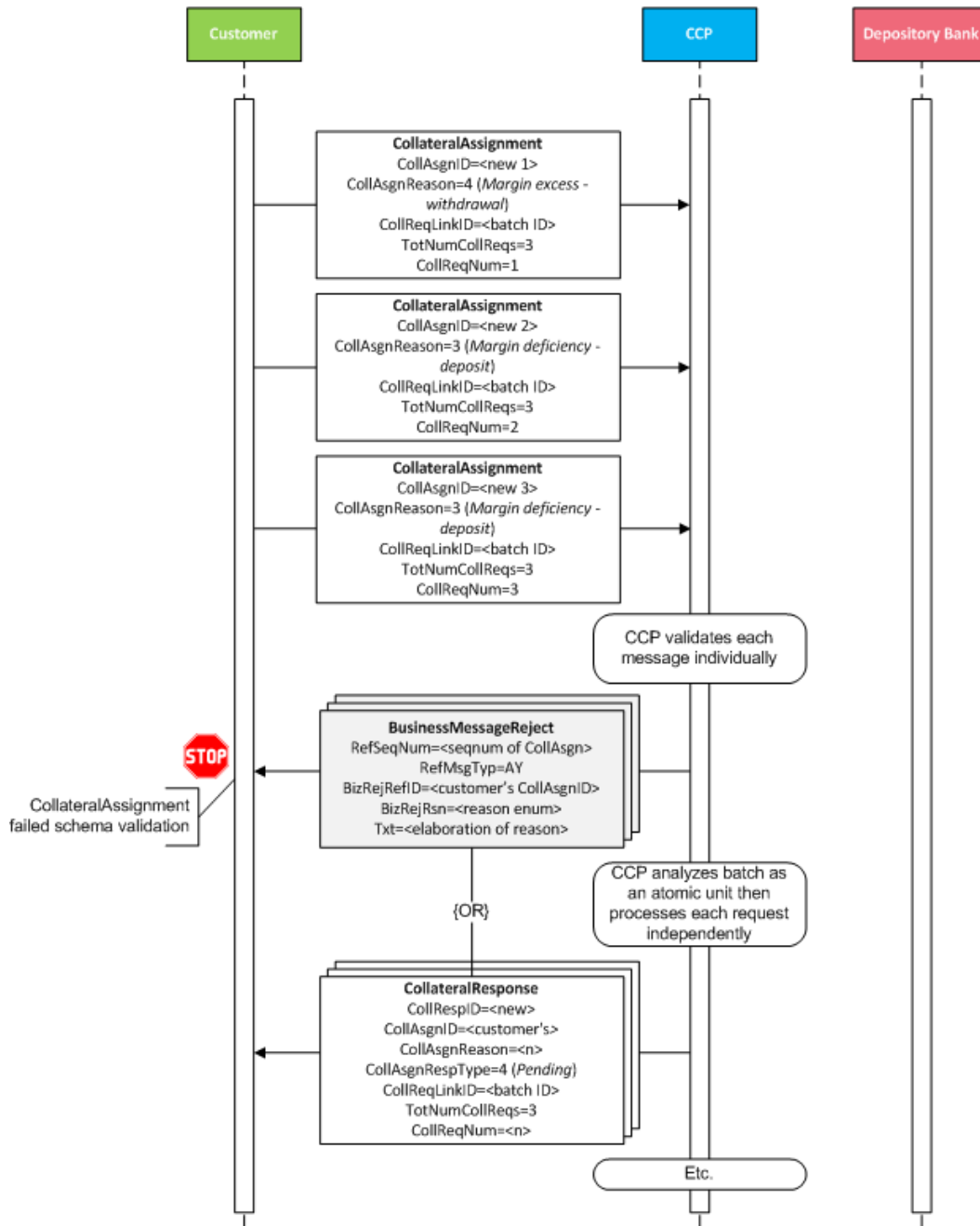
5 FIX Message Tables

5.1 FIX Message CollateralAssignment

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralAssignment

Message Abbreviated Name (for FIXML)		CollAsgn	
Category		CollateralManagement	
Action		__New _X_Change	
Message Synopsis	*No change.*		
Message Elaboration	*No change.*		
To be finalized by FPL Technical Office			
(MsgType(tag 35) Enumeration		AY	
Repository Component ID		84	

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y	BaseHeader	MsgType = AY		
902	CollAsgnID	Y	ID	Unique Identifer for collateral assignment		
894	CollReqID	N	ReqID	Identifer of CollReqID to which the Collateral Assignment is in response		
895	CollAsgnReason	Y	AsgnRsn	Reason collateral assignment		
903	CollAsgnTransType	Y	TransTyp	Collateral Transaction Type		
907	CollAsgnRefID	N	RefID	Collateral assignment to which this transaction refers		
60	TransactTime	Y	TxnTm			
126	ExpireTime	N	ExpireTm	For an Initial assignment, time by which a response is expected		
(…truncated…)						
715	ClearingBusinessDate	N	BizDt	The clearing business date of the collateral assignment.		
~~tbd~~ 2517	CollateralRequestLinkID	N	CollReqLinkID		NEW	
~~tbd~~ 2519	TotNumCollateralRequests	N	TotNumCollReqs		NEW	

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage
~~tbd~~ 2518	CollateralRequestNumber	N	CollReqNum		NEW	
~~tbd~~ 2516	CollateralRequestInstruction	N	CollReqInst	Values are custom to a particular implementation and will be maintained externally.	NEW	~~Values are custom to a particular implementation and will be maintained externally.~~ See Appendix E for sample values.
58	Text	N	Txt			
354	EncodedTextLen	N	Change: (not used in FIXML)	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	EncTxt	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
StandardTrailer		Y	Trlr			

5.2 FIX Message CollateralResponse

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralResponse
Message Abbreviated Name (for FIXML)	CollRsp
Category	CollateralManagement
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AZ
Repository Component ID	85

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage

						Comments
StandardHeader		Y	BaseHeader	MsgType = AZ		
904	CollRespID	Y	RptID	Unique Identifer for collateral response		
902	CollAsgnID	N	ID	Conditionally required when responding to a Collateral Assignment message		
(…truncated…)						
905	CollAsgnRespType		RespTyp			
906	CollAsgnRejectReason		RejRsn			
tbd2520	WarningText	N	WarnTxt	Conditionally required when CollAsgnRespType(905) = <tbd>5 (Completed with warning)	NEW	
tbd2522	EncodedWarningTextLen	N		Must be set if EncodedWarningText(tbd2521) field is specified and must immediately precede it.	NEW	
tbd2521	EncodedWarningText	N		Encoded (non-ASCII characters) representation of the WarningText(tbd2520) field in the encoded format specified via the MessageEncoding field.	NEW	
1328	RejectText	N	RejTxt		ADD	
1664	EncodedRejectTextLen	N		Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.	ADD	
1665	EncodedRejectText	N		Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding field.	ADD [A1]	
60	TransactTime	N	TxnTm			
1043	CollApplType	N	ApplTyp	Differentiates		

				collateral pledged specifically against a position from collateral pledged against an entire portfolio on a valued basis.		
(…truncated…)						
2484	FirmTransactionID	N	FirmTxnID	The unique transaction entity identifier assigned by the counterparty to the transaction receiving this message, if known.		
~~tbd~~ 2517	CollateralRequestLinkID	N	CollReqLinkID		NEW	
~~tbd~~ 2519	TotNumCollateralRequests	N	TotNumCollReqs		NEW	
~~tbd~~ 2518	CollateralRequestNumber	N	CollReqNum		NEW	
~~tbd~~ 2516	CollateralRequestInstruction	N	CollReqInst	Values are custom to a particular implementation and will be maintained externally.	NEW	~~Values are custom to a particular implementation and will be maintained externally.~~ See Appendix E for sample values.
58	Text	N	Txt			
354	EncodedTextLen	N	*EncTxtLen* ~~Change: (not used in FIXML)~~	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	EncTxt	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
2520	WarningText	N	WarnTxt	Conditionally required when CollAsgnRespType(905) = 5 (Completed with warning)	NEW	
2522	EncodedWarningTextLen	N		Must be set if EncodedWarningText(2521) field is specified and must immediately	NEW	

				precede it.		
2521	EncodedWarningText	N		Encoded (non-ASCII characters) representation of the WarningText(2520) field in the encoded format specified via the MessageEncoding field.	NEW	
1328	RejectText	N	RejTxt	Conditionally required when CollAsgnRespType(905) = 3 (Rejected) or 5 (Completed with warning).	CHANGE	
1664	EncodedRejectTextLen	N	EncRejTxtLen	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.		
1665	EncodedRejectText	N	EncRejTxt	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.		
StandardTrailer		Y	Trlr			

5.3 FIX Message TradeCaptureReport

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)	TrdCaptRpt
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	AE

Repository Component ID	64

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = AE		
Component <ApplicationSequenceControl>		**N**	**ApplSeqCtrl**			
571	TradeReportID	N	RptID	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	TrdID			
1040	SecondaryTradeID	N	TrdID2			
1041	FirmTradeID	N	FirmTrdID			
1042	SecondaryFirmTradeID	N	FirmTrdID2			
(…truncated…)						
1929	MixedSwapIndicator	N	MixedSwapInd			
~~tbd~~ 2527	MultiAssetSwapIndicator	N	~~Multi~~AssetSwapInd		NEW	
~~tbd~~ 2526	InternationalSwapIndicator	N	IntlSwapInd		NEW	
1930	OffMarketPriceIndicator	N	OffMktPxInd			
(…truncated…)						

2373	IntraFirmTradeIndicator	N	IntraFirm TrdInd		NEW	
tbd 2525	AffiliatedFirmsTradeIndicator	N	AffltdFirmsTrdInd		NEW	
AttachmentGrp component		N	Attchmnt			
2343	RiskLimitCheckStatus	N	RiskLmtChkStat			
StandardTrailer		Y	Trlr			

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	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	2003

Component FIXML Abbreviation: *<Alloc>*						
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
78	NoAllocs		N				
→	*79*	*AllocAccount*	N				
(…truncated…)							
→	*80*	*AllocQty*	N				
→	*tbd2515*	*AllocCalculatedCcyQty*	N		NEW		
→	*1752*	*CustodialLotID*	N				

	Component FIXML Abbreviation: <Alloc>					
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
(…truncated…)						
			</Alloc>			

6.2 Component AllocAckGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocAckGrp
Component Abbreviated Name (for FIXML)	AllocAck
Component Type	_X__ Block Repeating ___ Block
Category	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	2002

	Component FIXML Abbreviation: <AllocAck>					
Tag	Field Name		Req'd	ICR	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
78	NoAllocs		N				
→	*79*	*AllocAccount*	N				
(…truncated…)							
→	*80*	*AllocQty*	N				
→	~~tbd~~2515	*AllocCalculatedCcyQty*	N		NEW		
→	*1752*	*CustodialLotID*	N				
(…truncated…)							
			</AllocAck>				

6.3 Component TrdAllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdAllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X__ Block Repeating ____ Block
Category	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	2060

Component FIXML Abbreviation: *<Alloc>*						
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
78	NoAllocs		N				
➔	*79*	*AllocAccount*	N				
(…truncated…)							
➔	*80*	*AllocQty*	N				
➔	*tbd2515*	*AllocCalculatedCcyQty*	N		NEW		
➔	*1752*	*CustodialLotID*	N				
(…truncated…)							
</Alloc>							

6.4 Component StreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	___ Block Repeating _X__ Block
Category	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	4179

Component FIXML Abbreviation: *<Cmdty>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
41251	StreamCommodityBase	N				
41252	StreamCommodityType	N				
41253	StreamCommoditySecurityID	N				
41254	StreamCommoditySecurityIDSource	N				
StreamCommodityAltIDGrp Component		N				
41255	StreamCommodityDesc	N				
41256	EncodedStreamCommodityDescLen	N				
41257	EncodedStreamCommodityDesc	N				
42587 ~~tbd 2524~~	StreamCommodityDeliveryPricingRegion	N		NEW		May be used to specify the delivery or pricing region of a non-standard commodity swap contract~~Conditionally required (e.g. ~~if~~when InstrAttribType(871)=~~tbd~~ 38 (US

Component FIXML Abbreviation: <Cmdty>						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
						standard contract indicator) and InstrAttribValue(872)=N.
	StreamAssetAttributeGrp Component	N				
	(…truncated…)					
</Cmdty>						

6.5 Component LegStreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	___ Block Repeating _X__ Block
Category	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	4237

Component FIXML Abbreviation: <Cmdty>						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
41648	LegStreamCommodityBase	N				
41649	LegStreamCommodityType	N				

Component FIXML Abbreviation: <Cmdty>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
41650	LegStreamCommoditySecurityID	N				
41651	LegStreamCommoditySecurityIDSource	N				
LegStreamCommodityAltIDGrp Component		N				
41652	LegStreamCommodityDesc	N				
41653	EncodedLegStreamCommodityDescLen	N				
41654	EncodedLegStreamCommodityDesc	N				
42588 ~~tbd~~ 2523	LegStreamCommodityDeliveryPricingRegion	N		NEW		May be used to specify the delivery or pricing region of a non-standard commodity swap contract ~~Conditionally required if~~(e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N).
LegStreamAssetAttributeGrp Component		N				
(…truncated…)						
</Cmdty>						

6.6 Component UnderlyingStreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	___ Block Repeating _X__ Block
Category	*(no change)*
Action	__New _X_Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	4281

Component FIXML Abbreviation: *<Cmdty>*					
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
41964	UnderlyingStreamCommodityBase	N				
41965	UnderlyingStreamCommodityType	N				
41966	UnderlyingStreamCommoditySecurityID	N				
41967	UnderlyingStreamCommoditySecurityIDSource	N				
UnderlyingStreamCommodityAltIDGrp Component		N				
41968	UnderlyingStreamCommodityDesc	N				
41969	EncodedUnderlyingStreamCommodityDescLen	N				
41970	EncodedUnderlyingStreamCommodityDesc	N				
42589 ~~tbd~~ 2528	UnderlyingStreamCommodityDeliveryPricingRegion	N		NEW		May be used to specify the delivery or pricing region of a non-standard commodity swap contract ~~Conditionally~~

	Component FIXML Abbreviation: <Cmdty>				
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
					~~required if~~(e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N).
	UnderlyingStreamAssetAttribute Grp Component	N			
	(…truncated…)				
			</Cmdty>			

7 Category Changes

None.

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Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
tbd 2515	AllocCalculatedCcyQty	NEW	Qty	Used to establish or report for the calculated quantity of the other side of the currency trade to be applied to applicable to the allocation instance.	CalcCcyQty	Add to AllocGrp, AllocAckGrp and TrdAllocGrp components
tbd 2516	CollateralRequestInstruction	NEW	String	An encoded collateral request processing instruction to the receiver.	CollReqInst	Add to CollateralAssignment and CollateralResponse messages
tbd 2517	CollateralRequestLinkID	NEW	String	A unique identifier to link together a set or group of requests.	CollReqLinkID	Add to CollateralAssignment and CollateralResponse messages
tbd 2518	CollateralRequestNumber	NEW	int	Ordinal number of the requests within a set or group of requests.	CollReqNum	Add to CollateralAssignment and CollateralResponse messages
tbd 2519	TotNumCollateralRequests	NEW	int	Total number of request messages within a set or group of requests.	TotNumCollReqs	Add to CollateralAssignment and CollateralResponse messages
tbd 2520	WarningText	NEW	StringLength	Communicates the underlying condition when the request response indicates "warning".	WarnTxt	Add to CollateralResponse message
tbd 2521	EncodedWarningTextLen	NEW	LengthString	Encoded (non-ASCII characters) representation of the WarningText(tbd2520) field in the encoded format specified via the MessageEncoding(347) field. If used, the	EncWarnTxt—	Add to CollateralResponse message

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				ASCII (English) representation should also be specified in the WarningText(tbd2520) field.		
tbd 2522	EncodedWarningTextLen Set AssociatedDataTag = 2521	NEW	data	Byte length of encoded (non-ASCII characters) EncodedWarningtText(tbd2521) field.	EncWarnTxtLen—	Add to CollateralResponse message
42588 tbd 2523	LegStreamCommodityDeliveryPricingRegion	NEW	String	The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list. [Elaboration: In the context of CFTC Part 43 Appendix E requirement this represents the specific delivery point or pricing point associated with publicly reportable commodity swap transactions.]	DlvryPxngRgn	Add to LegStreamCommodity component
42587 tbd 2524	StreamCommodityDeliveryPricingRegion	NEW	String	The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list. [Elaboration: In the context of CFTC Part 43 Appendix E requirement this represents the specific	DlvryPxngRgn	Add to StreamCommodity component

				delivery point or pricing point associated with publicly reportable commodity swap transactions.]		
tbd 2525	AffiliatedFirmsTrade Indicator	NEW	Boolean	Indicates whether the transaction or position was entered into between two affiliated firms. I.e. one counterparty has an ownership interest in the other counterparty but less than the majority interest. [Elaboration: This trade attribute was identified under and applies to the Canadian CSA trade reporting regulations.]	AffltdFirmsTrdI nd	Add to TradeCaptureReport message
tbd 2526	InternationalSwapIn dicator	NEW	Boolean	Identifies the swap trade as an "international " transaction. [Elaboration: In the context of CFTC Regulation 45.3(h), an international swap is required by U.S. law and the law of another jurisdiction to be reported both to a US Swaps Data Repository and to a different trade repository registered within the other jurisdiction. The additional SDRs must be identified in the appropriate Parties component with PartyRole(452) = 102 (Data repository), PartyRoleQualifier(2376) = 11 (Additional international trade repository) and PartySubIDType(803) = 70 (Location or	IntlSwapInd	Add to TradeCaptureReport message

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				jurisdiction).]		
tbd 2527	MultiAssetSwapIndicator	NEW	Boolean	Multi-asset swap iIndicates a swap that does not have one easily identifiable primary underlying asset, but instead involves multiple underlying assets within one trade repository ''s jurisdiction that belong to different asset classes.	MultiAsstSwapInd	Add to TradeCaptureReport message
42589 tbd 2528	UnderlyingStreamCommodityDeliveryPricingRegion	NEW	String	The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list. [Elaboration: In the context of CFTC Part 43 Appendix E requirement this represents the specific delivery point or pricing point associated with publically reportable commodity swap transactions.]	DlvryPxngRgn	Add to UnderlyingStreamCommodity component
803	PartySubIDType	CHANGE		*Change description:* 70 = Reporting entity location Location or jurisdiction [Symbolic name: LocationOrJurisdiction] [Elaboration: One or more instances may be used in combination with PartySubIDType(803) =49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is		

				a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.]		
871	InstrAttribType	CHANGE		*Additional value:* 38 = US standard contract indicator [Symbolic name: USStdContractInd] [Elaboration: Indicates through InstrAttribValue(872) - values Y or N - whether the underlying asset in the trade references or is economically related to a contract listed in Appendix B of CFTC Part 43 regulation. See http://www.ecfr.gov/cgi-bin/text-idx?SID=4b2d1078ad68f6564a89d7ff6c52ec43&node=17:2.0.1.1.3.0.1.8.2&rgn=div or refer to Appendix B to Part 43 in the final rule at http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2013-12133a.pdf]		
895	CollAsgnReason	CHANGE		*Additional values:* ~~tbd~~8 = Transfer deposit [Symbolic name: TransferDeposit]		

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				[Elaboration: Collateral deposit in which the asset is to be transferred from an undesignated holding into collateral. I.e. there is no intermediate conversion to cash.] 9 = Transfer withdrawal [Symbolic name: TransferWithdrawal] [Elaboration: Collateral withdrawal in which the asset is to be transferred from collateral into an undesignated holding. I.e. there is no intermediate conversion to cash.]		
1929	MixedSwapIndicator	CHANGE		*Add field elaboration:* In the context of CFTC , a "Mixed swap" is defined in the Commodity Exchange Act (CEA) section 1a(47)(D) as an instrument that is in part a swap subject to the jurisdiction of the CFTC, and in part a security-based swap subject to the jurisdiction of the SEC. When reporting the additional Swap Data Repositories must be identified in the appropriate Parties component with PartyRole(452) = 102 (Data repository), PartyRoleQualifier(2376) = 12 (Additional domestic trade repository) and PartySub-IDType(803) = 70 (Location or jurisdiction).		
1937	TradeContinuation	CHANGE		*Add elaboration:*		

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			8 = Amendment [Elaboration: Based on mutual agreement between the counterparties, used to change the original or previously amended contract terms reported to a trade repository.] *Additional value:* 30 = Correction [Symbolic name: Correction] [Elaboration: Used to correct an error in the contract terms of a previously submitted report to a trade repository.]		
2373	IntraFirmTradeIndicator	CHANGE		*Change description:* Indicates whether the trade or position was entered into as an intra-group transaction, i.e. between two units of the same parent entity having majority ownership interest in both counterparties.		
2376 1674	PartyDetailRoleQualifier	CHANGE		*Additional values to be group under "For PartyRole = Data repository":* 9 = Primary trade repository [Symbolic name: PrimaryTrdRepository] [Elaboration: To be uUsed to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.]		Add to enumeration list for PartyRoleDetailRoleQualifier(1647). Enumerations for PartyRoleQualifier(2376) are derived from PartyRoleDetailQualifier(1674).

				10 = Original trade repository [Symbolic name: OrigTrdRepository] [Elaboration: Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.] 11 = Additional international trade repository [Symbolic name: AddtnlIntlTrdRepository] [Elaboration: Used with InternationalSwapIndicator(tbd2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.] 12 = Additional domestic trade repository [Symbolic name: AddtnlDomesticTrdRepository] [Elaboration: Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.]		

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Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
~~Multi~~	~~Multi~~	~~MultiAssetSwapIndicator~~
Affiliated	Affltd	AffiliatedFirmsTradeIndicator
Calculated	Calc	AllocCalculatedCcyQty
Link	Link	CollateralLinkRequestID
Region	Rgn	StreamCommodityDeliveryPricingRegion

Appendix D - Usage Examples

D.1 International Swap

Figure 4: International Swap

```
<TrdCaptRpt IntlSwapInd="Y">
  <Pty R="102" ID="LEI of 1st additional repository" Src="N"
    Qual="11 [Additional international trade repository]">
    <Sub Typ="70 [Location or jurisdiction]" ID="ESMA"/>
  </Pty>
  <Pty R="102" ID="LEI of 2nd additional repository" Src="N"
    Qual="11 [Additional international trade repository]">
    <Sub Typ="70 [Location or jurisdiction]" ID="SEC"/>
  </Pty>
  <Pty R="102" ID="LEI of 3nd additional trade repository" Src="N"
    Qual="11 [Additional international trade repository]">
    <Sub Typ="70 [Location or jurisdiction]" ID="MAS"/>
  </Pty>
</TrdCaptRpt>
```

D.2 Mixed Swap

Figure 5: Mixed Swap

```
<TrdCaptRpt MixedSwapInd="Y">
  <Pty R="102" ID="LEI of additional trade repository" Src="N"
```

```
        Qual="12 [Additional domestic trade repository]">
        <Sub Typ="70 [Location or jurisdiction]" ID="SEC"/>
    </Pty>
    <Instrmt AssetClss="4" AssetSubClss="2" AssetTyp="EUR">
        <ScndryAsset Clss="5" SubClss="9"/>
    </Instrmt>
</TrdCaptRpt>
```

D.3 Multi-Asset Swap

Figure 6: Multi-Asset Swap

```
<TrdCaptRpt MultiAssetSwapInd="Y">
    <Instrmt AssetClss="1" AssetSubClss="2" AssetTyp="EUR">
        <ScndryAsset Clss="5" SubClss="14" Typ="Gold"/>
    </Instrmt>
</TrdCaptRpt>
```

Appendix E - Sample code list for CollateralRequestInstruction(tbd2516)

The following is the sample code values that CME will be using for CollateralRequestInstruction(2516) field.

INVESTIEF2
INVESTIEF5
SWAPCOLLATERAL
HOLD1
OTHER