Guidebook for Part 17.00

Reports by Reporting Markets,

Futures Commission Merchants, Clearing

Members, and Foreign Brokers

Version 1.9

April 16, 2024

CFTC

Commodity Futures Trading Commission

Document History

Revisions			
Date	**Version**	**Description**	**Author**
10/06/2022	1.0	Initial release	CFTC
03/15/2023	1.1	Deleted price and updated Part16 to Part17 on page 1. Data Dictionary Field name changes: #21 Alpha Strike, #32 Long Position, #33 Short Position, #34 Contracts Bought: definition update, #35 Contracts Sold: same changes as previous, #36 EFPs Bought, #37 EFPs Sold Tag, #44 - # 47 if no options/futures are made as described in the description, then populate with "0". Added fields after #47: Long Futures Assigned, Short Futures Assigned. Added fields after #48: Long Transfers Sent, Long Transfers Received. Added fields after #49: Short Transfers Sent, Short Transfers Received. Updated description in #48 and #49 to not include give-ups. 3.9.1 table updated with FXML path for Alpha Strike to /PosRpt/Instrmt@AlphaStrk.	CFTC
03/27/2023	1.2	Changed the Date format for Listing Date from 'YYYYMMDD' to 'YYYY-MM-DD'. Changed the Data Element name from Earliest Exercise Date to First Exercise Date.	CFTC
3/31/2023	1.3	Add Long and Short positions sent/received. Changed Tag descriptions. Changed the conditional statements and added audit details.	CFTC
4/18/2023	1.4	Corrected format issues. Added, removed or changed wording on certain sentences. Fixed MatTm valid value by removing the date part. Removed paragraphs which are irrelevant to part 17.	CFTC
5/26/2023	1.5	Made description changes to data elements Contracts Bought and Sold. Made a change to data element name for item numbers 24 and 25.	CFTC
5/30/2023	1.6	Updated Alpha Strike Description.	CFTC
03/18/2024	1.7	Added Unique Instrument Code. Added Unique Instrument Code to all examples.Made a minor change to Report ID Description.Added more clarification to the tag description. The length increased to 50 for Underlying Contract ID and Changed Unique Instrument Code to conditional tag.	CFTC

| 3/28/2024 | 1.8 | Made changes to validations , data dictionary data types (no fields added) and key section 3.10.1 | CFTC |
| 4/16/2024 | 1.9 | Updated datatypes. Small wording and page numbering corrections. | CFTC |

Contents

1. Introduction

1.1 Large Trader Reporting Program

The CFTC operates a comprehensive system of collecting information on market participants to support its market surveillance program and other programs throughout the Commission. Under regulations set out in Part 17 of the CFTC's regulations, promulgated under the Commodity Exchange Act (CEA), the Commission collects reports identifying volume threshold, omnibus, and special accounts as well as position information from clearing members, Futures Commission Merchants (FCMs), foreign brokers, and certain reporting markets.

To ensure privacy of the information provided, the CFTC has assigned confidential reporting

numbers to reporting firms and traders. The Commission is prohibited under Section 8 of the CEA, 7 USC 12, from publicly disclosing any person's positions.

1.1.1 Large Trader Data

Under the Commission's Large Trader Reporting System, clearing members, FCMs, foreign brokers, and certain reporting markets (collectively called "reporting firms") file daily reports with the Commission under Part 17 of the CFTC's regulations, 17 CFR Part 17. The reports show futures and option positions of traders with positions at or above specific reporting levels as set by the Commission. Current reporting levels are found in CFTC Regulation 15.03(b), 17 CFR 15.03(b). (For more information, see https://www.cftc.gov/IndustryOversight/MarketSurveillance/LargeTraderReportingProgram/index.htm)

If, at the daily market close, a reporting firm has a trader with a reportable position according to CFTC regulations 15.00(p)(1)(i) and (ii), the firm reports that trader's entire position in all futures and options expiration months in that commodity, regardless of size.

Because traders frequently carry futures positions through more than one broker and control or have a financial interest in more than one account, the Commission routinely collects information that enables its staff to aggregate related accounts. Specifically, reporting firms must file a CFTC Form 102A: Identification of "Special Accounts" to identify each new account that has a reportable position

The CFTC uses various means to ensure the accuracy of its large trader data. Where the CFTC identifies discrepancies in data submitted pursuant to regulation 17.00(a), an inquiry is made to the appropriate exchange and/or reporting firm.

The term "legacy" is used in the guidebook to reference the old 80-byte format (legacy).

Generic	Specific
Legacy	The Old 80-byte report format

See Appendix D: 80 Byte Comparison to FIXML for a comparison between the 80 byte and FIXML formats.

See Appendix E:Legacy File Format for details about the 80 byte format.

See Appendix F:Map Part 17 Large Trader Data to FIXML to see how the 80 byte data is mapped to FIXML

References

Document Name	Location
CFTC regulations are found at Title 17 Chapter I of the Code of Federal Regulations (CFR)	https://www.ecfr.gov/current/title-17/chapter-I.

2. Data Dictionary

2.1 Large Trader Position Reports

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
1.	Total Message Count	M	The total number of reports included in the file.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch@TotMsg=[Total Reports Count] Batch Total Messages (50001)	
2.	FIXML Message Type	M	FIXML report type	String/(varchar 2)	FIXML/Batch/Hdr@MsgTyp=AP MessageType (35)	
3.	Sender ID	M	The CFTC issued reporting firm Alpha Code from the reporting firm sending the report.	String/(varchar 20)	FIXML/Batch/Hdr@SID=[CFTC Rpt Firm ID] Sender Comp ID (49)	
4.	To ID	M	Indicates the report was submitted to the CFTC	String/(varchar 4)	FIXML/Batch/Hdr@TID=CFTC Target Comp ID (56)	
5.	Message Transmit Datetime		The date and time the file was created.	Local time with UTC offset	FIXML/Batch/Hdr@Snt=[YYYY-MM-DDThh:mm:ss[+|-]hh:mm]Sending Time (52)	
6.	Report ID	M	A unique identifier assigned to each position report (equivalent to a record ID).	String/(varchar 30)	FIXML/Batch/PosRpt@RptID =[Unique Rpt ID] Report ID (721)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
7.	**Record Type (Action)**	M	Indicates the action that triggered the position report.	1 = New - used to increment the overall transaction quantity 2 = Change - used to override the overall transaction quantity or specific add messages based on the FIXML Reference ID (Primary Key) 3 = Delete - The FIXML Reference ID (Primary Key) is used to completely back-out (Delete) the transaction. /(tinyint 1)	FIXML/Batch/PosRpt@Actn=[1 | 2 | 3] Position Report Action (2364)	
8.	**Report Date**	M	The business date of the information being reported.	YYYY-MM-DD	FIXML/Batch/PosRpt@BizDt=[YYYY-MM-DD] Clearing Business Date (715)	Report Date
9.	**Reporting Firm ID**	M	CFTC-assigned identifier for the reporting firm.	String/(varchar 3) Src: M=CFTC Reporting Firm Identifier	FIXML/Batch/PosRpt/Pty@ID =[Rpt Firm ID] Party ID (448) FIXML/Batch/PosRpt/Pty@Src=M (CFTC Reporting Firm Identifier) Party ID Source (447)	Reporting Firm

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
				R: 116 = Reporting entity	FIXML/Batch/PosRpt/Pty@R=116 (Reporting Entity) Party Role (452)	
10.	**Special Account Controller LEI**	C	The Legal Entity Identifier issued to the account controller. Conditional on Large Trader obtaining LEI.	ID = Large Trader LEI Max Value Length = 20 Src: N = Legal Entity Identifier R: 89 = (Large Position Reporting Account	FIXML/Batch/PosRpt/Pty@ID= [Large Trader LEI] Party ID (448) FIXML/Batch/PosRpt/Pty@Src=N (Legal Entity Identifier) Party ID Source (447) FIXML/Batch/PosRpt/Pty@R=89 (Large Position Reporting Account) Party Role (452)	
11.	**Account ID**	M	A unique account identifier, assigned by the reporting firm to each special account. Assignment of the account number is subject to the provisions of 17 CFR § 17.00(b) and Appendix A of 17 CFR Part 17 (Form 102).	Max Value Length = 20 Src: D = Proprietary/Custom R: 89 = Large Position Reporting Account	FIXML/Batch/PosRpt/Pty@ID =[Form 102 Large trader Identifier] Party ID (448) FIXML/Batch/PosRpt/Pty@Src=D (Proprietary/Custom) Party ID Source (447) FIXML/Batch/PosRpt/Pty@R=89 (Large Position Reporting Account) Party Role (452)	Account Number

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
12.	Exchange Indicator	M	The exchange where the contract is traded. (Use ISO MIC https://www.iso20022.org/10383/iso-10383-market-identifier-codes.)	String/(varchar 10)	FIXML/Batch/PosRpt/Instrmt@Exch=[MIC Code] Security Exchange (207)	Exchange Code
13.	Commodity Clearing Code	M	The clearinghouse-assigned commodity code for the futures or options contract. Not required if data element 54, "Unique Instrument Code," is provided.	String/(varchar 50) Src: H = Clearing Org	FIXML/Batch/PosRpt/Instrmt@ID =[Commodity Code] Security ID (48) FIXML/Batch/PosRpt/Instrmt@Src=[H] Security ID Source (22)	
14.	Product Type	M	Type of product. Not required if data element 54, "Unique Instrument Code," is provided.	FUT = Futures OOF = Options on Futures OOC = Options on Combos CMDTYSWAP = Commodity Swap /(varchar 25)	FIXML/Batch/PosRpt/Instrmt@SecTyp (167)	
15.	Ticker Symbol	M	Ticker symbol of the product traded. Not required if data element 54, "Unique Instrument Code," is provided.	String/(varchar 50)	FIXML/Batch/PosRpt/Instrmt@Sym (55)	Commodity Code (1)
16.	Maturity Month Year	M	Month and year of the delivery or maturity of the product, as applicable. Day must be provided when necessary to characterize a product. Not required if data element 54, "Unique Instrument Code," is provided.	YYYYMM YYYYMMDD	FIXML/Batch/PosRpt/Instrmt@MMY Maturity Month Year (200)	Expiration Date(1)

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
17.	**Maturity Time**	C	The expiration time of an option or last trading time of a future. Only required when Instrument has multiple expirations within same day. Not required if data element 54, "Unique Instrument Code," is provided.	String /Local date and time with UTC offset. /hh:mi:ss-tz hh:mi:ss.fff-tz	FIXML/Batch/PosRpt/Instrmt@MatTm =[hh:mm:ss.sss[+ |-]hh:mm] Maturity Time (1079)	
18.	**Listing Date**	C	Option listing date. Only required if a product with the same commodity code and maturity was previously knocked out and relisted. Not required if data element 54, "Unique Instrument Code," is provided.	YYYY-MM-DD	FIXML/Batch/PosRpt/Instrmt@Issued Listing Date(225)	
19.	**First Exercise Date**	C	The earliest time at which notice of exercise can be given. Not required if data element 54, "Unique Instrument Code," is provided.	YYYY-MM-DD	FIXML/Batch/PosRpt/Instrmt/Evnt@EventTyp=25 First exercise date (865) FIXML/Batch/PosRpt/Instrmt/Evnt@Dt Earliest Exercise Date (866)	
20.	**Strike Level**	C	Numeric option moneyness criterion. For options only. Not required if data element 54, "Unique Instrument Code," is provided.	Decimal/(28,10)	FIXML/Batch/PosRpt/Instrmt@StrkPx Strike Price (202)	Strike Price
21.	**Alpha Strike**	C	Non-Numeric option moneyness criterion. This is mandatory for all options with non-numeric strike. Not required if data element 54, "Unique Instrument Code," is provided.	String/(vachar 256)	FIXML/Batch/PosRpt/Instrmt@AlphaStrk =[String] Strike Value ()	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
22.	**Cap Level**	C	Ceiling value of a capped option or bounded future. Not required if data element 54, "Unique Instrument Code," is provided.	Decimal/(28,10)	FIXML/Batch/PosRpt /Instrmt/@CapPx=[Decimal (21,9)] Cap Level (1199)	
23.	**Floor Level**	C	Floor value of a capped option or bounded future. Not required if data element 54, "Unique Instrument Code," is provided.	Decimal/(28,10)	FIXML/Batch/PosRpt /Instrmt/@FlrPx =[Decimal (21,9)] Floor Level(1200)	
24.	**Bound or Barrier Type**	C	Behavior of the product when it hits the bound or barrier. Only provide when instrument has a Cap, Floor, or Barrier. Not required if data element 54, "Unique Instrument Code," is provided.	Valid values: 1=Capped 3=Knock-in up 4=Knock-in down 5=Knock-out up 6=Knock-out down /(tinyint 1)	FIXML/Batch/PosRpt/ Instrmt/CmplxEvnt/@Typ Bound Type(1484)	
25.	**Bound or Barrier Level**	C	Bound or barrier level of a contingent option. Not required if data element 54, "Unique Instrument Code," is provided.	Decimal/(28,10)	FIXML/Batch/PosRpt/ Instrmt/CmplxEvnt/@Px(Barrier Level1486)	
26.	**Put or Call Indicator**	C	Nature of the option exercise. Only for Options. Not required if data element 54, "Unique Instrument Code," is provided.	**0** = Put **1** = Call /(tinyint 1)	FIXML/Batch/PosRpt/Instrmt@PutCall Put or Call (201)	Put or Call

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
27.	**Exercise Style**	C	Type of exercise of an option. Only for Options. Not required if data element 54, "Unique Instrument Code," is provided.	0=European 1=American 2=Bermuda 99=Other /(tinyint 1)	FIXML/Batch/PosRpt/Instrmt/@ExerStyle (1194)	Exercise Style
28.	**Payout Amount**	C	Cash amount indicating the payout associated with the product. Only for Binary Options. Not required if data element 54, "Unique Instrument Code," is provided.	String/(varchar 10)	FIXML/Batch/PosRpt/Instrmt/@OptPayAmt (1195)	
29.	**Payout Type**	C	The type of valuation method or payout trigger. Only for Options. Not required if data element 54, "Unique Instrument Code," is provided.	1=Vanilla 2=Capped 3=Digital (Binary) 4=Asian 5=Barrier 6=Digital Barrier 7=Lookback 8=Other path dependent 99=Other /(tinyint 1)	FIXML/Batch/PosRpt/Instrmt/@OptPayoutTyp (1482)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
30.	Underlying Contract ID	C	The instrument that forms the basis of an option. Only required for options for which the underlying is an exchange-traded instrument. Not required if data element 54, "Unique Instrument Code," is provided.	String/(varchar 50)	FIXML/Batch/PosRpt/PosUnd/Undly@ID =[Commodity] FIXML/Batch/PosRpt/PosUnd/Undly@Src FIXML/Batch/PosRpt/PosUnd/Undly@Exch Underlying Security ID (309) Underlying Security ID Src (305) Underlying Security Exchange (308)	Commodity code(2)
31.	Underlying Maturity Month Year	C	Underlying delivery year and month (and day where applicable). Only for options that reference a product with maturity month year. Not required if data element 54, "Unique Instrument Code," is provided.	YYYYMM YYYYMMDD	FIXML/Batch/PosRpt/PosUnd/Undly@MMY Underlying Maturity Month Year (313)	Expiration Date(2)
32.	Long Position	M	The total of long open contracts carried at the end of the day. If no positions exist, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ =FIN Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	Report Type Long-Buy-Stopped
33.	Short Position	M	The total of short open contracts carried at the end of the day. If no positions exist, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ =FIN Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short Quantity (705)	Report Type Short-Sell-Issued

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
34.	**Contracts Bought**	C	The total quantity of contracts bought (gross) during the day associated with a special account, including all block trades and contracts claimed for clearing as a result of trade allocations such as give-ups. Do not include exchanges of derivatives for related positions EDRPs (EFP, EFS or EFR, EOO) or transfers. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ =TOT Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	
35.	**Contracts Sold**	C	The total quantity of contracts sold (gross) during the day associated with a special account, including all block trades and contracts claimed for clearing as a result of trade allocations such as give-ups. Do not include EDRPs (EFP, EFS or EFR, EOO) or transfers. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ =TOT Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short Quantity (705)	
36.	**Exchange for Physical (EFPs) Bought**	C	The quantity of purchases of futures in connection with Exchanges for Physical (EFPs). EFPs include transactions involving the simultaneous execution of a futures contract and a corresponding physical transaction, or any similar transaction commonly known to the	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EP Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
			trade as an EFP. If no transactions are made as described, then populate with '0'.			
37.	**EFPs Sold**	C	The quantity of sales of futures in connection with EFPs. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EP Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short Quantity (705)	
38.	**Exchanges for Swaps (EFSs) Bought (also known as Exchanges for Risk (EFRs))**	C	The quantity of purchases of futures in connection with exchanges for swaps (EFSs), also known as exchanges for risk (EFRs)., EFSs and EFRs include the simultaneous exchange of a futures contract and a corresponding swap or other derivative transaction, or any similar transaction commonly known to the trade as an EFS or EFR. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= ES Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
39.	EFSs Sold (also known as EFRs)	C	The quantity of sales of futures in connection with EFSs (also known as EFRs). If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= ES Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	
40.	Exchanges of Option for Option (EOOs) Bought	C	The quantity of purchases of options in connection with exchanges of options for options (EOOs). EOOs include transactions involving the simultaneous execution of options and a corresponding transaction in an over-the-counter option, or any similar transaction commonly known to the trade as an EOO. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EO Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	
41.	EOOs Sold	C	The quantity of sales of options in connection with EOOs. If no transactions are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EO Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
42.	**Delivery Notices Stopped**	C	The number of futures contracts for which delivery notices have been stopped during a day. If no delivery notices were stopped, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= DN Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long Quantity (704)	Report Type Long-Buy-Stopped
43.	**Delivery Notices Issued**	C	The number of futures contracts for which delivery notices have been issued during a day. If no delivery notices were issued, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= DN Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	Report Type Short-Sell-Issued
44.	**Long Options Expired**	C	Long option positions expired without being exercised. If no options expired as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EXP Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long-Quantity (704)	
45.	**Short Options Expired**	C	Short option positions expired without being exercised. If no options expired as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EXP Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
46.	Long Options Exercised	C	Long options position exercised during the day, including options that are automatically exercised. If no options are exercised as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EX Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long-Quantity (704)	
47.	Short Options Exercised	C	Short options positions exercised by the holder during the day, including options that are automatically exercised. If no options are exercised as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= EX Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	
48.	Long Futures Assigned	C	Long futures assigned as the result of an option exercise (for example, the exercise of a long call or a short put). If no futures are assigned as a result of option exercise, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= AS Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long-Quantity (704)	
49.	Short Futures Assigned	C	Short futures assigned as the result of an option exercise (for example, the exercise of a short call or a long put). If no futures are assigned as a result of option exercise, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= AS Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	
50.	Long Transfers Sent	C	Long positions sent through other transfers during the day. (Do not include give-ups).	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= TRF	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
			If no transfers are made as described, then populate with '0'		Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long-Quantity (704)	
51.	Long Transfers Received	C	Long positions received through other transfers during the day. (Do not include give-ups). If no transfers are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= RCV Position Type (703) FIXML/Batch/PosRpt/Qty@Long =[Int] Long-Quantity (704)	
52.	Short Transfers Sent	C	Short positions sent through other transfers during the day. (Do not include give-ups). If no transfers are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= TRF Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	
53.	Short Transfers Received	C	Short positions received through other transfers during the day. (Do not include give-ups). If no transfers are made as described, then populate with '0'.	Int (value can be no larger than 2,147,483,647)	FIXML/Batch/PosRpt/Qty@Typ= RCV Position Type (703) FIXML/Batch/PosRpt/Qty@Short =[Int] Short-Quantity (705)	
54	Unique Instrument Code	C	Combined with MIC (Tag 207), Report Date, Reporting Firm ID and Account ID. This exchange-assigned code serves as primary key for the product reference file and uniquely identifies the derivative contract at the instrument level. This code may NOT include	String(varchar 50)/ 8 = Exchange symbol	/SecDef/Instrmt/AID/@AltID (455) (@AltIDSrc=8)(456)	

Item	Data Element	Use	CFTC Description, Purpose or Instruction	Valid Values	FIXML Path (Tag#)	Legacy Field
			the following symbols: +, * Only required if data elements 13 through 31 are NOT provided. UIC must be used by DCM and provided to CFTC in product reference file.			

3 Technical Requirements

3.1 Reporting Schedules

Reports filed under Section 17.00(a) must be submitted through electronic data transmission procedures approved in writing by the Commission or its designee not later than 9 a.m. on the business day following that to which the information pertains. Unless otherwise specified by the Commission or its designee, the stated time is eastern time for information concerning markets located in that time zone, and central time for information concerning all other markets.

Reporting Time for § 17.00(a) Reports	
9:00 AM (Local Mkt Time)	LTPOS

The definition of business day in § 1.3 of the Commission's regulations includes all days except Sundays and holidays. For the purposes of complying with Part 17, reporting firms may elect to not consider Saturdays to be a business day, as Saturday is not commonly known as such. Instead, reporting firms may submit Part 17 data records under the schedule displayed in the following table. In the table, the submission day is the day of the week that the relevant report for the associated reporting day is expected by the Commission. The time during the day that reports are expected is unchanged from § 17.02(a).

The reporting schedule displayed in the table below does not consider holidays. To the extent that a U.S. Federal government holiday falls on the submission day, it is permissible for the submission of the applicable Part 17 data record to occur on the business day immediately after the usual submission day. Please note that any submission made under Part 17 can be made prior to the relevant submission day shown below. Early submission is beneficial in that it may allow the Commission to review your submission earlier and provide more timely feedback regarding the acceptability of the file structure and data contents.

Reporting Schedule for § 17.00(a) Reports							
Report Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Submit Day	Tuesday	Wednesday	Thursday	Friday	Monday	Monday	Monday

3.2 Electronic Data Submission Procedure

If reporting for an account the first time, identify the special account to the Commission on Form 102A and submit the form via CFTC Portal at https://portal.cftc.gov/ .

Information on Form 102A can be found https://www.ecfr.gov/current/title-17/chapter-I/part-17/appendix-Appendix%20A%20to%20Part%2017

3.3 Format the Data for Transmission

Consolidate the records into an XML-formatted file following the FIXML Position Report, as described in Section 2, Data Dictionary for Large Trader Reports. See https://fiximate.fixtrading.org/ for more details.

Make sure that your XML contains the FIXML message tag with the namespace. See sample messages in Appendix C.

3.3.1　　Reserved Characters

Some characters have a special meaning in XML. If you place a character like "<" inside an XML element, it will generate an error because the parser interprets it as the start of a new element.

This will generate an XML error:

<message>if salary < 1000 then</message>

To avoid this error, replace the "<" character with an **entity reference**:

<message>if salary **<** 1000 then</message>

As shown in the table below, there are 5 predefined entity references in XML. If the indicated characters appear in data fields, ensure they are replaced with the appropriate entity reference value.

Code	Character	Meaning
<	<	less than
>	>	greater than
&	&	ampersand
'	'	apostrophe
"	"	quotation mark

3.3.2   Special Characters

Non-printable and special characters are not supported by all systems. They are often translated or interpreted erroneously and may cause data processing issues. There are 256 ASCII characters, including the extended ASCII character set. To reduce confusion over which characters can be processed, ASCII characters can be classified in the following groups:

ASCII Character	Meaning	Status
0-9, 11-12, 14-31	ASCII Control characters	NOT ALLOWED
10, 13	Control characters for line feed (LF) and carriage return (CR), respectively	Allowed
32-126	Standard printable characters (letters, digits, punctuation marks, miscellaneous symbols)	Allowed
127	Control character for DEL (delete)	Allowed
128-255	Extended ASCII (ISO-8859-1)	NOT ALLOWED

Many currency denominations and foreign symbols fall under the extended ASCII character set. For this reason, any reference to currency denomination should be reported as the three-letter alphabetic ISO 4217 currency code (e.g., USD, GBP, EUR, JPY) rather than a translated currency name or ambiguous currency symbol (e.g., $, £, €, ¥).

3.4 File Naming Convention

The Commission uses file names to facilitate routing inbound data files to the appropriate processing application. Each file must contain data for a single reporting firm for a single date. Do not combine records from 2 different dates or two different reporting firms.

For the Large Trader Position report the file naming convention is:

LTPOS_[IDENT]_[Sender ID]_[YYYYMMDD].[EXTENSION]

IDENT:

This field is the 3-5 character identifier provided by the CFTC during the account registration process that is assigned to the submitting entity.

Sender ID:

This field is either the CFTC-assigned 3 character Alpha code assigned to the responsible reporting firm or the name of the servicing firm entity for third party filings to represent the on behalf of ID. The name of the servicing firm may be up to 20 characters in length.

YYYYMMDD:

This field is the calendar date in string format of the data being reported in YYYYMMDD date format.

EXTENSION:

This refers to the file extension .fixml

File Naming Convention - Direct Submission Files

The following examples represent Large Trader Position data submitted directly to CFTC by a firm with the CFTC reporting identifier "ABC":

LTPOS_ ABC_ABC_20160601.fixml	(FIXML Large Trader Position Rpt)

File Naming Convention - On Behalf Files

Third parties can submit reports on behalf of a reporter. The following examples represent Large Trader Position data submitted to CFTC by a servicing firm with the Sender ID "DEF" on behalf of a firm with the CFTC reporting identifier "ABC":

LTPOS_ DEF_ABC_20160601.fixml	(On-Behalf-Of FIXML Large Trader Position Rpt)

File Naming Convention – Test Files

CFTC has established user acceptance test (UAT) environments for testing data files during development. Use the following naming convention to distinguish test data files from production reports:

LTPOS_ ABC_ABC_20160601_TEST.fixml	(Test FIXML Large Trader Position Rpt)
LTPOS_ DEF_ABC_20160601_TEST.fixml	(Test On-Behalf-Of FIXML Large Trader Position Rpt)

.

3.5 Aggregate the Records

The example below shows how we receive data currently in 80 byte format and how we expect the data to be aggregated in the FIXML format. The Part 17 Large Trader data report has been submitted using an 80-byte columnar data format. That format required separate reports (rows) for each count (RP/DN/EP) being submitted. Transition of the report to the FIXML Position Report message eliminates duplicate data entry, consolidating all counts under one report, while also eliminating the need for encoding numeric values for sign and decimal point location.

Reporters should submit a single FIXML Position Report for each account and contract that contains all related quantities for the reporting date. The table below represents how the 80 byte record format compares to the FIXML format.

Reported Quantity	80-Byte	FIXML
EOD Position Long/Short	√	√
Delivery Notices Issued/Stopped	√	√
ERFPs Bought/Sold	√	
Exchange for Physicals[1] Bought/Sold		√
Exchange for Options[2] Bought/Sold		√
Exchange for Swaps[3] Bought/Sold		√
Total Contracts Bought/Sold		√
Options Expired Long/Short		√
Options Exercised Long/short		√
Futures Assigned Long/Short		√
Long/Short Transfers Sent/Received		√

Previously the report for an account in an exchange-listed futures contract could have up to three rows in the 80-byte format:

[1] An EFP transaction involves the simultaneous execution of a futures contract and a corresponding physical transaction or a forward contract on a physical transaction, or any similar transaction commonly known to the trade as an EFP.

[2] An EOO transaction involves the simultaneous execution of options and a corresponding transaction in an over-the-counter option, or any similar transaction commonly known to the trade as an EOO.

[3] An EFS (also known as EFR) transaction involves the simultaneous exchange of a futures contract and a corresponding swap or other derivative transaction, or any similar transaction commonly known to the trade as an EFS or EFR.

Report Type			80-Byte					
Reportable Position	RPZZZ	00000000100C2016030102	S	201606	0000000	00001650000000		A
Delivery Notice	DNZZZ	00000000100C2016030102	S	201606	0000000	00001000000000		A
Exchange for Physicals	EPZZZ	00000000100C2016030102	S	201606	0000000	00000000000100		A

The new report for an account in an exchange-listed futures contract could have a single report with up to five counts in the FIXML format:

Report Type	
	`<PosRpt RptID="1" Actn="1" BizDt="2016-03-01" MsgEvtSrc="LTPOS" TxnTm="2016-03-01T14:00:00-06:00">`
	`<Pty ID="ZZZ" Src="M" R="116"/>`
	`<Pty ID="100C" Src="D" R="89"/>`
	`<Instrmt ID="S" Src="H" SecTyp="FUT" MMY="201606" Exch="XCME" />`
Reportable Position	`<Qty Typ="FIN" Long="165" Short="0"/>`
Delivery Notice	`<Qty Typ="DN" Long="100" Short="0"/>`
Exchange for Physicals	`<Qty Typ="EP" Long="0" Short="100"/>`
Exchange for Swaps	`<Qty Typ="ES" Long="0" Short="100"/>`
Total Contracts Bought/Sold	`<Qty Typ="TOT" Long="165" Short="0"/>`
	`</PosRpt>`

Note: The new report must have at least one quantity, <Qty/>, reported and may have up to five reported quantities. There is no particular type, Typ, quantity requirement, except that you must have at least one quantity reported in any given report, and the quantities must be aggregated as above..

3.6 Compress the File(s)

After you assemble the data file, compress it using the GZIP or WInzip utility. The GZIP utility is freely available at http://www.gzip.org. The only acceptable file types are .ZIP or .GZ. Each compressed file should contain only one FIXML file for only one reporter and one report date (Business Date). You can not have multiple reporters or report dates within a single zipped file.

3.7 Connect to CFTC with Secure FTP

Connect to the CFTC FTP site at traders.cftc.gov, and log in using your account and password. The compressed files will be submitted to the CFTC via Secure File Transfer Protocol (SFTP). Reporting firms with SFTP accounts can continue to use those accounts for Part 17 reporting.

New reporters who do not already have an SFTP account must request a Secure FTP account from the CFTC. See Appendix A: SFTP Account Registration.

3.8 Transmit the File(s)

Reports submitted to CFTC under Part 17 are subjected to several data quality checks before final processing and promotion into the appropriate production database tables. All messages must first pass validation against the applicable reference XML standards (e.g., FIXML) for well-formedness and enumerated valid value sets. Appendix B contains details of all the validations.

3.9 Data Integrity

The inclusion of data elements reflecting counts of transactions, expirations or assignments, that resulted in day-to-day changes in positions enables reporting firms to perform an internal consistency check on position reports required to be submitted under Part 17. The day-to-day change in the size of a net position for a particular special account should equal the net value of contracts bought and sold; relevant EDRPs bought and sold; expirations, exercises, and assignments of contracts; and transfers sent and received.

More specifically, for futures positions, the day-to-day change in net position should equal:

Δ(Net Futures Position)

= (Contracts Bought - Contracts Sold) + (EFP Bought - EFP Sold)

+ (EFS Bought - EFS Bought) + (Notices Issued - Notices Stopped)

+ (Long Futures Assigned - Short Futures Assigned)

+ (Long Transfers Received - Long Transfers Sent)

+ (Short Transfers Sent - Short Transfers Received)

For options positions, the day-to-day change in position should equal:

Δ(Net Option Position)

= (Contracts Bought - Contracts Sold) + (EOO Bought - EOO Sold)

+ (Short Options Expired - Long Options Expired)

+ (Short Options Exercised - Long Options Exercised)

+ (Long Transfers Received - Long Transfers Sent)

+ (Short Transfers Sent - Short Transfers Received)

3.10   Data Validation and Error Handling

Reports submitted to CFTC under Part 17 are subjected to several data quality checks before final processing and promotion into the appropriate production database tables. All messages must first pass validation against the applicable reference XML standards (e.g., FIXML) for well-formedness and enumerated valid value sets. Appendix B contains details of all the validations.

3.10.1 Large Trader FIXML Reference ID

The Large Trader reference ID is made up of the minimum fields required to uniquely identify the records. There are two options for key fields to this dataset. The first consists of the Unique Instrument code along with 4 other attributes in Table:1 and the second is a combination of several data elements (Table:2). Only one of the two keys must be provided.

Table : 1 (UIC Key)

Fut	Opt	Data Element	FIXML Path	Definition
X	X	Security Exchange Indicator	FIXML/Batch/PosRpt/Instrmt@Exch	ISO 10383 Market Identifier Code for the instrument of reported position
X	X	Unique Instrument Code	FIXML/Batch/SecDef/Instrmt/AID/@AltID (455) (@AltIDSrc=8)(456)	Unique Instrument Code
X	X	Report Date	FIXML/Batch/PosRpt@BizDt	Report Date
X	X	Reporting Firm ID	FIXML/Batch/PosRpt/Pty@ID (Src M)	CFTC-assigned identifier for the reporting firm.
X	X	Account ID	FIXML/Batch/PosRpt/Pty@ID (Src D)	Firm Assigned Special Account ID

Table : 2 (Composite Key)

The options and futures contain the same reference ID parts except the options contain the additional attributes such as put or call Indicator, and strike fields. The reference ID consists of the data elements in the table below. In the table below 'M' equals Mandatory and 'C' equals conditional. The 'Use' column describes conditions.

Fut	Opt	Data Element	FIXML Path	Definition	Use

M	M	Report Date	FIXML/Batch/PosRpt@Biz Dt	Position date	
M	M	Reporting Firm ID	FIXML/Batch/PosRpt/Pty @ID (Src M)	Reporting Firm Alpha Code	
M	M	Account ID	FIXML/Batch/PosRpt/Pty @ID (Src D)	Special Account of trader	
M	M	Security Exchange Indicator	FIXML/Batch/PosRpt/Instr mt@Exch	ISO 10383 Market Identifier Code for the instrument of reported position	
M	M	Commodity Clearing Code	FIXML/Batch/PosRpt/Instr mt@ID	Exchange's unique identifier for the instrument	
M	M	Product Type	FIXML/Batch/PosRpt/Inst rmt@SecTyp	Type of product.	
M	M	Ticker Symbol	FIXML/Batch/PosRpt/Inst rmt@Sym	Ticker symbol	
M	M	Maturity Month Year	FIXML/Batch/PosRpt/Instr mt@MMY	Maturity Month Year	
C	C	Maturity Time	FIXML/Batch/PosRpt/Inst rmt@MatTm	Maturity Time	If needed to identify unique product.
	C	Listing Date	FIXML/Batch/PosRpt/Inst rmt@Issued	Listing Date	If needed to identify unique product.
	M	Put or Call Indicator	FIXML/Batch/PosRpt/Instr mt@PutCall	0 = Put 1 = Call	
	M	Exercise Style	FIXML/Batch/PosRpt/Inst rmt/@ExerStyle	Exercise Style	
	C	First Exercise Date	FIXML/Batch/PosRpt/Instr mt/Evnt@EventTyp=25 FIXML/Batch/PosRpt/Instr mt/Evnt@Dt	First Exercise Date	If needed to identify unique product.
	C	Strike Level	FIXML/Batch/PosRpt/Instr mt@StrkPx	Strike Level	Strike Level or Alpha Strike or (Cap and or Floor) required
	C	Alpha Strike	FIXML/Batch/PosRpt/Inst rmt@AlphaStrk	Alpha Strike	Strike Level or Alpha Strike required

C	C	Cap Level	FIXML/Batch/PosRpt/Instrmt@CapPx	Cap Level	(Cap and or Floor) or Strike Level
C	C	Floor Level	FIXML/Batch/PosRpt/Instrmt@FlrPx	Floor Level	(Cap and or Floor) or Strike Level
	C	Bound or Barrier Type	FIXML/Batch/PosRpt/Instrmt/CmplxEvnt/@Typ	Bound or Barrier Type	If needed to identify unique product.
	C	Bound or Barrier Level	FIXML/Batch/PosRpt/Instrmt/CmplxEvnt/@Px	Bound or Barrier Level	If needed to identify unique product.
	C	Payout Amount	FIXML/Batch/PosRpt/Instrmt/@OptPayAmt	Payout Amount	If needed to identify unique product.
	C	Payout Type	FIXML/Batch/PosRpt/Instrmt/@OptPayoutTyp	Payout Type	If needed to identify unique product.
	C	Underlying Contract ID	FIXML/Batch/PosRpt/PosUnd/Undly@ID	Underlying Contract ID	If needed to identify unique product.
	C	Underlying Maturity Month Year	FIXML/Batch/PosRpt/PosUnd/Undly@MMY	Underlying Maturity Month Year	If needed to identify unique product.

3.11   Error and Omission Correction Handling

Reporting markets shall file corrections to errors or omissions in data previously filed with the Commission pursuant to §17.00(a) using the same format, coding structure, and electronic data submission procedures previously described in this section. To correct errors or omissions a firm must resubmit ONLY the corrected records for the affected day. The records will be reprocessed and will replace the data records that have errors for that day. Data correction and resubmission must be done in a timely manner. Make sure that the key data elements listed in Section 3.10.1 are included when submitting changes. This will ensure that the correct records get updated.

The examples below show scenarios when reporters should use New, Change and Delete messages. Note: The reference IDs are highlighted in blue. The action to be taken (New, Update, or Delete) is highlighted in yellow. The changes made to the data in the "Change" section are highlighted in violet.

Please forward questions regarding format, content, and transmission of Part 17 data submission to the CFTC at Part17TechSupport@cftc.gov.

3.11.1 Initial Submission — New

- The account/contract has reportable activity on the reporting date

The initial report for an account/contract/reporting date must contain the action code for "New". In FIXML set FIXML/Batch/PosRpt@Actn="1". There can only be one such report per reporting date file. Include all reported quantities for the account/contract/reporting date in a single FIXML Position Report.

Submission Example 1: Initial Report with the Action Code of "New"

```xml
<?xml version="1.0" encoding="UTF-8"?>

<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">

    <Batch TotMsg="2">

        <Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2017-03-
02T09:30:47Z"/>

        <!-- Futures -->

        <PosRpt RptID="1" BizDt="2017-02-13" Actn="1" >

            <Pty ID="ZZZ" Src="M" R="116"/>

            <Pty ID="100" Src="D" R="89"/>

            <Pty ID="100" Src="N" R="89"/>

      <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT"
Sym="ABC">

                <AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

            <Qty Typ="FIN" Long="10" Short="20"/>

            <Qty Typ="ES" Long="40" Short="30"/>

            <Qty Typ="EP" Long="50" Short="60"/>

            <Qty Typ="DN" Long="80" Short="70"/>

            <Qty Typ="TRF" Long="45" Short="35"/>

        </PosRpt>

        <!-- Options -->
```

```
              <PosRpt RptID="12" BizDt="2017-02-13" Actn="1">

                    <Pty ID="ZZZ" Src="M" R="116"/>

                    <Pty ID="100" Src="D" R="89"/>

                    <Pty ID="100" Src="N" R="89"/>

                    <Instrmt ID="S" Src="H" MMY="201705" StrkPx="3"
     PutCall="0"

                    Exch="XCBT" SecTyp="OOF" Sym="ABC" Issued="YYYY-MM-DD"
     CapPx="10"

                    FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3">

                    <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

                    <CmplxEvnt Typ="3" Px="4" />

                    <AID AltID="XX" AltIDSrc="8"/>

                    </Instrmt>

                    <PosUnd> <Undly ID="S" Src="H" MMY="201705"/></PosUnd>

                    <Qty Typ="FIN" Long="10" Short="20"/>

                    <Qty Typ="EO" Long="40" Short="30"/>

                    <Qty Typ="EXP" Long="40" Short="30"/>

                    <Qty Typ="EX" Long="50" Short="25"/>

                    <Qty Typ="TRF" Long="45" Short="35"/>

              </PosRpt>

     </Batch> </FIXML>
```

3.11.2 Correct One or More Errors — Change

- **The account/contract has reportable activity on the reporting date**

- **The initial report contains errors**

Correcting errors requires resubmitting a file containing **only** the corrected individual Position Reports by account/contract/reporting date. Be sure to set the action code to indicate a "Change" report. In FIXML set FIXML/Batch/PosRpt@Actn="2". Be sure to include all the reported quantities in the corrected Position Report. Use the change report whenever the previously submitted report contained an error.

Submission Example 2: Existing FUT and OOF Position Reports to be Updated

  Change Example:

```xml
<?xml version="1.0" encoding="UTF-8"?>

<!--Existing FUT and OOF Position Reports to be Updated -->

<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">

<Batch TotMsg="2">

<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2017-03-02T09:30:47Z"/>

<!-- Futures -->

<PosRpt RptID="1" BizDt="2017-02-13" Actn="1">

                    <Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>

<Pty ID="100" Src="N" R="89"/>

<Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

<AID AltID="XX" AltIDSrc="8"/>

</Instrm>

<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="ES" Long="40" Short="30"/>

<Qty Typ="EP" Long="50" Short="60"/>

<Qty Typ="DN" Long="80" Short="70"/>

              <Qty Typ="TRF" Long="45" Short="35"/>

                </PosRpt>

<!-- Options -->

<PosRpt RptID="1" BizDt="2017-02-13" Actn="1">

<Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>

<Pty ID="100" Src="N" R="89"/>
```

```
<Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

<AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="ES" Long="40" Short="30"/>

<Qty Typ="EP" Long="50" Short="60"/>

<Qty Typ="DN" Long="80" Short="70"/>


                <Qty Typ="TRF" Long="45" Short="35"/>

                </PosRpt>

<!-- Options -->

<PosRpt RptID="12" BizDt="2017-02-13" Actn="1" >

<Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>

<Pty ID="100" Src="N" R="89"/>

<Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0" Exch="XCBT"
SecTyp="OOF" Sym="ABC" Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1"
OptPayAmt="10" OptPayoutTyp="3">

                <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

                <CmplxEvnt Typ="3" Px="4"/>

                <AID AltID="XX" AltIDSrc="8"/>

  </Instrmt>

<PosUnd><Undly ID="S" Src="H" MMY="201705"/></PosUnd>

<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="EO" Long="40" Short="30"/>

<Qty Typ="EXP" Long="40" Short="30"/>

<Qty Typ="EX" Long="50" Short="25"/>

<Qty Typ="TRF" Long="45" Short="35"/>


</PosRpt></Batch>
```

```
</FIXML>
```

Submission Example 3: Changed / Updated Position Reports

```xml
  <?xml version="1.0" encoding="UTF-8"?>
<!-- Changed - Updated Position Reports -->
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">
<Batch TotMsg="2">
<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2017-03-02T09:30:47Z"/>
<!-- Futures -->
<PosRpt RptID="1" BizDt="2017-02-13" Actn="2">
                    <Pty ID="ZZZ" Src="M" R="116"/>
<Pty ID="100" Src="D" R="89">
<Pty ID="100" Src="N" R="89"/>
<Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">
 <AID AltID="XX" AltIDSrc="8"/>
</Instrmt>
                    <Qty Typ="FIN" Long="10" Short="21"/>
                    <Qty Typ="ES" Long="40" Short="32"/>
                    <Qty Typ="EP" Long="50" Short="63"/>
                    <Qty Typ="DN" Long="80" Short="74"/>
<Qty Typ="TRF" Long="45"Short="36"/>
</PosRpt>
<!-- Options -->
<PosRpt RptID="12" BizDt="2017-02-13" Actn="2">
                    <Pty ID="ZZZ" Src="M" R="116"/>
<Pty ID="100" Src="D" R="89"/>
<Pty ID="100" Src="N" R="89"/>
<Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0"
```

```
          Exch="XCBT" SecTyp="OOF" Sym="ABC" Issued="YYYY-MM-DD" CapPx="10"

              FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3">


                  <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

        <CmplxEvnt Typ="3" Px="4"/>

        <AID AltID="XX" AltIDSrc="8"/>          </Instrmt>

<PosUnd><Undly ID="S" Src="H" MMY="201705"/></PosUnd>

<Qty Typ="FIN" Long="10" Short="21"/>

<Qty Typ="EO" Long="40" Short="32"/>

<Qty Typ="EXP" Long="40" Short="31"/>

<Qty Typ="EX" Long="50" Short="26"/>

<Qty Typ="TRF" Long="45" Short="36"/>

</PosRpt></Batch>

</FIXML>
```

1.1.2 The Entire Report Is Wrong — Delete

- **There is no reportable activity for the account/contract on the reporting date**

Only perform a delete action when the entire Position Report for an account/contract/reporting date was submitted in error i.e., there was no reportable activity. In order to delete an erroneously submitted report, resubmit the entire previously submitted report, being sure to set the action code to indicate a "Delete" report. In FIXML set FIXML/Batch/PosRpt@Actn="3". Again, this is only used when the entire report is wrong.

Submission Example 4: Existing FUT and OOF Position Reports to be Delete

Delete Example:

```xml
<?xml version="1.0" encoding="UTF-8"?>

<!-- Existing FUT and OOF Position Reports to be Deleted. -->

<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">

<Batch TotMsg="2">

<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2017-03-02T09:30:47Z"/>

<!-- Futures -->

          <PosRpt RptID="1" BizDt="2017-02-13" Actn="1" >

               <Pty ID="ZZZ" Src="M" R="116"/>

               <Pty ID="100" Src="D" R="89"/>

               <Pty ID="100" Src="N" R="89"/>

     <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT"

     SecTyp="FUT"Sym="ABC">

     <AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

               <Qty Typ="FIN" Long="10" Short="20"/>

               <Qty Typ="ES" Long="40" Short="30"/>

               <Qty Typ="EP" Long="50" Short="60"/>

               <Qty Typ="DN" Long="80" Short="70"/>

               <Qty Typ="TRF" Long="45" Short="35"/>

          </PosRpt>

          <!-- Options -->

          <PosRpt RptID="12" BizDt="2017-02-13" Actn="1" >

               <Pty ID="ZZZ" Src="M" R="116"/>
```

```xml
                    <Pty ID="100" Src="D" R="89"/>

                    <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0"

         Exch="XCBT"

                    SecTyp="OOF"Sym="ABC"Issued="YYYY-MM-DD"CapPx="10" FlrPx="2"

                     ExerStyle="1"OptPayAmt="10"OptPayoutTyp="3">

                    <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

                    <CmplxEvnt Typ="3" Px="4"/>
<AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

                      <PosUnd><Undly ID="S" Src="H" MMY="201705"/></PosUnd>
<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="EO" Long="40" Short="30"/>

<Qty Typ="EXP" Long="40" Short="30"/>

<Qty Typ="EX" Long="50" Short="25"/>

<Qty Typ="TRF" Long="45" Short="35"/>

        </PosRpt>

</Batch></FIXML>
```

Submission Example 5:Deleted Position Reports

```xml
<?xml version="1.0" encoding="UTF-8"?>

<!-- Deleted Position Reports -->

<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">

<Batch TotMsg="2">

<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2017-03-02T09:30:47Z"/>

<!-- Futures -->

<PosRpt RptID="1" BizDt="2017-02-13" Actn="3">

                    <Pty ID="ZZZ" Src="M" R="116"/>

                    <Pty ID="100" Src="D" R="89"/>

                    <Pty ID="100" Src="N" R="89"/>

                    <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT"
SecTyp="FUT"

                    Sym="ABC">

<AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

<Qty Typ="FIN" Long="10" Short="20/>

<Qty Typ="ES" Long="40" Short="30"/>

<Qty Typ="EP" Long="50" Short="60/>

<Qty Typ="DN" Long="80" Short="70"/>

<Qty Typ="TRF" Long="45" Short="35"/>

</PosRpt>

<!-- Options -->

<PosRpt RptID="12" BizDt="2017-02-13" Actn="3">

<Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>

<Pty ID="100" Src="N" R="89"/>

<Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0"
```

```
        Exch="XCBT" SecTyp="OOF" Sym="ABC" Issued="YYYY-MM-DD" CapPx="10"

        FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3">

         <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

         <CmplxEvnt Typ="3" Px="4" />

         <AID AltID="XX" AltIDSrc="8"/>

         </Instrmt>
<PosUnd><Undly ID="S" Src="H" MMY="201705"/></PosUnd>
<Qty Typ="FIN" Long="10" Short="20"/>
<Qty Typ="EO" Long="40" Short="30"/>
<Qty Typ="EXP" Long="40" Short="30"/>
<Qty Typ="EX" Long="50" Short="25"/>
<Qty Typ="TRF" Long="45" Short="35"/>
</PosRpt>


</Batch>
</FIXML>
```

Appendix A: SFTP Account Registration

The compressed files will be submitted to the CFTC via Secure File Transfer Protocol (SFTP). Reporting markets with SFTP accounts can continue to use those accounts for this reporting requirement. New reporters who do not already have an SFTP account, must request a Secure FTP account from the CFTC. The following steps describe the process for that request.

Registration Step 1:

Users will browse to the Account Creation Page on the Commission's website (https://accountcreation.cftc.gov/CFTCAccount.aspx). Users will be presented with a CFTC Usage Agreement for review.
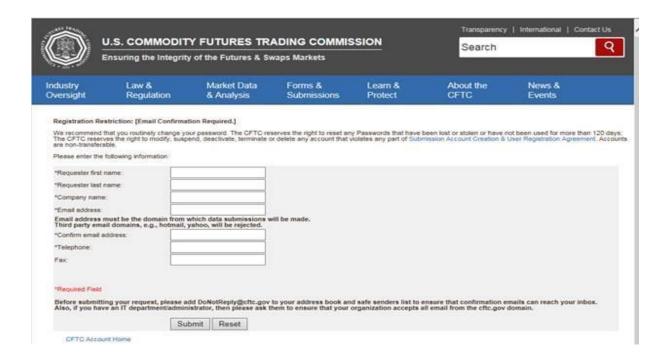
Users will be required to confirm that they have read the agreement and agree to abide by its terms by clicking the checkbox and pressing the "Agree" button.

Registration Step 2:

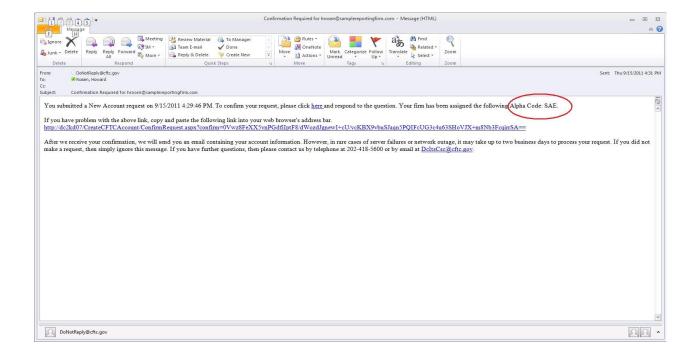Users will be presented with the Account Creation page where they will be asked to supply:

(1) First Name – The first name of the user requesting the account
(2) Last Name – The last name (or surname) of the user requesting the account
(3) Company Name – The company that will be supplying the data to the CFTC
(4) Email Address – The email address of the contact. The email address must be from the domain that will be submitting data, i.e. the reporting market's domain. Third party email domains (e.g., Hotmail, Yahoo!, Gmail, etc.) will not be accepted.
(5) Contact Telephone Number – The requestor's phone number, in case CFTC needs to confirm the user via a phone call.
(6) Contact FAX Number (not required).

Once the user has submitted the information, the request will be passed to the CFTC's Office of Data and Technology for approval.

Registration Step 3:

Once the account creation is approved, the user will be sent an email with a link to confirm the request. This email will include the three-letter Alpha Code that must be used for all data submissions made by this company to the CFTC.

Clicking the link (or posting the URL into a browser) will bring users to the account confirmation screen where they will be asked to confirm the account creation request by typing in the three-letter Alpha Code supplied in the email.

Once the user has confirmed the Alpha Code, the page will tell them that their request has been submitted.
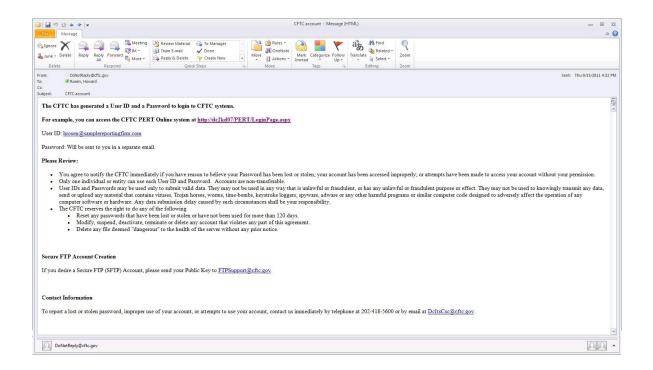
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REQUEST ACCOUNT CREATION FOR DATA SUBMISSION TO THE CFTC

The CFTC will review your request and send you an email after your request has been processed.

Return to CFTC.gov

Registration Step 4:

The user will receive two emails from the CFTC. Each email will address guidelines for using the account. The first email will contain the user's new ID. It will also contain instructions on converting a non-Secure FTP Account to a Secure FTP Account. All reporting markets that are providing Part 17 reporting must use Secure FTP to transmit data. The second email will contain the user's new password for the FTP account.

Registration Step 5:

All reporting markets must exchange their Public Keys with the CFTC to activate their Secure FTP account. Please send your Public Key to FTPSupport@cftc.gov as a text file attachment along with the account name from which the file will be transmitted. You will then receive the second email, which will contain your new password for the FTP account.

File Transmission

Connect to the CFTC FTP site at traders.cftc.gov, and log in using your account and password. The compressed file can be transferred using normal FTP commands. Please do not change the directory. As

soon as the file is placed on a CFTC server, the file will be moved to the correct directory for processing. You will not be able to see the file if you include a directory listing.

Upon file receipt, CFTC software will ingest the file hrough the CFTC firewall and begin processing of the data.

Technical Support

Please forward questions regarding format, content, and transmission of Part 17 data submissions to the CFTC at Part17TechSupport@cftc.gov.

Appendix B: Data Validation Rules for Large Trader Position Report (LTPOS)

The submitted data will pass through three levels of validations before being accepted into CFTC systems.

The first level of validation ensures that the file meets the basic needs of the FIXML Schema. The XML must be well formed, contain mandatory tags, and the format of certain fields must meet minimum standards for the file to pass through the schema validation. A file that fails schema validation will be rejected entirely and an automated email will be sent to the reporting party. No partial storage of the data can be achieved with a file that fails schema validation. Table B-1 describes the possible schema validation errors which could be encountered. Data reporters should resubmit the corrected file.

The second level of validation occurs immediately after the schema validation has successfully completed. These are referred to as primary data validations. These data validations check for consistency and completeness regarding the data that is being reported. For instance, certain fields are required for the reporting of options, and others are required for a futures contract. An automated email will be sent to the reporting party with a listing of all the errors. Table B-2 describes the possible data validation errors which can be encountered, and identifies the FIXML tag which is causing the error, as well as the field number in the data dictionary which describes how the value should be populated. Files which contain records that fail a data validation will be processed and stored with the exception of the records which had a failing condition. Data reporters should resend files containing just the failed records.

The third level of validation occurs when the submitted records are checked against the CFTC system of record. CFTC personnel may identify that certain values were incorrect and will contact you for clarification and correction of records.

B-1: Schema Data Validation Rules for Large Trader Position Report (LTPOS)

Summary of Possible Schema Data Errors and Sample Error Messages.

Item	Rule Type	Rule Description	FIXML Path
1.	Required: These fields are mandatory.	@RptID - Report ID @BizDt - Report Date <Pty> – At least one Pty tag is required.	FIXML/Batch/PosRpt@RptID FIXML/Batch/PosRpt@BizDt FIXML/Batch/PosRpt/Pty
2.	Date or Datetime: These values must be valid date or time values.	@Snt - Message Transmit Datetime @BizDt - Report Date @MatDt - Maturity Date @MatTm - Maturity Time	FIXML/Batch/Hdr@Snt FIXML/Batch/PosRpt@BizDt FIXML/Batch/PosRpt/Instrmt@MatDt FIXML/Batch/PosRpt/Instrmt@MatTm
3.	Numeric or decimal(10): These fields must be numeric.	@TotMsg - Total Message Count @StrkPx - Strike Price Qty@Long - Position Long Qty@Short - Position Short	FIXML/Batch@TotMsg FIXML/Batch/PosRpt/Instrmt@StrkPx FIXML/Batch/PosRpt/Qty@Long FIXML/Batch/PosRpt/Qty@Short
4.	Other Miscelaneous: These fields must follow the format as described in the Data Dictionary.	@MMY - Maturity Month Year Undly@MMY - Underlying Maturity Month Year @Actn - Record Type (Action) @PutCall - Put or Call Indicator Qty@Typ - Type of position reported.	FIXML/Batch/PosRpt/Instrmt@MMY FIXML/Batch/PosRpt/PosUnd/Undly@MMY FIXML/Batch/PosRpt@Actn FIXML/Batch/PosRpt/Instrmt@PutCall FIXML/Batch/PosRpt/Qty@Typ
5.	Mis-Spellings or incomplete XML.	The attribute is not declared.	This is a mis-spelled attribute or missing tag.

Below are examples of some of the schema errors verified and a sample message from each:

Invalid Numeric Data Type

Message : File data does not confirm to the schema definition.

Schema validation failed for file: Compressed File: LTPOS_FKE_FKE_20160406.BadDecimalDataType.fixml.zip;
Uncompressed File: LTPOS_FKE_FKE_20160406.BadDecimalDataType.fixml.

The error message is:

Unable to Process File 'LTPOS_FKE_FKE_20160406.BadDecimalDataType.fixml' at Line Number 14, Position 19.
Reason: The 'Long' attribute is invalid - The value '' is invalid according to its datatype
'http://www.fixprotocol.org/FIXML-5-0-SP2:LongQty_t' - The string 'abc' is not a valid Decimal value.

CFTC Office of Data and Technology (ODT)

Bad Enumeration

Message : File data does not confirm to the schema definition.

Schema validation failed for file: Compressed File: LTPOS_FKE_FKE_20160406.SecTypeBadEnum.fixml.zip;
Uncompressed File: LTPOS_FKE_FKE_20160406.SecTypeBadEnum.fixml.

The error message is:

Unable to Process File 'LTPOS_FKE_FKE_20160406.SecTypeBadEnum.fixml' at Line Number 13, Position 37.
Reason: The 'SecTyp' attribute is invalid - The value 'ABCD' is invalid according to its datatype
'http://www.fixprotocol.org/FIXML-5-0-SP2:SecurityType_t' - The value 'ABCD' is not valid according to any of the
memberTypes of the union.

CFTC Office of Data and Technology (ODT)

Bad Date Format

Message : File data does not confirm to the schema definition.

Schema validation failed for file: Compressed File: LTPOS_FKE_FKE_20160406.BadDateFormatForTxnTm.fixml.zip;
Uncompressed File: LTPOS_FKE_FKE_20160406.BadDateFormatForTxnTm.fixml.

The error message is:

Unable to Process File 'LTPOS_FKE_FKE_20160406.BadDateFormatForTxnTm.fixml' at Line Number 10, Position 67.
Reason: The 'TxnTm' attribute is invalid - The value '2017/02/13' is invalid according to its datatype
'http://www.fixprotocol.org/FIXML-5-0-SP2:TransactTime_t' - The string '2017/02/13' is not a valid DateTime
value.

CFTC Office of Data and Technology (ODT)

Incorrect Spelling of Field

Message : File data does not confirm to the schema definition.

Schema validation failed for file: Compressed File: LTPOS_FKE_FKE_20160406.SecTypMisspelled.fixml.zip;
Uncompressed File: LTPOS_FKE_FKE_20160406.SecTypMisspelled.fixml.

The error message is:

Unable to Process File 'LTPOS_FKE_FKE_20160406.SecTypMisspelled.fixml' at Line Number 13, Position 37.
Reason: The 'SecTy' attribute is not declared.

CFTC Office of Data and Technology (ODT)

B-2: Primary Data Validation Rules for Large Trader Position Report (LTPOS)

The DD Lnk column is a reference to the Item Number in the Data Dictionary. The FIXML conditions that the @MsgTyp must be "AP" apply to all data elements. The data will be checked for the following:

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
1	Positions Report Header Required Fields.	N/A	The header must contain the following fields: @TotMsg - Total Message Count @MsgTyp - FIXML Message Type @SID - Sender ID @TID - To ID @Snt - Message Transmit Datetime	FIXML/Batch@TotMsg FIXML/Batch/Hdr@MsgTyp FIXML/Batch/Hdr@SID FIXML/Batch/Hdr@TID FIXML/Batch/Hdr@Snt		Item 1 Item 2 Item 3 Item 4 Item 5
2	The Sender ID field length does not conform to max allowed length.		Sender ID value exceeds 20 character limit in the Specifications.[Message #], @SID =value(full value not just truncated value)	FIXML/Batch/Hdr@SID		Item 3
3	UIC without other required attributes for key.		UIC without one of the required attributes for key. Must include UIC,Exchange Indicator keys,Report Date, Reporting Firm ID and Account ID.	FIXML/Batch/SecDef/Instrmt/AID/@AltID (455) (@AltIDSrc=8)(456) FIXML/Batch/PosRpt/Instrmt@Exch FIXML/Batch/PosRpt@BizDt		Item 54 Item 12 Item 8 Item 9 Item 11

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
				FIXML/Batch/PosRpt/Pty@ID (Src M)		
				FIXML/Batch/PosRpt/Pty@ID (Src D)		
4	The combination of UIC and Exchange Indicator Code, Report Date, Reporting Firm ID and Account ID should be unique. This is duplicate check.	N/A	The file contains duplicate combination UIC,Exchange Indicator keys,Report Date, Reporting Firm ID and Account ID. [Message #]: @AltID=value, @Exch= value, @BizDt = value, @Pty@ID (Src M) = value, @Pty@ID (Src D). [Message #]: @AltID=value, @Exch= value, @BizDt = value, @Pty@ID (Src M) = value, @Pty@ID (Src D).	FIXML/Batch/SecDef/Instrmt/AID/@AltID (455) (@AltIDSrc=8)(456) FIXML/Batch/PosRpt/Instrmt@Exch FIXML/Batch/PosRpt@BizDt FIXML/Batch/PosRpt/Pty@ID (Src M) FIXML/Batch/PosRpt/Pty@ID (Src D)	FIXML/Batch/SecDef/Instrmt/AID/@AltID (455) (@AltIDSrc=8)(456) exists	Item 54 Item 12 Item 8 Item 9 Item 11
5	The composite key for futures does not include required attributes.		Futures composite Key does not include one of the required attributes for key. Must Include each of the following @BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID	The FIXML reference id fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. No UIC and SecTyp equal to FUT	

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			(Pty@ID, @Src=D, @R=89) - Account ID Instrmt@Exch - Security Exchange Indicator Instrmt@ID - Commodity ID Instrmt@SecTyp - Product Type Instrmt@Sym - Ticker Symbol @MMY - Maturity Month Year			
6	The composite key combination of reference key and action should be unique for futures. This is duplicate check within the file.	N/A	There are multiple records with the same reference keys and action. This can happen when records are not aggregated. The combination of the following Large Trader Position Report field's futures values used for the data reference id and requested Action are not distinct in each record. @Actn - Action. @BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID (Pty@ID, @Src=D, @R=89) - Account ID Instrmt@ID - Commodity ID @MMY - Maturity Month Year	FIXML/Batch/PosRpt@Actn The FIXML reference id fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. FIXML/Batch/SecDef/Instrmt/SecTyp=FUT	

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			@Exch - Security Exchange Indicator			
7	The composite key for options does not include required attributes.	N/A	Options composite Key does not include one of the required attributes for key. Must Include each of the following @BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID (Pty@ID, @Src=D, @R=89) - Account ID Instrmt@Exch - Security Exchange Indicator Instrmt@ID - Commodity ID Instrmt@SecTyp - Product Type Instrmt@Sym - Ticker Symbol Instrmt@MMY - Maturity Month Year Instrmt@PutCall - Put or Call Indicator	The FIXML reference id fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. No UIC and SecTyp not equal to FUT	7

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			Instrmt/@ExerStyle - Exercise Style			
8	The composite key combination of reference key and action should be unique for options. This is duplicate check within the file.	N/A	@BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID (Pty@ID, @Src=D, @R=89) - Account ID Instrmt@Exch - Security Exchange Indicator Instrmt@ID - Commodity ID Instrmt@SecTyp - Product Type Instrmt@Sym - Ticker Symbol Instrmt@MMY - Maturity Month Year Instrmt@MatTm - Maturity Time Instrmt@Issued - Lisiting Date Instrmt@PutCall - Put or Call Indicator Instrmt/@ExerStyle - Exercise Style	FIXML/Batch/PosRpt@Actn The FIXML reference id fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. No UIC and SecTyp not equal to FUT	8

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			(Instrmt/Evnt@EventTyp=25			
			Instrmt/Evnt@Dt - First Exercise Date)			
			Instrmt@StrkPx - Strike Level			
			Instrmt@AlphaStrk - Alpha Strike			
			Instrmt@CapPx - Cap Level			
			Instrmt@FlrPx - Floor Level			
			Instrmt/CmplxEvnt/@Typ - Bound or Barrier Type			
			Instrmt/CmplxEvnt/@Px - Bound or Barrier Level			
			Instrmt/@OptPayAmt - Payout Amount			
			Instrmt/@OptPayoutTyp - Payout Type			
			PosUnd/Undly@ID - Underlying Contract ID			
			PosUnd/Undly@MMY - Underlying Maturity Month Year			
9	Position attempting to add already exists	N/A	The New request cannot be processed because a matching position already exists. Include all key values in this error message.	The FIXML fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.		

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
10	Position attempting to update/delete does not exist.		The Change/Delete request cannot be processed because no matching position was found. Include all key values in this error message.	The FIXML fields used are listed in Sec. 3.10.1, Large Trader FIXML Reference ID.		
11	End-of-Day Options Positions Report Required Fields.	N/A	If the instrument is an option, then the following fields must be provided: @RptID - Report ID @Actn - Record Type (Action) @BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID (Pty@ID, @Src=D, @R=89) - Account ID @Exch - Security Exchange Indicator (Instrmt@ID, Instrmt@Src) - Commodity ID @MMY - Maturity Month Year @StrkPx - Strike Level @PutCall - Put or Call Indicator ([0=Put | 1=Call]) Qty@Typ – Type of Contract Defined (Both @Long and @Short must be defined for any Contract Type defined.There must be at least one contract type reported.)	FIXML/Batch/PosRpt@RptID FIXML/Batch/PosRpt@Actn FIXML/Batch/PosRpt@BizDt FIXML/Batch/PosRpt/Pty (@ID, @Src=M, @R=116) FIXML/Batch/PosRpt/Pty (@ID, @Src=D, @R=89) FIXML/Batch/PosRpt/Instrmt@Exch FIXML/Batch/PosRpt/Instrmt@ID FIXML/Batch/PosRpt/Instrmt@Src FIXML/Batch/PosRpt/Instrmt@MMY FIXML/Batch/PosRpt/Instrmt@StrkPx FIXML/Batch/PosRpt/Instrmt@PutCall FIXML/Batch/PosRpt/Qty@Typ=[FIN, TOT, EO] FIXML/Batch/PosRpt/Qty@Long FIXML/Batch/PosRpt/Qty@Short	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. FIXML/Batch/PosRpt/Instrmt@SecTyp not equal to FUT	Item 6 Item 7 Item 8 Item 9 Item 11 Item 12 Item 13 Item 16 Item 20 Item 26 FIN = Items 32, 33 TOT= Items 34,35 EXP = Items 44, 45 TRF = Items 50, 52 RCV = Items 51, 53

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			Qty@Long - Position Long Qty@Short - Position Short List the Specific required fields which are missing.			EO= Items 40,41

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
12	End-of-Day Futures Positions Report Required Fields.	N/A	If the instrument is a future, then the following fields must be provided: @RptID - Report ID @Actn - Record Type (Action) @BizDt - Report Date (Pty@ID, @Src=M, @R=116) - Reporting Firm ID (Pty@ID, @Src=D, @R=89) - Account ID @Exch - Security Exchange Indicator (Instrmt@ID, Instrmt@Src) - Commodity ID @MMY - Maturity Month Year Qty@Typ – Type of Contract Defined (Both @Long and @Short must be defined for any Contract Type defined.There must be at least one contract type reported.) Qty@Long - Position Long Qty@Short - Position Short List the Specific required fields which are missing.	FIXML/Batch/PosRpt@RptID FIXML/Batch/PosRpt@Actn FIXML/Batch/PosRpt@BizDt FIXML/Batch/PosRpt/Pty (@ID, @Src=M, @R=116) FIXML/Batch/PosRpt/Pty (@ID, @Src=D, @R=89) FIXML/Batch/PosRpt/Instrmt@Exch FIXML/Batch/PosRpt/Instrmt@ID FIXML/Batch/PosRpt/Instrmt@Src FIXML/Batch/PosRpt/Instrmt@MMY FIXML/Batch/PosRpt/Qty@Typ=[FIN, TOT, EP, ES, DN] FIXML/Batch/PosRpt/Qty@Long FIXML/Batch/PosRpt/Qty@Short	FIXML/Batch/SecDef/Instrmt/AID/@AltID (@AltIDSrc=8) does not exist. This is the UIC. FIXML/Batch/PosRpt/Instrmt@SecTyp equal to FUT. This validation is for a futures contract.	Item 6 Item 7 Item 8 Item 9 Item 11 Item 12 Item 13 Item 16 FIN = Items 32, 33 TOT=Items 34,35 EP=Items 36,37 ES=Items 38, 39 AS = Items 48, 48 TRF = Items 50, 52 RCV = Items 51, 53 DN=Items 42,43
13	The Report ID field length does not conform to max allowed length.	N/A	Report ID value exceeds 30 character limit in specifications. [Message #], @RptID=value(full value not just truncated value)	FIXML/Batch/PosRpt@RptID		Item 6

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
14	The Reporting Firm ID field length does not conform to max allowed length.	N/A	Reporting Firm ID value exceeds 3 character limit in the Specifications.[Message #], @ Pty@ID=value(full value not just truncated value)	FIXML/Batch/PosRpt/Pty@ID (@Src=M and @R=116)		Item 9
15	The Account ID field length does not conform to max allowed length.	N/A	Account ID value exceeds 20 character limit in the Specifications.[Message #], @ Pty@ID=value(full value not just truncated value)	FIXML/Batch/PosRpt/Pty@ID (@Src=D and @R=89)		Item 11
16	The Instrument ID field length does not conform to max allowed length.	N/A	Instrument ID value exceeds 50 character limit in the Specifications.[Message #], @ Instrmt@ID=value(full value not just truncated value)	FIXML/Batch/PosRpt/Instrmt@ID		Item 13
17	The Strike Level field length does not conform to max allowed length.	N/A	Strike Level value exceeds 28 digits limit in the Specifications.[Message #], @ @StrkPx=value(full value not just truncated value)	FIXML/Batch/PosRpt/Instrmt@StrkPx		Item 20

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
18	The Security Exchange Indicator field length does not conform to max allowed length.	N/A	Security Exchange Indicator value exceeds 4 character limit in the Specifications.[Message #], Instrmt@Exch=value(full value not just truncated value)	FIXML/Batch/PosRpt/Instrmt@Exch		Item 12
19	The Position Long and Short field length does not conform to max allowed length.	N/A	Position Long and Short value exceeds 10 digits places limit in the Specifications.[Message #], @Long=value(full value not just truncated value) And @Short=value(full value not just truncated value) @Typ=Postion Type	FIXML/Batch/PosRpt/Qty@Long FIXML/Batch/PosRpt/Qty@Short FIXML/Batch/PosRpt/Qty@Typ		Items 32 -44
20	The Special Account Controller LEI field length does not conform to max allowed length.	N/A	Special Account Controller LEI value exceeds 20 character limit in the Specifications.[Message #], Pty@ID =value(full value not just truncated value)	FIXML/Batch/PosRpt/Pty@ID (@Src=N and @R=89)		Item 10

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
21	The Underlying ID field length does not conform to max allowed length.	N/A	Underlying ID field value exceeds 20 character limit in the Specifications.[Message #], Undly@ID=value(full value not just truncated value)	FIXML/Batch/PosRpt/PosUnd/Undly@ID	FIXML/Batch/PosRpt/Instrmt@SecTyp not equal to FUT	Item 30
22	Unrecognized Quantity Position Type reported for options.	Only FIN, TOT, EX, EXP, TRF, RCV and EO can be reported for options.	For the Large Trader Position Report, only End of Day (FIN), Total Quantity of Contracts (TOT), Options Exercised(EX), Option Positions Expired(EXP), Transfers(TRF), Received(RCV) and Exchanges for Options (EO) positions can be reported for Options. At most one Instance of each Quantity Type. Qty@Typ = "FIN" - End of Day Position Long and Short Qty@Typ = "TOT" – Contracts Bought and Sold Qty@Typ = "EX" – Options Exercised Qty@Typ = "EXP" – Option Positions Expired Qty@Typ = "TRF" – Transfers Qty@Typ = "RCV" – Received	FIXML/Batch/PosRpt/Qty@Typ	FIXML/Batch/PosRpt/Instrmt@SecTyp not equal to FUT, FIXML/Batch/PosRpt/Qty@Typ='not null'	FIN = Items 32, 33 TOT = Items 34, 35 EX = Items 46, 47 EXP = Items 44, 45 TRF = Items 50, 52 RCV = Items 51, 53 EO = Items 40, 41

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
			Qty@Typ = "EO" - Exchanges for Options Bought and Sold			
23	Unrecognized Quantity Position Type reported for futures.	Only FIN, TOT, EP, ES,AS,TRF,RCV and DN can be reported for futures.	For the Large Trader Position Report, only End of Day (FIN), Total Quantity of Contracts (TOT), Exchanges for Physicals (EP), Exchanges for Swaps (ES), Futures Assigned (AS), Transfers(TRF), Received(RCV) and Delivery notices (DN) can be reported for futures. At most one Instance of each Quantity Type. Qty@Typ = "FIN" - End of Day Position Long and Short Qty@Typ = "TOT" – Contracts Bought and Sold Qty@Typ = "EP" - Exchanges for Physicals Bought and Sold Qty@Typ = "ES" - Exchanges for Swaps Bought and Sold Qty@Typ = "AS" – Futures Assigned Qty@Typ = "TRF" – Transfers Qty@Typ = "RCV" – Received Qty@Typ = "DN" - Delivery notices Issued and Stopped	FIXML/Batch/PosRpt/Qty@Typ	FIXML/Batch/PosRpt/Instrmt@SecTyp equal to FUT, FIXML/Batch/PosRpt/Qty@Typ='not null'	FIN = Items 32, 33 TOT = Items 34, 35 EP = Items 36, 37 ES = Items 38, 39 AS = Items 48, 48 TRF = Items 50, 52 RCV = Items 51, 53 DN = Items 42, 43

Item	Rule Description	Valid Values	Error Message	FIXML Path	FIXML Condition	DD Lnk
24	The Total Message Count must equal number of messages loaded.	N/A	The Total Message Count does not equal the number of records loaded. @TotMsg - Total Message Count	FIXML/Batch@TotMsg		Item 1

Appendix C: Annotated Examples and Working Samples

C-1: Large Trader

C-1-1 : FIXML Position Report With Explanatory Annotations (former 80-byte RP/EP/DN records):

```xml
<?xml version="1.0" encoding="UTF-8"?>

<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 file:///H:/My%20Documents/EP249/fixml-main-5-0-SP2.xsd">

<Batch TotMsg="1">

        <!-- Message Header Information

 @MsgTyp = [FIXML Message Type] (AP =Position Report)

 @SID = [CFTC Reporting Firm Identitifier | Servicing Firm Identifier]( Use CFTC-issued Reporting ID. The Servicing firm identifier is provided
when reporting on-behalf-of the exchange)

 @TID = [To ID = 'CFTC']

 @Snt = [Message Transmit Datetime] (format is [Date]+"T"+[Time]+[TZ Offset]; YYYY-MM-DDThh:mm:ss[+|-]hh:mm)-->

        <Hdr MsgTyp="AP" SID="[CFTC-Issued Reporting ID or name of servicing firm]" TID="CFTC" Snt="2012-09-14T09:30:47-06:00"/>

        <!-- Position Information
@RptID = [Report Identifier]

@BizDt = [Report Date] (format is YYYY-MM-DD)

@Actn = [1 = Add | 2 = Change | 3 = Delete]-->

        <PosRpt RptID="0" BizDt="2012-09-13" Actn="1">
```

```
        <!-- Large Trader Information

@ID = [Large Trader Identifier] (Use CFTC-issued code.)
@Src = M (M=CFTC-Issued Identifier)

@R = 116 (116 = Reporting Entity) -->

        <Pty ID="[Use CFTC-issued identifier]" Src="M" R="116"/>

        <!-- Position Account Information
@ID = [Position Account Identifier]

@Src = D (D = Proprietary or custom identifier)

@R = 89 (89 = Larger Position Reporting Account)-->

        <Pty ID="[ Position Account Identifier]" Src="D" R="89"/>


        <!-- Large Trader LEI
@ID = [Large Trader LEI]

@Src = N (N = Legal entity identifier)


@R = 89 (89 = Large Position Reporting Account)-->

        <Pty ID="[Large Trader  LEI]" Src="N" R="89"/>

        <!-- Contract Information
@ID = [Commodity ID]

@Src = H (1 = CUSIP, 2 = SEDOL, 3 = QUIK, 4 = ISIN number, 5 = RIC code, 6 = ISO Currency Code, 7 = ISO Country Code,

            8 = Exchange Symbol, 9 = Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format), A = Bloomberg
            Symbol, B = Wertpapier, C = Dutch, D = Valoren, E = Sicovam, F = Belgian, G = Common (Clearstream and Euroclear),
            H = Clearing House / Clearing Organization, I = ISDA/FpML Prod XML, J = Option Price Reporting Authority,

            K = ISDA/FpML Prod URL, L = Letter of Credit, M = Marketplace-assigned Identifier, S = FIGI)

            @MMY = [Maturity Month/Year](futures delivery year and month or options expiration year and month)
```

formats YYYYMM for month, YYYYMMDD for day, YYYYMMwN for week. A specific date

or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in the same Year and Month, but actually mature at a different time, a value can be appended, such as "w" or "w2" to indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific expiration (maturity date).

@StrkPx = [Strike Price] (for options only, format decimal number, e.g., 0.0000000000;)
@PutCall = [Put or Call Indicator] (0 = Put, 1 = Call; only used for Options)

@Exch = [Security Exchange Indicator]) -->

```
<Instrmt ID="String" Src="H" MMY="201210" StrkPx="0.0000000000" PutCall="0" Exch="[Use ISO code.]"/>

<!-- Underlying Position Information -->

<PosUnd>

        <!-- Underlying Contract Information

 @ID = [Underlying Contract = Cleared Product ID]

 @Src = H (1 = CUSIP, 2 = SEDOL, 3 = QUIK, 4 = ISIN number, 5 = RIC code, 6 = ISO Currency Code, 7 = ISO Country Code,

        8 = Exchange Symbol, 9 = Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format), A = Bloomberg
        Symbol, B = Wertpapier, C = Dutch, D = Valoren, E = Sicovam, F = Belgian, G = Common (Clearstream and Euroclear),
        H = Clearing House / Clearing Organization, I = ISDA/FpML Prod XML, J = Option Price Reporting Authority,

        K = ISDA/FpML Prod URL, L = Letter of Credit, M = Marketplace-assigned Identifier, S = FIGI)

        @MMY = [Underlying Maturity Month/Year]. (formats YYYYMM for month, YYYYMMDD for day, YYYYMMwN for week.) A specific

                date or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in
                the same Year and Month, but actually mature at a different time, a value can be appended, such as "w" or "w2" to

                indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific
                expiration (maturity date). -->

        <Undly ID="String" Src="H" MMY="201210"/>

</PosUnd>
```

```
        <!--Total Open Contracts Carried Information
@Typ = FIN (FIN = Final Quantity)

@Long = [Total Long Open Contracts] (format integer number, e.g., 0)


@Short = [Total Short Open Contracts] (format integer number, e.g., 0)-->

        <Qty Typ="FIN" Long="0" Short="0"/>

        <!--Total Bought Sold  Information
@Typ =TOT (TOT = Total Bought Sold)

@Long = [Total Long Contracts Bought] (format integer number, e.g., 0) @Short = [Total
Short Contracts Sold] (format integer number, e.g., 0)-->

        <Qty Typ="TOT" Long="572" Short="802"/>

        <!--Total Contracts Exchanged for Cash Futures Information
@Typ = EP (EP = Exchanged for Physical)

@Long = [Total EP Contracts Bought] (format integer number, e.g., 0) @Short =
[Total EP Contracts Sold] (format integer number, e.g., 0)-->

        <Qty Typ="EP" Long="0" Short="0"/>

        <!--Total Contracts Exchanged Swaps Information
@Typ = ES (ES = Exchanged for Swaps)

@Long = [Total ES Contracts Bought] (format integer number, e.g., 0) @Short =
[Total ES Contracts Sold] (format integer number, e.g., 0)-->

        <Qty Typ="ES" Long="0" Short="0"/>

        <!--Total Contracts Exchanged Options Information
@Typ = EO (EO = Exchanged for Options)

@Long = [Total EO Contracts Bought] (format integer number, e.g., 0) @Short =
[Total EO Contracts Sold] (format integer number, e.g., 0)-->

        <Qty Typ="EO" Long="0" Short="0"/>
```

```xml
            <!--Total Contracts with Delivery Notices Issued or Stopped Information
      @Typ = DN (DN = Delivery Notice)

      @Long = [Total DN Stopped Contracts] (format integer number, e.g., 0)

      @Short = [Total DN Stopped Issued Contracts] (format integer number, e.g., 0)-->

            <Qty Typ="DN" Long="0" Short="0"/>

      </PosRpt>

</Batch></FIXML>
```

C-1-2 : Example Large Trader Position Report (LTPOS)

Message Container Open	`<?xml version="1.0" encoding="UTF-8"?>`
	
	`<!--Sample XML file generated by XMLSpy v2014 rel. 2 sp1 (x64) (http://www.altova.com)-->`
	
	`<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2014-05-07" xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 file:///H:/My%20Documents/EP249/fixml-main-5- 0-SP2.xsd">`
	
	    `<Batch TotMsg="17">`

Header	`<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2016-03-02T09:30:47Z"/>`

| Futures Positions | ```xml
<PosRpt RptID="1" BizDt="2017-02-13" Actn="1" >
        <Pty ID="ZZZ" Src="M" R="116"/>
        <Pty ID="100" Src="D" R="89"/>
        <Pty ID="100" Src="N" R="89"/>
        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">
<AID AltID="XX" AltIDSrc="8"/>
</Instrmt>        <Qty Typ="FIN" Long="10" Short="20"/>
        <Qty Typ="TOT" Long="10" Short="20"/>
        <Qty Typ="ES" Long="40" Short="30"/>
        <Qty Typ="EP" Long="50" Short="60"/>
        <Qty Typ="DN" Long="80" Short="70"/>
        <Qty Typ="TRF" Long="45" Short="35"/>
</PosRpt>
<PosRpt RptID="2" BizDt="2017-02-13" Actn="1" >
        <Pty ID="ZZZ" Src="M" R="116"/>
        <Pty ID="100" Src="D" R="89"/>
        <Pty ID="100" Src="N" R="89"/>
        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">
        <AID AltID="XX" AltIDSrc="8"/>
        </Instrmt>
``` |

```
<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="TOT" Long="10" Short="20"/>

<Qty Typ="TRF" Long="45" Short="35"/></PosRpt>
```

```
<PosRpt RptID="3" BizDt="2017-02-13" Actn="1" >

    <Pty ID="ZZZ" Src="M" R="116"/>

    <Pty ID="100" Src="D" R="89"/>

    <Pty ID="100" Src="N" R="89"/>

    <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

    <AID AltID="XX" AltIDSrc="8"/>

    </Instrmt>

    <Qty Typ="TOT" Long="10" Short="20"/>

    <Qty Typ="ES" Long="40" Short="30"/>

</PosRpt>


<PosRpt RptID="4" BizDt="2017-02-13" Actn="1" >

    <Pty ID="ZZZ" Src="M" R="116"/>

    <Pty ID="100" Src="D" R="89"/>

    <Pty ID="100" Src="N" R="89"/>

    <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

    <AID AltID="XX" AltIDSrc="8"/>

    </Instrmt>

    <Qty Typ="TOT" Long="10" Short="20"/>

    <Qty Typ="EP" Long="50" Short="60"/>

</PosRpt>
```

```
<PosRpt RptID="5" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

        <AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

        <Qty Typ="DN" Long="80" Short="70"/>

</PosRpt>


<PosRpt RptID="6" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

        <AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="FIN" Long="10" Short="20"/>

        <Qty Typ="ES" Long="40" Short="30"/>
```

```
</PosRpt>


<PosRpt RptID="7" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

        <AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="FIN" Long="10" Short="20"/>

        <Qty Typ="EP" Long="50" Short="60"/>

</PosRpt>


<PosRpt RptID="8" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">
```

```
            <AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="FIN" Long="10" Short="20"/>

        <Qty Typ="DN" Long="80" Short="70"/>

    </PosRpt>


    <PosRpt RptID="9" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC"/>

        <AID AltID="XX" AltIDSrc="8"/>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="ES" Long="40" Short="30"/>

        <Qty Typ="EP" Long="50" Short="60"/>

    </PosRpt>

    <PosRpt RptID="10" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>
```

```
        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC">

        <AID AltID="XX" AltIDSrc="8"/>

        </Instrmt>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="ES" Long="40" Short="30"/>

        <Qty Typ="DN" Long="80" Short="70"/>

</PosRpt>


<PosRpt RptID="11" BizDt="2017-02-13" Actn="1" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100" Src="D" R="89"/>

        <Pty ID="100" Src="N" R="89"/>

        <Instrmt ID="S" Src="H" MMY="201705" Exch="XCBT" SecTyp="FUT" Sym="ABC"/>

        <AID AltID="XX" AltIDSrc="8"/>

        <Qty Typ="TOT" Long="10" Short="20"/>

        <Qty Typ="EP" Long="50" Short="60"/>
```

```
        <Qty Typ="DN" Long="80" Short="70"/>

</PosRpt>
```

| **Option on Futures or other Derivative Contract Positions** | ```xml
<PosRpt RptID="12" BizDt="2017-02-13" Actn="1" >

      <Pty ID="ZZZ" Src="M" R="116"/>

      <Pty ID="100" Src="D" R="89"/>

      <Pty ID="100" Src="N" R="89"/>

      <Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0" Exch="XCBT" SecTyp="OOF" Sym="ABC"
      Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3" />

      <Evnt EventTyp="25" Dt="YYYY-MM-DD">

      <CmplxEvnt Typ="3" Px="4" />

      <AID AltID="XX" AltIDSrc="8"/>

   </Instrmt>

           <PosUnd>

   <Undly ID="S" Src="H" MMY="201705"/>

    </PosUnd>

    <Qty Typ="TOT" Long="10" Short="20"/>

    <Qty Typ="FIN" Long="10" Short="20"/>

    <Qty Typ="EO" Long="40" Short="30"/>

    <Qty Typ="EXP" Long="40" Short="30"/>

    <Qty Typ="EX" Long="50" Short="25"/>

    <Qty Typ="TRF" Long="45" Short="35"/>

</PosRpt>
``` |

```
<PosRpt RptID="13" BizDt="2017-02-13" Actn="1" >

      <Pty ID="ZZZ" Src="M" R="116"/>

      <Pty ID="100" Src="D" R="89"/>

      <Pty ID="100" Src="N" R="89"/>

      <Instrmt ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0" Exch="XCBT" SecTyp="OOF" Sym="ABC"
      Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3" >

      <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

      <CmplxEvnt Typ="3" Px="4" />

      <AID AltID="XX" AltIDSrc="8"/>

   </Instrmt>

    <PosUnd>

            <Undly ID="S" Src="H" MMY="201705"/>

    </PosUnd>

    <Qty Typ="FIN" Long="10" Short="20"/>

</PosRpt>


<PosRpt RptID="14" BizDt="2017-02-13" Actn="1" >

      <Pty ID="ZZZ" Src="M" R="116"/>

      <Pty ID="100" Src="D" R="89"/>

      <Pty ID="100" Src="N" R="89"/>
```

```
<Instrmt Sym="OZS" ID="S" Src="H" MMY="201705" StrkPx="3" PutCall="0" Exch="XCBT" SecTyp="OOF"
Sym="ABC" Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3" >

<Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

<CmplxEvnt Typ="3" Px="4" />

<AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

<PosUnd>

        <Undly ID="S" Src="H" MMY="201705"/>

</PosUnd>

<Qty Typ="TOT" Long="10" Short="20"/>

<Qty Typ="EO" Long="40" Short="30"/>
```

```
</PosRpt>


        <PosRpt RptID="15" BizDt="2017-02-13" Actn="1" >

            <Pty ID="ZZZ" Src="M" R="116"/>

            <Pty ID="100" Src="D" R="89"/>

            <Pty ID="100" Src="N" R="89"/>

            <Instrmt ID="31" Src="H" MMY="201705" StrkPx="0.52" PutCall="0" Exch="XCBT" SecTyp="OOF"
            Sym="ABC" Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3"
            >

             <Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

            <CmplxEvnt Typ="3" Px="4" />

            <AID AltID="XX" AltIDSrc="8"/>

            </Instrmt>

                <PosUnd>

                 <Undly ID="31" Src="H" MMY="201705"/>

            </PosUnd>

            <Qty Typ="FIN" Long="10" Short="20"/>

            <Qty Typ="TOT" Long="10" Short="20"/>

        </PosRpt>

        <PosRpt RptID="16" BizDt="2017-02-13" Actn="1" >
```

```
<Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>

<Pty ID="100" Src="N" R="89"/>

<Instrmt ID="31" Src="H" MMY="201705" StrkPx="0.52" PutCall="0" Exch="XCBT" SecTyp="OOF"
Sym="ABC" Issued="YYYY-MM-DD" CapPx="10" FlrPx="2" ExerStyle="1" OptPayAmt="10" OptPayoutTyp="3"
>

<Evnt EventTyp="25" Dt="YYYY-MM-DD"/>

<CmplxEvnt Typ="3" Px="4" />

<AID AltID="XX" AltIDSrc="8"/>

</Instrmt>

<PosUnd>

        <Undly ID="31" Src="H" MMY="201705"/>

</PosUnd>

<Qty Typ="FIN" Long="10" Short="20"/>

<Qty Typ="TOT" Long="10" Short="20"/>

<Qty Typ="EO" Long="40" Short="30"/>

</PosRpt>


<PosRpt RptID="17" BizDt="2017-02-13" Actn="1" >

<Pty ID="ZZZ" Src="M" R="116"/>

<Pty ID="100" Src="D" R="89"/>
```

```
                    <Pty ID="100" Src="N" R="89"/>

                    <Instrmt ID="31" Src="H" MMY="201705" StrkPx="0.52" PutCall="0" Exch="XCBT">

                    <AID AltID="XX" AltIDSrc="8"/>

                    </Instrmt>

                    <PosUnd>

                            <Undly ID="31" Src="H" MMY="201705"/>

                    </PosUnd>

            </PosRpt>
```

Message Container Close	</Batch> </FIXML>

Appendix D: 80-Byte Format Comparison to FIXML

These sample reports portray end-of-day positions, exchange for physicals and delivery notices reported by a large trader, ZZZ, at close of business on 3 March 2016 for two accounts with June 2016 Soybean Futures and September 2016 Soybean Option on Futures positions using CME as the exchange.

Sample Data in 80-Byte Format
| ```
RPZZZ 00000000100C2016030102 S  201606 0000000 00001650000000               A
RPZZZ 00000000100C2016030102PSU  201609150000900A00001000000000S  201609 A EPZZZ
00000000100C2016030102 S    201606  0000000 00000000000100               A

DNZZZ  00000000100C2016030102 S    201606  0000000 00001000000000             A

RPZZZ 00000000100H2016030102 S  201606 0000165 00000000000000               A
RPZZZ 00000000100H2016030102CSU  201609150000900A00000000000100S  201609 A EPZZZ
00000000100H2016030102 S    201606  0000000 00001000000000             A

DNZZZ  00000000100H2016030102 S    201606  0000000 00001000000000             A
``` |

Sample Data in FIXML PosRpt Format

```xml
<?xml version="1.0" encoding="UTF-8"?>
<!--Sample XML file generated by XMLSpy v2014 rel. 2 sp1 (x64) (http://www.altova.com)-->
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2014-05-07" xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-
SP2 fixml-main-5-0-SP2.xsd">
    <Batch TotMsg="4">
        <Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2016-03-02T09:30:47Z" />
```

```
<PosRpt RptID="1" Actn="1" BizDt="2016-03-01" >

    <Pty ID="ZZZ" Src="M" R="116"/>

    <Pty ID="100C" Src="D" R="89"/>

    <Instrmt ID="S" Src="H" SecTyp="FUT" MMY="201606"  Exch="XCME" />

    <Qty Typ="FIN" Long="165" Short="0"/>

    <Qty Typ="TOT" Long="165" Short="0"/>

    <Qty Typ="EP" Long="0" Short="100"/>

    <Qty Typ="DN" Long="100" Short="0"/>

</PosRpt>
```

```
<PosRpt RptID="2" Actn="1" BizDt="2016-03-01" >

    <Pty ID="ZZZ" Src="M" R="116"/>

    <Pty ID="100C" Src="D" R="89"/>

    <Instrmt ID="SU" Src="H" SecTyp="OOF" MatDt="2016-06-15" StrkPx="9.00" PutCall="0" Exch="XCME" />

    <PosUnd>

        <Undly ID="S" SecTyp="FUT" MMY="201606"" Exch="XCME" />

    </PosUnd>

    <Qty Typ="FIN" Long="100" Short="0"/>

    <Qty Typ="TOT" Long="165" Short="0"/>

</PosRpt>

<PosRpt RptID="3" Actn="1" BizDt="2016-03-01" >

    <Pty ID="ZZZ" Src="M" R="116"/>

    <Pty ID="100H" Src="D" R="89"/>

    <Instrmt ID="S" Src="H" SecTyp="FUT" MMY="201606" Exch="XCME" />

    <Qty Typ="FIN" Long="0" Short="165"/>

    <Qty Typ="TOT" Long="165" Short="0"/>

    <Qty Typ="EP" Long="100" Short="0"/>

    <Qty Typ="DN" Long="0" Short="100"/>

</PosRpt>
```

```
    <PosRpt RptID="4" Actn="1" BizDt="2016-03-01" >

        <Pty ID="ZZZ" Src="M" R="116"/>

        <Pty ID="100H" Src="D" R="89"/>

        <Instrmt ID="SU" Src="H" SecTyp="OOF" MatDt="2016-06-15" StrkPx="9.00" PutCall="1" Exch="XCME" />

        <PosUnd>

            <Undly ID="S" SecTyp="FUT" MMY="201606" Exch="XCME" />

        </PosUnd>

        <Qty Typ="FIN" Long="0" Short="100"/>

        <Qty Typ="TOT" Long="165" Short="0"/>

    </PosRpt>

  </Batch>

</FIXML>
```

Appendix E Legacy File Format

The legacy file format is the current Large Trader 80 byte format, which is to be converted to FIXML. Once converted to FIXML, the 80 byte format will become obsolete. This information is relevant to the transition only.

Except as otherwise approved by the Commission or its designee, all required records shall be submitted together in a single file. Each record will be 80 characters long. The specific record format is shown in the table below, where "AN" = alphanumeric, "S" = signed numeric, and "N" = numeric.

Beginning Column	Length	Type	Name	Position
1	2	AN	Report Type	1-2
3	3	AN	Reporting Firm	3-5
6	2	-	Reserved	6-7
8	12	AN	Account Number	8-19
20	8	AN	Report Date	20-27
28	2	AN	Exchange Code	28-29
30	1	AN	Put or Call	30
31	5	AN	Commodity Code (1)	31-35
36	8	AN	Expiration Date (1)	36-43
44	7	S	Strike Price	44-50
51	1	AN	Exercise Style	51
52	7	N	Long-Buy-Stopped	52-58

59	7	N	Short-Sell-Issued	59-65
66	5	AN	Commodity Code (2)	66-70
71	8	AN	Expiration Date (2)	71-78
79	1	-	Reserved	79
80	1	AN	Record Type	80

1. **Report type**. This report format will be used to report three types of data: long and short futures and options positions, futures delivery notices issued and stopped, and exchanges of futures for a commodity or for a derivatives position bought and sold. Valid values for the report type are "RP" for reporting positions, "DN" for reporting notices, and "EP" for reporting exchanges of futures for a commodity or for a derivatives position.

2. **Reporting firm**. The clearing member number assigned by an exchange or clearing house to identify reporting firms. If a firm is not a clearing member, a three-character alpha-numeric identifier assigned by the Commission.

3. **Account Number.** A unique identifier assigned by the reporting firm to each special account. The field is zero filled with the account number right-justified. Assignment of the account number is subject to the provisions of paragraph (b) of this section and appendix A of this part (Form 102).

4. **Report date**. The format is YYYYMMDD, where YYYY is the year, MM is the month, and DD is the day of the month.

5. **Exchange**. This is a two-character field approved by the Commission to identify the exchange on which a position is held.

6. **Put or Call**. Valid values for this field are "C" for a call option and "P" for a put option. For futures, the field is blank.

7. **Commodity (1).** An exchange-assigned commodity code for the futures or options contract. This is the human readable ticker value.

8. **Expiration date (1).** The date format is YYYYMMDD and represents the expiration date or delivery date of the reported futures or options contract. For date-specific instruments such as flexible products, the full date must be reported. For other options and futures, this field is used to report the expiration year and month for an options contract or a delivery year and month for a futures contract. The day portion of the field for these contracts contains spaces.

9. **Strike price**. This is a signed numeric field for reporting options strike prices. The strike prices should be right-justified and the field zero-filled. Strike prices must be reported in the same formats that are used by an exchange. For futures, the field is left blank.

Right Most Character	Value	Sign
0 through 9	0 through 9	+
{	0	+
A	1	+
B	2	+
C	3	+
D	4	+

Right Most Character	Value	Sign
E	5	+
F	6	+
G	7	+
H	8	+
I	9	+

Right Most Character	Value	Sign
}	0	-
J	1	-
K	2	-
L	3	-
M	4	-
N	5	-
O	6	-
P	7	-
Q	8	-
R	9	-

10. *Exercise style*. Valid values for this field are "A" for American style options, i.e., those that can be exercised at any time during the life of the options; and

"E" for European, i.e., those that can be exercised only at the end of an option's life. This field is required only for flexible instruments or as otherwise specified by the Commission.

11. ***Long-Buy-Stopped (Short-Sell-Issued).*** When report type is "RP", report long (short) positions open at the end of a trading day. When report is "DN", report delivery notices stopped (issued) on behalf of the account. When report type is "EP", report purchases (sales) of futures for a commodity or for a derivatives position for the account. Report all information in contracts. Position data are reported on a net or gross basis in accordance with paragraphs

   (d) and (e) of this section.

12. ***Commodity (2).*** The exchange assigned commodity code for a futures contract or other instrument that a position is exercised into from a date-specific or flexible option. This is the human readable Options Futures underlying ticker value.

13. **Expiration date (2).** Similar to other dates, the format is YYYYMMDD and represents the expiration date or delivery month and year of the future or other instrument that a position is exercised into from a date-specific or flexible option.

14. **Record type (1).** Record type is used to correct errors or delete records that have previously been submitted. Valid values are "A", "C", "D" or "blank". An A or "blank" is used in this field for all new records. If the record corrects information for a previously provided record, this field must contain a "C" or "blank" and the record must contain all information on the previously transmitted record. If the record deletes information on a previously provided record, this field must contain a "D" and all information on the previously transmitted record.

Appendix F: Map Part 17 Large Trader Data to FIXML

The legacy 80 byte Large Trader Position Reports should be mapped to the FIXML standard as follows. The first column is the Legacy 80 Byte Large Trader field name. The four additional columns list the FIXML equivalent for the resulting XML Xpath, the FIXML tag #, the valid FIXML values, and the name of the FIXML field name.

Item	Legacy Field Name	FIXML	FIX Tag	Valid Values	FIXML Data Element(s)
1	Report Type	FIXML/Batch/PosRpt/Qty@Typ	703	FIN = End-of-Day position TOT=Total Contracts for Day EP = Exchange for Physical DN = Delivery Notice ES = Exchange for Swaps EO = Exchange for Options Note: Exchange for Swaps and Exchange for Options are added in order to align with Part 16.	Position Type

Item	Legacy Field Name	FIXML	FIX Tag	Valid Values	FIXML Data Element(s)
2	Reporting Firm	FIXML/Batch/PosRpt/Pty@ID=[Rpt Firm ID] FIXML/Batch/PosRpt/Pty@Src=M (CFTC Reporting Firm Identifier) FIXML/Batch/PosRpt/Pty@R=116 (Reporting Entity)	448 447 452	CFTC assigned Reporting firm identifier @ID=Rpt Firm ID @Sc="M" @R="116"	Party ID Party ID Source Party Role
3	Account Number	FIXML/Batch/PosRpt/Pty@ID=[Form 102 Large trader Identifier] FIXML/Batch/PosRpt/Pty@Src=D (Proprietary/Custom) FIXML/Batch/PosRpt/Pty@R=89 (Large Position Reporting Account)	448 447 452	Proprietary/Custom Reporting entity assigned identifier @Src="D" @R="89" @ID=Large trader Identifier	Party ID Party ID Source Party Role
4	Report Date	FIXML/Batch/PosRpt@BizDt[YYYY-MM-DD]	715	FIXML YYYY-MM-DD date format. See Data Dictionary for further information.	Clearing Business Date
5	Exchange Code	FIXML/Batch/PosRpt/Instrmt@Exch	207	See https://www.iso20022.org/10383/iso-10383-market-identifier-codes for valid exchange code values.	Exchange Code
6	Put or Call	FIXML/Batch/PosRpt/Instrmt@PutCall	201	0 = Put 1 = Call	Put or Call Indicator
7	Commodity Code (1)	FIXML/Batch/PosRpt/Instrmt@Sym=[Commodity Code]	55	This value should match the code formerly used as the commodity code in the 80-byte report format.	Commodity ID (Legacy)
8	Expiration Date (1)	FIXML/Batch/PosRpt/Instrmt@MMY= [YYYYMM] and conditionally FIXML/Batch/PosRpt/Instrmt@MatDt= [YYYY-MM-DD]	200 541	FIXML YYYY-MM-DD date format. See Data Dictionary for further information.	Maturity Month Year Maturity Date

Item	Legacy Field Name	FIXML	FIX Tag	Valid Values	FIXML Data Element(s)
9	Strike Price	FIXML/Batch/PosRpt/Instrmt@StrkPx	202	Decimal/(28,10)	Strike Price
10	Exercise Style	FIXML/Batch/PosRpt/Instrmt@ExerStyle	1194	0=European 1=American 2=Bermuda 99= Other	Exercise Style
11	Long-Buy-Stopped or Short-Sell-Issued	FIXML/Batch/PosRpt/Qty@Long **Or** FIXML/Batch/PosRpt/Qty@Short	704 705	Int (value can be no larger than 2,147,483,647)	Long Quantity Or Short Quantity
12	Commodity Code (2)	FIXML/Batch/PosRpt/PosUnd/Undly@ID =[Commodity Code]	309	This value should match the code formerly used as the commodity code in the 80-byte report format for option underlying commodity code.	Underlying Contract (Legacy)
13	Expiration Date (2)	FIXML/Batch/PosRpt/PosUnd/Undly@MMY=[YYYYMM]	313	FIXML required date format. See Data Dictionary for further information.	Underlying Maturity Month Year
14	Record Type	FIXML/Batch/PosRpt@Actn	2364	1 = New - used to increment the overall transaction quantity 2 = Change - used to override the overall transaction quantity or specific add messages based on the FIXML Reference ID (Primary Key) 3 = Delete - The FIXML Reference ID	Position Report Action

Item	Legacy Field Name	FIXML	FIX Tag	Valid Values	FIXML Data Element(s)
				(Primary Key) is used to completely back-out (Delete) the transaction.	

See the data dictionary tables for further mapping guidance.