EXAMPLE 7—WTI COLLAR SWAP—Continued

Notional Quantity	100,000 barrels per month.
Calculation Period	One month.
Reference Price	Daily official next to expire contract price for WTI NYMEX Crude Oil in $/bbl through the NYMEX spot month.
Fixed Price	$80.00 per barrel.
Floating Price	The arithmetic average of the reference price during the pricing period.
Settlement Type	Financial.
Swap Term	One month from July 1 to July 31 of the current year.
Floating Amount	Floating Price * Notional Quantity.
Fixed Amount	Fixed Price * Notional Quantity.

NYMEX WTI trading ceases on the third business day prior to the 25th of the calendar month preceding the delivery month. For simplicity in this example, the last trading day in each WTI futures contract is shown as the 22nd of the month.

Futures Equivalent Position on January 1

Total Notional Quantity = 1 month * 100,000 bbls/month = 100,000 bbls
1,000 bbl = 1 futures contract
Therefore 100,000 bbls/1,000 bbls/contract = 100 futures equivalent contracts
Total number of days = 31

GROSS POSITION ON JANUARY 1

Dates swap in force	Referent futures month	Fraction of days	Company A position		Company B position	
			Call	Put	Call	Put
July 1–July 22	August	22/31	70.97	70.97	−70.97	−70.97
July 23–July 31	September	9/31	29.03	29.03	−29.03	−29.03
Total		31/31	100	100	−100	−100

COMPANY (A) DELTA† ADJUSTED POSITION ON JANUARY 1

Date	August				September			
	Long call		Short put		Long call		Short put	
	Delta	Position	Delta	Position	Delta		Delta	Position
January 1	.7	49	.3	−21	.7	20	.3	−8

† Deltas should be calculated in an economically reasonable and analytically supportable basis.

FUTURES EQUIVALENT POSITION ON JANUARY 1

Date	August††		September††	
	Long	Short	Long	Short
January 1	70	0	28	0

†† Contracts rounded to the nearest integer.

APPENDIX B TO PART 20—EXPLANATORY GUIDANCE ON DATA RECORD LAYOUTS

RECORD LAYOUT EXAMPLES FOR § 20.3

The following example (in Tables 1, 2 and 3) covers reporting for a particular clearing organization. ''Clearing Organization One'' would report, for the 27th of September 2010, the following eleven unique data record submissions. Each data record submission represents a unique position, as indicated by § 20.3, held by a clearing member of Clearing Organization One. Paragraph (a) of § 20.3 broadly outlines the data elements that determine unique positions for reports on clearing member positions. Paragraphs (b) of § 20.3 present all of the data elements that should be submitted in reference to a particular data record for a particular clearing member (in Table 1). Paragraph (c) identifies data elements that would comprise end of day record data on cleared products (in Tables 2 and 3). Therefore, paragraphs (b) and (c) of § 20.3 present all of the data elements that should be submitted in reference to a particular data record.

Because CFTC designated Clearing Organization One (in this example) currently has two clearing members, ''Clearing Member One'' and ''Clearing Member Two,'' positions cleared for these two distinct clearing members would be subdivided.

In the following example it is assumed that the clearing member accounts are either proprietary or customer (but not both) and therefore data record submissions do not have to be delineated by these account types. However, if clearing members did have both proprietary and customer accounts, then a clearing organization would have to further subdivide these clearing member data records by these two account types.

Clearing Member One currently has five positions with multiple cleared product IDs and futures equivalent months/years, and therefore these positions also constitute separate data records.

Clearing Member Two currently has six positions with the following varying characteristics: Cleared product IDs; futures equivalent months/years; commodity reference prices; swaption positions that involve both puts and calls; and multiple strike prices. Accordingly, these positions must be reported in separate data records. An illustration of how these records would appear is included in Table 1 below. Clearing Organization One would also have to report the corresponding swaption position deltas, strike prices, expiration dates, and settlement prices and swap settlement prices. An illustration of these submissions is included in Tables 2 and 3 below.

TABLE 1—DATA RECORDS REPORTED UNDER PARAGRAPHS (a) AND (b) OF § 20.3

Data records	CFTC clearing org ID	Clearing org clearing member ID	Clearing org cleared product ID	Reporting day	Proprietary/customer account indicator	Futures equivalent month and year	Commodity reference price
Data record 1	CCO__ID___	CM__ID___	CP__04	9/27/2010	C	Nov-10	NYMEX NY Harbor No.2.
Data record 2	CCO__ID___	CM__ID___	CP__04	9/27/2010	C	Oct-10	NYMEX NY Harbor No.2.
Data record 3	CCO__ID___	CM__ID___	CP__02	9/27/2010	C	Nov-10	NYMEX Henry Hub.
Data record 4	CCO__ID___	CM__ID___	CP__02	9/27/2010	C	Oct-10	NYMEX Henry Hub.
Data record 5	CCO__ID___	CM__ID___	CP__02	9/27/2010	C	Nov-10	NYMEX Henry Hub.
Data record 6	CCO__ID___	CM__ID___	CP__02	9/27/2010	C	Oct-10	NYMEX Henry Hub.
Data record 7	CCO__ID___	CM__ID___	CP__03	9/27/2010	P	Mar-11	NYMEX Light Sweet.
Data record 8	CCO__ID___	CM__ID___	CP__03	9/27/2010	P	Feb-11	NYMEX Light Sweet.
Data record 9	CCO__ID___	CM__ID___	CP__01	9/27/2010	P	Mar-11	NYMEX Light Sweet.
Data record 10	CCO__ID___	CM__ID___	CP__01	9/27/2010	P	Feb-11	NYMEX Light Sweet.
Data record 11	CCO__ID___	CM__ID___	CP__01	9/27/2010	P	Jan-11	NYMEX Light Sweet.
NDR	Yes	Yes	Yes	Yes	Yes	Yes	No.

Data records	Long swap position	Short swap position	Put/call indicator	Swaption expiration date	Swaption strike price	Non-delta adjusted long swaption position	Non-delta adjusted short swaption position
Data record 1	0	5000					
Data record 2	0	2000					
Data record 3			C	7/29/2011	5.59	2000	0
Data record 4			C	7/29/2011	5.59	18000	0
Data record 5			P	7/29/2011	5.50	100	30
Data record 6			P	7/29/2011	5.50	900	270
Data record 7	5000	0					
Data record 8	5000	0					
Data record 9	429	1286					
Data record 10	2281	6843					
Data record 11	1290	3871					
NDR	No	No	Yes	Yes	Yes	No	No.

NOTE: The bottom row of Table 1 indicates whether data elements for which any difference in one of the elements constitutes a reason for a new data record (NDR).

TABLE 2—EXAMPLE OF DATA RECORDS REQUIRED UNDER § 20.3(C) FOR CLEARED SWAPTION PRODUCTS

Data records	CFTC clearing org ID	Clearing org cleared product ID	Reporting day	Futures equivalent month and year	Commodity reference price	Swaption expiration date	Swaption strike price	Put/call indicator	Delta	Swaption daily settlement price
Data record 1.	CCO_ID___	CP_02	9/27/2010.	Nov-10 ..	NYMEX Henry Hub.	7/29/2011.	5.59	C ..	.5	6.25
Data record 2.	CCO_ID___	CP_02	9/27/2010.	Oct-10 ...	NYMEX Henry Hub.	7/29/2011.	5.59	C ..	.5	5.50
Data record 3.	CCO_ID___	CP_02	9/27/2010.	Nov-10 ..	NYMEX Henry Hub.	7/29/2011.	5.50	P ...	.2	4.53
Data record 4.	CCO_ID___	CP_02	9/27/2010.	Oct-10 ...	NYMEX Henry Hub.	7/29/2011.	5.50	P ...	.2	4.78

TABLE 3—EXAMPLE OF DATA RECORDS REQUIRED UNDER § 20.3(C) FOR CLEARED SWAP PRODUCTS

Data records	CFTC clearing org ID	Clearing org cleared product ID	Reporting day	Futures equivalent month and year	Commodity reference price	Swap daily settlement price
Data record 1	CCO_ID___	CP_04	9/27/2010	Nov-10	NYMEX NY Harbor No. 2.	20.35
Data record 2	CCO_ID___	CP_04	9/27/2010	Oct-10	NYMEX NY Harbor No. 2.	10.50
Data record 3	CCO_ID___	CP_03	9/27/2010	Mar-11	NYMEX Light Sweet.	15.00
Data record 4	CCO_ID___	CP_03	9/27/2010	Feb-11	NYMEX Light Sweet.	21.00
Data record 5	CCO_ID___	CP_01	9/27/2010	Mar-11	NYMEX Light Sweet.	17.50
Data record 6	CCO_ID___	CP_01	9/27/2010	Feb-11	NYMEX Light Sweet.	21.65
Data record 7	CCO_ID___	CP_01	9/27/2010	Jan-11	NYMEX Light Sweet.	12.50

FIRST RECORD LAYOUT EXAMPLE FOR § 20.4:

This first example shows the data records generated under § 20.4 by a single reporting firm for report date September 27, 2011. Each data record represents a unique part of a reportable position in heating oil and natural gas by the reporting entity and its counterparties. Paragraph (b) of § 20.4 outlines the data elements that determine unique positions.

In this example, the reporting entity clears with one clearing organization and therefore the data records do not have to be delineated by clearing organization (there is a reportable position stemming from an uncleared transaction included as well). However, if the reporting entity in this example used multiple clearing organizations, then it would have to further subdivide its data submissions by each clearing organization.

The reporting entity reports fifteen records; six principal positions and nine counterparty positions. The reported positions constitute separate data records because they vary by the following characteristics: swap counterparties; futures equivalent months/years; clearing organization cleared products; swaptions that were either cleared or uncleared; commodity reference prices; and whether the trade was entered into on or off execution facilities. An illustration of how these records would be reported is included in Table 4 below.

For the calculation of notional values, assume for simplicity that the price of heating oil, for all contract months and for both reference prices, is $3/gal. Similarly, assume that the price of natural gas for all contract months is $4.25/MMBtu.

NOTE: The bottom two rows in Table 4 indicate whether, for uncleared and cleared swaps and swaptions, data elements for which any difference in one of the elements constitutes a reason for a new data record (NDR).

TABLE 4—EXAMPLE OF DATA RECORDS REPORTED UNDER § 20.4(C)

Data records	Commission reporting entity ID	Principal/counterparty position indicator	102S Swap counterparty ID	Counterparty name	Reporting day	Clearing org cleared product ID	Commodity code	Futures equivalent month and year
Data record 1	CRE__ID___	PRIN			9/27/2011	CPID__05	HO	Jan-12
Data record 2	CRE__ID___	COUNT	CP__01	Energy Firm 1	9/27/2011	CPID__05	HO	Jan-12
Data record 3	CRE__ID___	COUNT	CP__02	Energy Firm 2	9/27/2011	CPID__05	HO	Jan-12
Data record 4	CRE__ID___	PRIN			9/27/2011	CPID__04	HO	Feb-12
Data record 5	CRE__ID___	COUNT	CP__03	Energy Firm 3	9/27/2011	CPID__04	HO	Feb-12
Data record 6	CRE__ID___	PRIN			9/27/2011	CPID__04	HO	Mar-12
Data record 7	CRE__ID___	COUNT	CP__04	ABC__Firm	9/27/2011	CPID__04	HO	Mar-12
Data record 8	CRE__ID___	PRIN			9/27/2011	CDIP__07	NG	Mar-12
Data record 9	CRE__ID___	COUNT	CP__05	XYZ__Firm	9/27/2011	CDIP__07	NG	Mar-12
Data record 10	CRE__ID___	COUNT	CP__06	WVU__Firm	9/27/2011	CDIP__07	NG	Mar-12
Data record 11	CRE__ID___	COUNT	CP__01	Energy__Firm___	9/27/2011	CDIP__07	NG	Mar-12
Data record 12	CRE__ID___	PRIN			9/27/2011	CDIP__07	NG	Mar-12
Data record 13	CRE__ID___	COUNT	CP__07	MNO__Firm	9/27/2011	CDIP__07	NG	Mar-12
Data record 14	CRE__ID___	PRIN			9/27/2011	UNCL	NG	Jan-12
Data record 15	CRE__ID___	COUNT	CP__02	Energy Firm 2	9/27/2011	UNCL	NG	Jan-12
NDR Uncleared	Yes	Yes	Yes	No	Yes	N/A	No	Yes
NDR Cleared	Yes	Yes	Yes	No	Yes	Yes	No	Yes

Data records	Cleared/uncleared indicator	CFTC clearing org identifier	Commodity reference price	Execution facility	Long swap position	Short swap position
Data record 1	C	CCO__ID___	Platts Oilgram Price Report for New York No. 2 (Barge).	EX1	200	
Data record 2	C	CCO__ID___	Platts Oilgram Price Report for New York No. 2 (Barge).	EX1		50
Data record 3	C	CCO__ID___	Platts Oilgram Price Report for New York No. 2 (Barge).	EX1		150
Data record 4	C	CCO__ID___	NYMEX NY Harbor No.2.	EX2	350	
Data record 5	C	CCO__ID___	NYMEX NY Harbor No.2.	EX2		350
Data record 6	C	CCO__ID___	NYMEX NY Harbor No.2.	EX1	100	
Data record 7	C	CCO__ID___	NYMEX NY Harbor No.2.	EX1		100
Data record 8	C	CCO__ID___	NYMEX Henry Hub	EX3	200	100
Data record 9	C	CCO__ID___	NYMEX Henry Hub	EX3		125
Data record 10	C	CCO__ID___	NYMEX Henry Hub	EX3		75
Data record 11	C	CCO__ID___	NYMEX Henry Hub	EX3	100	
Data record 12	C	CCO__ID___	NYMEX Henry Hub	EX1		
Data record 13	C	CCO__ID___	NYMEX Henry Hub	EX1		
Data record 14	U	U	NYMEX Henry Hub	NOEX		
Data record 15	U	U	NYMEX Henry Hub	NOEX		
NDR Uncleared	Yes	N/A	Yes	Yes	No	No
NDR Cleared	Yes	Yes	No	Yes	No	No

Data records	Put/call indicator	Swaption expiration date	Swaption strike price	Non-delta adjusted long swaption position	Non-delta adjusted short swaption position	Delta adjusted long swaption position	Delta adjusted short swaption position	Long swap or swaption notional value position	Short swap or swaption notional value position
Data record 1								$25,200,000.	
Data record 2									$6,300,000
Data record 3									$18,900,000
Data record 4								$44,100,000.	
Data record 5									$44,100,000
Data record 6								$12,600,000.	
Data record 7									$12,600,000
Data record 8								$8,500,000	$4,250,000
Data record 9									$5,312,500
Data record 10									$3,187,500
Data record 11								$4,250,000.	

Data records	Put/call indicator	Swaption expiration date	Swaption strike price	Non-delta adjusted long swaption position	Non-delta adjusted short swaption position	Delta adjusted long swaption position	Delta adjusted short swaption position	Long swap or swaption notional value position	Short swap or swaption notional value position
Data record 12	C	2/27/2012	4.00	100		80		$3,400,000.	
Data record 13	C	2/27/2012	4.00		100		80		$3,400,000
Data record 14	C	12/27/2011	4.25	100		95		$4,037,500.	
Data record 15	C	12/27/2011	4.25		100		95		$4,037,500
NDR Uncleared	Yes	Yes	Yes	No	No	No	No	No	No
NDR Cleared	Yes	Yes	Yes	No	No	No	No	No	No

SECOND RECORD LAYOUT EXAMPLE FOR §20.4:

In this second example, the data records generated by §20.4(c) are displayed for a hypothetical swap, as detailed in Example 1 of appendix A. In contrast to the above example, this second example of a §20.4(c) data record is simplistic in that it displays a situation where the position records arise from a single swap transaction, in one commodity, with a single counterparty.

For the sake of this example, assume the swap dealer gained long exposure from the swap, and that the swap was cleared. The price of crude is assumed to be $100/bbl for all contract months on January 1 and $95/bbl for all contract months on January 2. An illustration of the data records generated for January 1, 2011 and January 2, 2011 as a result of this hypothetical swap can be found in Tables 5 and 6, respectively.

TABLE 5—EXAMPLE OF DATA RECORDS REPORTED UNDER §20.4(c) FOR JANUARY 1, 2011 (APPX A, EXAMPLE 1)

Data records	Commission reporting entity ID	Principal/counterparty position indicator	102S swap counterparty ID	Counterparty Name	Reporting day	Clearing org cleared product ID	Commodity code	Futures equivalent month and year
Data record 1	SD____	PRIN			1/1/2011	CPID__03	CL	Feb-11
Data record 2	SD____	PRIN			1/1/2011	CPID__03	CL	Mar-11
Data record 3	SD____	PRIN			1/1/2011	CPID__03	CL	Apr-11
Data record 4	SD____	PRIN			1/1/2011	CPID__03	CL	May-11
Data record 5	SD____	PRIN			1/1/2011	CPID__03	CL	Jun-11
Data record 6	SD____	PRIN			1/1/2011	CPID__03	CL	Jul-11
Data record 7	SD____	PRIN			1/1/2011	CPID__03	CL	Aug-11
Data record 8	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Feb-11
Data record 9	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Mar-11
Data record 10	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Apr-11
Data record 11	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	May-11
Data record 12	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Jun-11
Data record 13	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Jul-11
Data record 14	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Aug-11

TABLE 5—EXAMPLE OF DATA RECORDS REPORTED UNDER §20.4(c) FOR JANUARY 1, 2011 (APPX A, EXAMPLE 1)

Data records	Commission reporting entity ID	Principal/counterparty position indicator	102S swap counterparty ID	Counterparty Name	Reporting day	Clearing org cleared product ID	Commodity code	Futures equivalent month and year
Data record 1	SD____	PRIN			1/1/2011	CPID__03	CL	Feb-11
Data record 2	SD____	PRIN			1/1/2011	CPID__03	CL	Mar-11
Data record 3	SD____	PRIN			1/1/2011	CPID__03	CL	Apr-11
Data record 4	SD____	PRIN			1/1/2011	CPID__03	CL	May-11
Data record 5	SD____	PRIN			1/1/2011	CPID__03	CL	Jun-11
Data record 6	SD____	PRIN			1/1/2011	CPID__03	CL	Jul-11
Data record 7	SD____	PRIN			1/1/2011	CPID__03	CL	Aug-11
Data record 8	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Feb-11
Data record 9	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Mar-11
Data record 10	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Apr-11
Data record 11	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	May-11
Data record 12	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Jun-11
Data record 13	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Jul-11
Data record 14	SD____	COUNT	CP__01	Energy__Firm____	1/1/2011	CPID__03	CL	Aug-11

Data records	Cleared/ uncleared indicator	CFTC clearing org identifier	Commodity reference price	Execution facility	Long swap position	Short swap position
Data record 1	C	CCO__ID___	NYMEX Light Sweet	EX1	73.	
Data record 2	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 3	C	CCO__ID___	NYMEX Light Sweet	EX1	93.	
Data record 4	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 5	C	CCO__ID___	NYMEX Light Sweet	EX1	99.	
Data record 6	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 7	C	CCO__ID___	NYMEX Light Sweet	EX1	27.	
Data record 8	C	CCO__ID___	NYMEX Light Sweet	EX1		73
Data record 9	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 10	C	CCO__ID___	NYMEX Light Sweet	EX1		93
Data record 11	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 12	C	CCO__ID___	NYMEX Light Sweet	EX1		99
Data record 13	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 14	C	CCO__ID___	NYMEX Light Sweet	EX1		27

TABLE 6—EXAMPLE OF DATA RECORDS REPORTED UNDER § 20.4(C) FOR JANUARY 2, 2011 (APPX A, EXAMPLE 1)

Data records	Commission reporting entity ID	Principal/ counterparty position indicator	102S Swap counterparty ID	Counterparty name	Reporting day	Clearing org cleared product ID	Commodity code	Futures equivalent month and year
Data record 1	SD___	PRIN			1/2/2011	CPID__03	CL	Feb-11
Data record 2	SD___	PRIN			1/2/2011	CPID__03	CL	Mar-11
Data record 3	SD___	PRIN			1/2/2011	CPID__03	CL	Apr-11
Data record 4	SD___	PRIN			1/2/2011	CPID__03	CL	May-11
Data record 5	SD___	PRIN			1/2/2011	CPID__03	CL	Jun-11
Data record 6	SD___	PRIN			1/2/2011	CPID__03	CL	Jul-11
Data record 7	SD___	PRIN			1/2/2011	CPID__03	CL	Aug-11
Data record 8	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Feb-11
Data record 9	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Mar-11
Data record 10	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Apr-11
Data record 11	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	May-11
Data record 12	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Jun-11
Data record 13	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Jul-11
Data record 14	SD___	COUNT	Counterparty___	Energy Firm	1/2/2011	CPID__03	CL	Aug-11

Data records	Cleared/ uncleared indicator	CFTC clearing org identifier	Commodity reference price	Execution facility	Long swap position	Short swap position
Data record 1	C	CCO__ID___	NYMEX Light Sweet	EX1	70.	
Data record 2	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 3	C	CCO__ID___	NYMEX Light Sweet	EX1	93.	
Data record 4	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 5	C	CCO__ID___	NYMEX Light Sweet	EX1	99.	
Data record 6	C	CCO__ID___	NYMEX Light Sweet	EX1	103.	
Data record 7	C	CCO__ID___	NYMEX Light Sweet	EX1	27.	
Data record 8	C	CCO__ID___	NYMEX Light Sweet	EX1		70
Data record 9	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 10	C	CCO__ID___	NYMEX Light Sweet	EX1		93
Data record 11	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 12	C	CCO__ID___	NYMEX Light Sweet	EX1		99
Data record 13	C	CCO__ID___	NYMEX Light Sweet	EX1		103
Data record 14	C	CCO__ID___	NYMEX Light Sweet	EX1		27

Data records	Put/call indicator	Swaption expiration date	Swaption strike price	Non-delta adjusted long swaption position	Non-delta adjusted short swaption position	Delta adjusted long swaption position	Delta adjusted long swaption position	Long swap or swaption notional value position	Short swap or swaption notional value position
Data record 1								$6,650,000	
Data record 2								$9,785,000	
Data record 3								$8,835,000	
Data record 4								$9,785,000	
Data record 5								$9,405,000	
Data record 6								$9,785,000	

Data records	Put/call indicator	Swaption expiration date	Swaption strike price	Non-delta adjusted long swaption position	Non-delta adjusted short swaption position	Delta adjusted long swaption position	Delta adjusted long swaption position	Long swap or swaption notional value position	Short swap or swaption notional value position
Data record 7 ..	....	....	....	....	....	....	....	$2,565,000	
Data record 8 ..	....	....	....	....	....	....	....		$6,650,000
Data record 9 ..	....	....	....	....	....	....	....		$9,785,000
Data record 10	....	....	....	....	....	....	....		$8,835,000
Data record 11	....	....	....	....	....	....	....		$9,785,000
Data record 12	....	....	....	....	....	....	....		$9,405,000
Data record 13	....	....	....	....	....	....	....		$9,785,000
Data record 14	....	....	....	....	....	....	....		$2,565,000

PART 21—SPECIAL CALLS

Sec.

AUTHORITY: 7 U.S.C. 1a, 2, 2a, 4, 6a, 6c, 6f, 6g, 6i, 6k, 6m, 6n, 7, 7a, 12a, 19 and 21, as amended by Pub. L. 111–203, 124 Stat. 1376; 5 U.S.C. 552 and 552(b), unless otherwise noted.

SOURCE: 41 FR 3210, Jan. 21, 1976, unless otherwise noted.

§ 21.00 Preparation and transmission of information upon special call.

All information required upon special call shall be prepared in such form and manner and in accordance with such instructions, and shall be transmitted at such time and to such office of the Commission, as may be specified in the call.

§ 21.01 Special calls for information on controlled accounts from futures commission merchants, clearing members and introducing brokers.

Upon call by the Commission, each futures commission merchant, clearing member and introducing broker shall file with the Commission the names and addresses of all persons who, by power of attorney or otherwise, exercise trading control over any customer's account in commodity futures or commodity options on any reporting market.

[74 FR 12192, Mar. 23, 2009]

§ 21.02 Special calls for information on open contracts in accounts carried or introduced by futures commission merchants, clearing members, members of reporting markets, introducing brokers, and foreign brokers.

Upon special call by the Commission for information relating to futures or option positions held or introduced on the dates specified in the call, each futures commission merchant, clearing member, member of a reporting market, introducing broker, or foreign broker, and, in addition, for option information, each reporting market, shall furnish to the Commission the following information concerning accounts of traders owning or controlling such futures or option positions, except for accounts carried on a fully disclosed basis by another futures commission merchant or clearing member, as may be specified in the call:

(a) The name, address, and telephone number of the person for whom each account is carried;