

## § 20.2

*Swaption* means an option to enter into a swap or a swap that is an option.

### § 20.2 Covered contracts.

The futures and option contracts listed by designated contract markets for the purpose of reports filed and information provided under this part are as follows:

#### COVERED AGRICULTURAL AND EXEMPT FUTURES CONTRACTS

Chicago Board of Trade ("CBOT") Corn.  
CBOT Ethanol.  
CBOT Oats.  
CBOT Rough Rice.  
CBOT Soybean Meal.  
CBOT Soybean Oil.  
CBOT Soybeans.  
CBOT Wheat.  
Chicago Mercantile Exchange ("CME") Butter.  
CME Cheese.  
CME Dry Whey.  
CME Feeder Cattle.  
CME Hardwood Pulp.  
CME Lean Hogs.  
CME Live Cattle.  
CME Milk Class III.  
CME Non Fat Dry Milk.  
CME Random Length Lumber.  
CME Softwood Pulp.  
COMEX ("CMX") Copper Grade #1.  
CMX Gold.  
CMX Silver.  
ICE Futures U.S. ("ICUS") Cocoa.  
ICUS Coffee C.  
ICUS Cotton No. 2.  
ICUS Frozen Concentrated Orange Juice.  
ICUS Sugar No. 11.  
ICUS Sugar No. 16.  
Kansas City Board of Trade ("KCBT") Wheat.  
Minneapolis Grain Exchange ("MGEX") Wheat.  
NYSELiffe ("NYL") Gold, 100 Troy Oz.  
NYL Silver, 5000 Troy Oz.  
New York Mercantile Exchange ("NYMEX") Cocoa.  
NYMEX Brent Financial.  
NYMEX Central Appalachian Coal.  
NYMEX Coffee.  
NYMEX Cotton.  
NYMEX Crude Oil, Light Sweet.  
NYMEX Gasoline Blendstock (RBOB).  
NYMEX Hot Rolled Coil Steel.  
NYMEX Natural Gas.  
NYMEX No. 2 Heating Oil, New York Harbor.

## 17 CFR Ch. I (4-1-13 Edition)

#### COVERED AGRICULTURAL AND EXEMPT FUTURES CONTRACTS—Continued

NYMEX Palladium.  
NYMEX Platinum.  
NYMEX Sugar No. 11.  
NYMEX Uranium.  
Diversified Commodity Index (See § 20.11).

### § 20.3 Clearing organizations.

(a) *Reporting data records.* For each reporting day, with respect to paired swaps or swaptions, clearing organizations shall report to the Commission, separately for each clearing member's proprietary and clearing member customer account, unique groupings of the data elements in paragraph (b) of this section (to the extent that there are such corresponding elements), in a single data record, so that each reported record is distinguishable from every other reported record (because of differing data values, as opposed to the arrangement of the elements).

(b) *Populating reported data records with data elements.* Data records reported under paragraph (a) of this section shall include the following data elements:

- (1) An identifier assigned by the Commission to the clearing organization;
- (2) The identifier assigned by the clearing organization to the clearing member;
- (3) The identifier assigned by the clearing organization for a cleared product;
- (4) The reporting day;
- (5) A proprietary or clearing member customer account indicator;
- (6) The futures equivalent month;
- (7) The commodity reference price;
- (8) Gross long swap positions;
- (9) Gross short swap positions;
- (10) A swaption put or call side indicator;
- (11) A swaption expiration date;
- (12) A swaption strike price;
- (13) Gross long non-delta-adjusted swaption positions; and
- (14) Gross short non-delta-adjusted swaption positions.

(c) *End of reporting day data.* For all futures equivalent months, clearing organizations shall report end of reporting day settlement prices for each cleared product and deltas for every

## Commodity Futures Trading Commission

## § 20.5

unique swaption put and call, expiration date, and strike price.

### § 20.4 Reporting entities.

(a) *Consolidated accounts.* Each reporting entity shall combine all paired swap and swaption positions:

(1) That are principal positions (swaps and swaptions to which the reporting entity is a direct legal counterparty), in a single consolidated account that it shall attribute to itself; and

(2) That are positions of the reporting entity's counterparty in a single consolidated account that it shall attribute to that specific counterparty.

(b) *Reporting data records.* Reporting entities shall report to the Commission, for each reporting day, and separately for each reportable position in a consolidated account described in paragraphs (a)(1) and (a)(2) of this section, unique groupings of the data elements in paragraph (c) of this section (to the extent that there are such corresponding elements), in a single data record, so that each reported record is distinguishable from every other reported record (because of differing data values, as opposed to the arrangement of the elements).

(c) *Populating reported data records with data elements.* Data records reported under paragraph (b) of this section shall include the following data elements:

(1) An identifier assigned by the Commission to the reporting entity;

(2) An identifier indicating that a principal or counterparty position is being reported;

(3) A 102S identifier assigned by the reporting entity to its counterparty;

(4) The name of the counterparty whose position is being reported;

(5) The reporting day;

(6) If cleared, the identifier for the cleared product assigned by the clearing organization;

(7) The commodity underlying the reportable positions;

(8) The futures equivalent month;

(9) A cleared or uncleared indicator;

(10) A clearing organization identifier;

(11) The commodity reference price;

(12) An execution facility indicator;

(13) Long paired swap positions;

(14) Short paired swap positions;

(15) A swaption put or call side indicator;

(16) A swaption expiration date;

(17) A swaption strike price;

(18) Long non-delta-adjusted paired swaption positions;

(19) Short non-delta-adjusted paired swaption positions;

(20) Long delta-adjusted paired swaption positions (using economically reasonable and analytically supported deltas);

(21) Short delta-adjusted paired swaption positions (using economically reasonable and analytically supported deltas);

(22) Long paired swap or swaption notional value; and

(23) Short paired swap or swaption notional value.

### § 20.5 Series S filings.

(a) *102S filing.* (1) When a counterparty consolidated account first becomes reportable, the reporting entity shall submit a 102S filing, which shall consist of the name, address, and contact information of the counterparty and a brief description of the nature of such person's paired swaps and swaptions market activity.

(2) A reporting entity may submit a 102S filing only once for each counterparty, even if such persons at various times have multiple reportable positions in the same or different paired swaps or swaptions; however, reporting entities must update a 102S filing if the information provided is no longer accurate.

(3) Reporting entities shall submit a 102S filing within three days following the first day a consolidated account first becomes reportable or at such time as instructed by the Commission upon special call.

(b) *40S filing.* Every person subject to books or records under § 20.6 shall after a special call upon such person by the Commission file with the Commission a 40S filing at such time and place as directed in the call. A 40S filing shall consist of the submission of a Form 40, which shall be completed by such person as if any references to futures or option contracts were references to paired swaps or swaptions as defined in § 20.1.