

§ 20.5

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.

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§ 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.

§ 20.6 Maintenance of books and records.

(a) Every clearing organization shall keep all records of transactions in paired swaps or swaptions, and methods used to convert paired swaps or swaptions into futures equivalents, in accordance with the requirements of § 1.31 of this chapter.

(b) Every reporting entity shall keep all records of transactions in paired swaps or swaptions, and methods used to convert paired swaps or swaptions into futures equivalents, in accordance with the requirements of § 1.31 of this chapter.

(c) Every person with equal to or greater than 50 gross all-months-combined futures equivalent positions in paired swaps or swaptions on the same commodity shall: