

ESMA Fields - to be populated

			Field 33 - Fixed rate of leg 1	Field 34 - Fixed rate of leg 2	Field 35 - Fixed rate day count	Field 36 - Fixed leg payment frequency	Field 37 - Floating rate payment frequency	Field 38 - Floating rate reset frequency	Field 39 - Floating rate of leg 1	Field 40 - Floating rate of leg 2
			An indication of the fixed rate leg 1 used, if applicable. (Interest Rates only)	An indication of the fixed rate leg 2 used, if applicable. (Interest Rates only)	The actual number of days in the relevant fixed rate payer calculation period, if applicable. (Interest Rates only)	Frequency of payments for the fixed rate leg, if applicable. (Interest Rates only)	Frequency of payments for the floating rate leg, if applicable. (Interest Rates only)	Frequency of floating rate leg resets, if applicable. (Interest Rates only)	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. (Interest Rates only)	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. (Interest Rates only)
Code	Product	Nar MIC								
21	10-Year T-Note Futures	CBOT	6	'Blank'	Actual/365	6M	'Blank'	'Blank'	'Blank'	'Blank'
25	5-Year T-Note Futures	CBOT	6	'Blank'	Actual/365	6M	'Blank'	'Blank'	'Blank'	'Blank'
21	10-Year T-Note Options	CBOT	6	'Blank'	Actual/365	6M	'Blank'	'Blank'	'Blank'	'Blank'