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|  | three character alphabetic ISO 4217 currency code).  |  |   |
| Rounded notional or principal amount 2 | <p>The total rounded currency amount or quantity of units of the underlying asset. The notional or principal amounts for the publicly reportable swap transactions, including block trades and large notional off-facility swaps, shall be reported and rounded amounts shall be publicly disseminated pursuant to § 43.4.</p> <p>Each notional or principal amount (if there is more than one) should be labeled (<u>e.g.</u>, 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the notional or principal amount is applicable.</p> <p>If there are more than two notional or principal amounts, then each additional notional or principal amount shall be reported in the same manner.</p> | 45.....<br>( <u>e.g.</u> , 45 may represent 45 million of the notional currency 2) | Information needed to identify the size of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap transaction.      |
| Payment frequency 1                    | An integer multiplier of a time period describing how often the parties to the publicly reportable swap transaction exchange payments associated with each party's obligation under the publicly reportable swap   | 2M.....<br>( <u>e.g.</u> , payment would occur every two months)                   | Information needed to identify the pricing characteristic of the publicly reportable swap transaction and to help market participants and the public evaluate the price of the publicly reportable swap |