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and Futures Industry Association
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Document History

Revision	Date	Author	Revision Comments
0.1	April 2, 2012	Dean Kauffman, Brook Path Partners, Inc.	Initial draft.
0.2	April 3, 2012	Dean Kauffman, Brook Path Partners, Inc.	Update flows. Verify that tables match the final rules. Capture Lisa's feedback.
0.3	April 7, 2012	Dean Kauffman, Brook Path Partners, Inc.	Capture feedback and issues from 4/4 and 4/5 conferences. Complete Part 45 tables for FX, IRS and Commodity Swaps.
0.4	April 13, 2012	Dean Kauffman, Brook Path Partners, Inc.	Capture feedback and issues from 4/9 and 4/11 conferences. Subsequently: 1) changed sub-asset class for other commodity swaps to ProductComplex(1227), 2) added the other applicable FX SecurityTypes, 3) changed notional ccy2 to @SettlCcy and notional amt2 to @CalcCcyLastQty for FX, 4) added @RptScope to identify public vs. private report, added currency and notional to the PaymentStream component and 5) reconciled option types with the current FX options proposal and added gap values.
0.5	April 18, 2012	Dean Kauffman, Brook Path Partners, Inc.	Capture feedback and issues from 4/13 and 4/15. Fixed Attribute names for USI tags in the <Alloc> group. Added "Intend to clear" enum to @Clrd. Added product type, taxonomy and reporting regimes issue from Niranjana. Replaced TrdRiskIndicators with some custom and some standard fields. Remodeled PaymentStream component.
0.6	April 25, 2012	Dean Kauffman, Brook Path Partners, Inc.	Capture feedback and issues from 4/17 and 4/20 particularly feedback from CFTC.
0.7	April 30, 2012	Dean Kauffman, Brook Path Partners, Inc.	Replace flow diagrams. Replace @Scope with @RegRptTyp. Add reporting party's role in the trade. Fix typos.
0.8	May 2, 2012	Dean Kauffman, Brook Path Partners, Inc.	Update business flow with current ISDA document. Replaced @TrdID and @OrigTrdID with new <RegTrdID> component. Supplied ID-chaining diagram.
0.9	May 4, 2012	Dean Kauffman, Brook Path Partners, Inc.	Fill in GTC tables. Capture various new attributes from CME. Resolve embedded option issue.
0.10	May 11, 2012	Dean Kauffman, Brook Path Partners, Inc.	Update based on 5/4 feedback: Added TrdContinuation values, moved MixedSwapInd to base, added Backloaded, ConfirmationMethod, VerificationMethod, OffMarketPrice and MandatoryClearing to base. Add <RegTradeID> component to Part43. Updated <PaymentStreamsGrp> component based on Robert's research and added embedded

Revision	Date	Author	Revision Comments
			components. Added <SwapStreamsGrp>, <StubsGrp> and Leg versions of all three. Updated the sample to match component changes and to have two sides.
1.1	May 23, 2012	Dean Kauffman, Brook Path Partners, Inc.	Revised <PaymentStream> to conform to new party linkage. Resynced GTC tables, Part 43/45 tables and samples. Proposed revision to <RegTrdID>.
1.2	May 25, 2012	Dean Kauffman, Brook Path Partners, Inc.	Added <Provision> and its sub-components. Merged in Ryan's Abbreviations table but not the changes it implies. Made terminology consistent for "End user exception" and "Clearing requirement exception" – they're the same. Removed tables, and appendix for FX and Commodities.
1.3	May 28, 2012	Dean Kauffman, Brook Path Partners, Inc.	Cleaned up abbreviations, added Robert's final additions to <PaymentStream> etc. for IRS. Removed control language. Added component roadmap.
1.4	May 30, 2012	Lisa Taikitsadaporn, Brook Path Partners, Inc.	Revised based on May 30, conference call. Moved PaymentsGrp out of the Instrument component. Added PaymentText field to PaymentsGrp. Removed LegPaymentGrp component from InstrumentLeg.
1.5	June 11, 2012	Dean Kauffman, Brook Path Partners, Inc.	Captured changes recommended in 6/6 discussion. Collapsed <PaymentParties> and <PaymentSplitSettlParties> into a common component
1.6	June 13, 2012	Dean Kauffman, Brook Path Partners, Inc.	Began adding elements for credit swaps based on Robert's research.
1.7	June 18, 2012	Dean Kauffman, Brook Path Partners, Inc.	Complete mapping credit swaps. Add IRS mapping table.
1.8	June 20, 2012	Dean Kauffman, Brook Path Partners, Inc.	Complete IRS mapping table. Move CDS <ProtectionTermsGrp> and <SettlTerms> to <Instrument>. Use current UpfrontPx field rather than a <Payment> component. Reconcile Part 43 and 45 requirement tables.
1.9	June 27, 2012	Lisa Taikitsadaporn & Dean Kauffman, Brook Path Partners, Inc.	Cleanup. Updated flow diagrams. Moved UpfrontFee back to the <PaymentGrp> component. Synchronized <Instrument> and <UnderlyingInstrument>. Added <Documentation> elements to trade mapping tables and Data Dictionary. Still need to add <FinancingDetails>.
1.10	June 29, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add <FinancingDetails> component table. Move RefEntity and RefIndex to <Instrmt> keeping RefObligations and members of index in <Undly>. Move ContractMatrix fields to <FinancingDetails>.

Revision	Date	Author	Revision Comments
			Add tags for payment stream fixed amount and currency. Still need to support CDS Baskets - <Instrmt> & <Undly>. 7/2/2012 Done.
2.0	July 2, 2012	Dean Kauffman, Brook Path Partners, Inc.	Changed abbreviation "Quot" to "Qte". Added modeling figures to appendix F. Added ObligationID and ObligationIDSource to UnderlyingInstrument. Restructured ProtectionTerms to reflect hierarchical nature of events. Removed comments from message and component tables (not change-tracked) – GTC wants them only in Data Dictionary unless they're an override. Changed the names of the cross reference tags in <ProtectionTermsGrp>, <CashSettlTermsGrp> and <PhysicalSettlTermsGrp> from "ID" to "Ref".
2.1	July 6, 2012	Dean Kauffman, Brook Path Partners, Inc.	Added FpML Documentation elements, etc.
2.2	July 9, 2012	Dean Kauffman, Brook Path Partners, Inc.	Rename new String elements called "Type" to "Desc". Add parallel "Adjusted" and "Unadjusted" dates.
2.3	July 11, 2012	Dean Kauffman, Brook Path Partners, Inc.	Unabbreviated tags in preparation for GTC submission – Addl, Cnvt, Ctr, Dlvrbl, Init, Oblig, Pmt, Prov, Sched, Strm (not change tracked). Fixed up FIXML abbreviations for "Ref" fields. Synchronized payment stream date attributes with FpML. Added a few missing fields found in comparing to schema.
2.4	July 16, 2012	Dean Kauffman & Lisa Taikitsadaporn, Brook Path Partners, Inc.	Reorganize PaymentStream components. Filled gaps in SwapSchedulesGrp for steps. Reorganize Provision components. Changed description of StepRelativeTo to include both StepRate and StepOffsetValue. Added enums of "Principal exchange", "Novation/Termination" and each individual provision type to PaymentType. Added FutureValueNotional, CalculationPeriodNumberOfDays, FutureValueDateAdjusted and InflationIndexSource to PaymentStreamFixedRate. Moved DiscountRate and DiscountRateDayCount to the main PaymentStream and added DiscountType. Added RateMultiplier, RateTreatment, CapRate, CapRateBuySide, CapRateSellSide, FloorRate, FloorRateBuySide, FloorRateSellSide, InitialRate, RoundingDirection, RatePrecision, AvgMethod and NegRateTreatment to PaymentStreamFloatingRate. Removed RateTreatment, RoundingDirection, RatePrecision, AvgMethod and NegRateTreatment from SwapSchedule. Added PeriodSkip, BoundsFirstDate and BoundsLastDate to ProvisionOptionExerciseDates for Bermuda.

Revision	Date	Author	Revision Comments
			Revised the samples based on hierarchical PaymentStream. Clean up edits of abbreviations to component names to be inline with new abbreviation conventions.
2.5	July 18, 2012	Dean Kauffman & Lisa Taikitsadaporn, Brook Path Partners, Inc.	Reversed 2 sets of component name changes (cleanup) from 2.4. Added Initial Interim and Final PrincipalExchange Booleans to PaymentStreams. Enhanced Business Centers descriptions including URL to code list. Enhanced description of Roll Convention including elaboration of enum values. Replaced PartyRole Exercise notice party with Receiver of exercise notice and Sender of exercise notice. Added many new fields to StubGrp and SwapScheduleGrp. Added RateSpreadType (long/short) everywhere. Moved SettlRateDisrptFallback to NonDlvrblSettlTerms. Added FixingDatesRelativeTo and new <ExFixingFixingDateGrp> component to NonDlvrblSettlTerms. Moved Schedule rate sources into repeating groups modeled after the existing one in FIX. Added <ProvisionOptionExerciseFixedDateGrp> for specifying an array of predetermined exercise dates for the Bermuda style.
2.6 Public Comment Period Chanages	August 24, 2012	Dean Kauffman & Lisa Taikitsadaporn, Brook Path Partners, Inc.	Changes due to public comment via public forum and private feedback from implementers. <ul style="list-style-type: none"> - Added ClearedIndicator(1832) to TCR. - Added ClearingIntention(tbd) to TCR. - Added TradeClearingInstruction(tbd) to TCR - Added PaymentSettlPartyRoleQualifier to PaymentSettlParties component to allow for qualifying the PaymentSettlPartyRole value. - Renamed PaymentStreamPaymentRelativeTo to PaymentStreamPaymentDateRelativeTo. - Changed all RelativeTo fields from String to int and added values. - Removed "StartDate" from ProvisionOptionExerciseStartDateBusinessCenters and -DayConvention so that they apply to all exercise dates. - Changed the component name ProvisionCashSettlValueDates to singular. - Deleted PaymentPayAccount and PaymentReceiveAccount – they belong in the PtySubID component. - Added SettlRatePostponementCalculationAgent to SettlRateDisruptionFallbackGrp components. - Reorganized components so that there is a required field at the top – ProvisionOptionExerciseFixedDateGrps and PaymentStreamNonDeliverableExFixingFixingDate Grps.

Revision	Date	Author	Revision Comments
			<ul style="list-style-type: none"> - Split ProvisionCashSettlPaymentDateGrps so that there's a required field in the repeating group – the base component does not repeat. - Deleted PaymentSettlDepository – it's the "Beneficiary's bank or depository instituion" in the <Pty> repeating group. - Replaced many lists of ISDA enums with URL references. - Revised description and added FpML link to many BusinessCenter fields. - Changed the new "Type" tokens in the Obligation, Event and Stip components to CamelCaps. - Synced Stipulations with UnderlyingStipulations. - Reorganized and renamed the swap stream components according to refactoring of components. - Moved option premium payment to new PaymentGrp component. - Updated model diagrams with new StreamGrp component name. - Revised to implement risk taxonomy policy. - Cross references were renamed XID and XIDRef and added new FIX and FIXML data types to support these. - Revised sample existing messages and added CME's samples to Appendix D. - Removed changes for SecuritySubType and added new fields to express risk exposure taxonomy (AssetClass, AssetSubClass, AssetType, etc.) and description on subject in section 2.3. - Renamed EntityDesc to ReferenceEntityType, EquityID and EquityIDSource to ConvertibleBondEquityID and ConvertibleBondEquityIDSource for clarity. - Moved the following fields within the following repeating group components to be first field to satisfy tag-value requirement: <ul style="list-style-type: none"> CashSettlTermGrp: CashSettlCurrency PhysicalSettlTermGrp: PhysicalSettlCurrency ProtectionTermGrp: ProtectionTermNotional
2.7	September 26, 2012	Dean Kauffman, Brook Path Partners, Inc.	<ul style="list-style-type: none"> - Based on implementation feedback, change made to correct the location of where accrual days are expressed and renamed to clarify PaymentStreamCalculationPeriodNumberOfDays, LegPaymentStreamCalculationPeriodNumberOfDays, and UnderlyingPaymentStreamCalculationPeriodNumberOfDays to PaymentStreamAccrualDays, LegPaymentStreamAccrualDays and UnderlyingPaymentStreamAccrualDays, and moved them from <PaymentStreamFixedRate>, <LegPaymentStreamFixedRate>, and

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			<UnderlyingPaymentStreamFixedRate> components to <PaymentStream>, <LegPaymentStream>, and <UnderlyingPaymentStream> components. - Added acknowledgement for FpML.
<u>ASBUILT</u>	<u>October 2, 2012</u>	<u>Lisa T., Rich S.</u>	<u>ASBUILT</u> Made changes based on build issues: - SPEC-735 - renamed SwapType, LegSwapType and UnderlyingSwapType to SwapClass, LegSwapClass and UnderlyingSwapClass to resolve collision with LegSwapType with existing field tag 690. - SPEC-736, SPEC-742, SPEC-744 - removed duplicate fields xxxNonDeliverableFxFixingFixingDateBuinessDayConvention from components as they are duplicates with xxxNonDeliverableFixingDatesBusinessDayConvention - SPEC-738, SPEC-743, SPEC-744 - removed duplicate fields xxxNonDeliverableFxFixingFixingDateBusinessCenters from components as they are duplicates with xxxNonDeliverableFixingDateBusinessCenters - SPEC-739 - removed duplicate field LegProvisionCashSettlCalculationAgent from component as it duplicates with LegProvisionCalculationAgent - SPEC-741 - Changed incorrect component name of UnderlyingPaymentStreamUnderlyingPaymentDates to UnderlyingPaymentStreamPaymentDates in the UnderlyingPaymentStream component.
	<u>October 3, 2012</u>	<u>Lisa T.</u>	Additional edits to make corrections identified in SPEC-745, SPEC-746, SPEC-747, SPEC-748
	<u>October 4, 2012</u>	<u>Lisa T.</u>	- Added to DD entry to resolve SPEC-368 to correct the data type for SideLastQty(1009). - Corrected issue found with naming of xxxPaymentStreamFixedAmountCurrency, changed to xxxPaymentStreamRateOrAmountCurrency. Clarified field descriptions, added specific field usage text in components.
	<u>October 9, 2012</u>	<u>Lisa T.</u>	Based on additional implementation feedback: - Changed *RateSpreadType to *RateSpreadPositionType and modified the description to reflect it is the position type the rate spread is applied to. - Added "reporting entity" as a new PartyRole as original mapping of reporting party to existing PartyRole=92 (reporting market center) is incorrect use of existing role. Updated mapping tables.

Revision	Date	Author	Revision Comments
			<ul style="list-style-type: none"> - Added <u>grouping elaboration to PartyDetailRoleQualify to include Beneficiary for the new qualifier value "Bank"</u> - Added <u>missing PaymentRate to the PaymentGrp.</u> Added <u>description to the data dictionary.</u>
	<u>October 15, 2012</u>	<u>Dean Kauffman, Brook Path Partners, Inc.</u>	<ul style="list-style-type: none"> - <u>Changed all BusinessCenters from MultiStringValue to repeating groups.</u> - <u>Added usage text to Roll and Day Convention fields.</u> - <u>Added Instrument-level <DateAdjustment> component.</u> - <u>Removed 3 BusinessCenters fields no longer referenced. Fixed some abbreviations.</u>
	<u>October 18, 2012</u>	<u>R. Shriver</u>	<ul style="list-style-type: none"> Removed <u>NonDeliverableFixingDateBusinessCenters from data dictionary. Field was previously removed from the component</u> <u>PaymentStreamNonDeliverableSettlTerms.</u>
	<u>October 17, 2012</u>	<u>Dean Kauffman, Brook Path Partners, Inc.</u>	<ul style="list-style-type: none"> - <u>Changed CashSettlDealers and ProtectionTermEventSources from MSVs to repeating groups.</u> - <u>Updated Figure 12 to better illustrate the usage of the RegulatoryTradeIDGrp component</u>
	<u>October 31, 2012</u>	<u>Dean Kauffman, Brook Path Partners, Inc.</u>	<ul style="list-style-type: none"> - <u>Replaced PaymentRate and PaymentPercentage with PaymentPrice and PaymentPriceType based on feedback to provide more flexibility for other asset types.</u> - <u>Removed PaymentInitialPoints field as it is no longer needed.</u>
	<u>November 8, 2012</u>	<u>Dean Kauffman, Brook Path Partners, Inc.</u>	<ul style="list-style-type: none"> - <u>Renamed PaymentSettlMethod to PaymentMethod to avoid confusion with SettlMethod(1193).</u> - <u>Changed all FxFixing to Fixing and all FxFixng to FxFixng.</u> - <u>Extended the renaming of <ProtectionTermEventSourceGrp> and its fields to <ProtectionTermEventNewsSourceGrp>.</u> - <u>Added specific values 1-30 for RollConvention fields.</u> - <u>Fixed minor typos.</u>
	<u>November 12, 2012</u>	<u>R. Shriver</u>	<ul style="list-style-type: none"> - <u>Renamed UnderlyingReferenceEntityDesc to UnderlyingReferenceEntityType and abbreviated name to RefEntityType for consistent naming.</u>
	<u>November 18, 2012</u>	<u>R. Shriver</u>	<ul style="list-style-type: none"> - <u>Removed Asian enumeration from ExerciseStyle(1194) enumeration values.</u> - <u>Inserted description of SecuritySubType(762) to note Asian when equal to "OPT".</u>
	<u>November 28, 2012</u>	<u>R. Shriver</u>	<ul style="list-style-type: none"> - <u>Merged similar fields to PaymentMethod(492) and added enumerations for CHIPS, S.W.I.F.T., CHAPS, SIC and euroSIC.</u>
	<u>December 10, 2012</u>	<u>R. Shriver</u>	<ul style="list-style-type: none"> - <u>Changed the field naming for several fields from Quotation to Quote to achieve naming consistency.</u> - <u>Changed field name</u>

Revision	Date	Author	Revision Comments
			<u>UnderlyingPaymentStreamCalculationPeriodNumberOfDays to UnderlyingPaymentStreamAccrualDays</u> - Changed field name <u>ProtectionTermEventNewsSource(40189) to singular (dropped trailing "s").</u>
	<u>Deember 13, 2012</u>	<u>R. Shriver</u>	- Changed the data type for <u>MixedSwapIndicator(1929) to Boolean (from int) and removed the enumerations. Clarified the definition of fields ending in Period and Unit and inserted their mutual dependency in the component reference section.</u> - Revised enumeration values for <u>AssetSubClass(1939), ProtectionTermObligationType(40202), ProtectionTermEventType(40192) to make enumeration case consistent with FIX specification standards and guidelines.</u>
	<u>January 3, 2013</u>	<u>R. Shriver</u>	- Added <u>RateSource and ReferencePage plus Source</u> components to replace <u>SettlRateOption</u> fields. Replaced: <u>LegPaymentStreamNonDeliverableSettlRateOption(40366), LegSettlRateOption(40904), PaymentStreamNonDeliverableSettlRateOption(40824), SettlRateOption(40087), and UnderlyingPaymentStreamNonDeliverableSettlRateOption(40655) fields.</u> - Renamed fields with names ending in <u>Ccy</u> to spell out <u>Currency</u> (<u>UnderlyingPaymentStreamNonDeliverableRefCurrency(40648) and PaymentStreamNonDeliverableRefCurrency(40817)</u>)
	<u>January 28, 2013</u>	<u>Lisa T.</u>	- SPEC-795 - misunderstanding of business requirements error corrected in <u>CashSettlTermGrp</u> component - replaced <u>CashSettlValuationDate</u> with <u>CashSettlValuationFirstBusinessDayOffset</u> , and added <u>CashSettlValuationSubsequentBusinessDaysOffset</u> and <u>CashSettlNumOfValuationDates</u> - added <u>Subsequent</u> abbreviation term - SPEC-780 - removed "Currency" when it appears in field/component names with "Fixing" (i.e. "CurrencyFixing" becomes just "Fixing" a part of the field/component name) - clean up item. - SPEC-800 - renamed <u>LegEventGrp</u> component to <u>LegEvtntGrp</u> to be consistent with original <u>EvtntGrp</u>
	<u>January 31, 2013</u>	<u>Lisa T.</u>	- typo edits per SPEC-810, SPEC-806, SPEC-801 and SPEC-795
	<u>February 5, 2013</u>	<u>Lisa T.</u>	- Moved <u>UnderlyingProtectionTermXIDRef</u> and <u>UnderlyingSettlementTermXIDRef</u> to lower position in <u>UnderlyingInstrument</u> component and

Revision	Date	Author	Revision Comments
			<u>reassigned tag numbers (SPEC-827)</u>
	<u>February 12, 2013</u>	<u>Lisa T.</u>	- <u>Corrected FIXML abbr. for the term "Floor" to be "Flr", an abbr already in use (SPEC-844)</u>
	<u>February 18, 2013</u>	<u>Lisa T.</u>	- <u>Added ProvisionCashSettlQuoteSource and LegProvisionCahsSettlQuoteSource components to properly allow for the specifying an information source and reference page at the source. Originally modeled incorrectly. Existing ProvisionCashSettlQuoteSource and LegProvisionCashSettlQuoteSource fields were moved into their respective components. (SPEC-883)</u>
	<u>February 19, 2013</u>	<u>Lisa T.</u>	- <u>corrected the component name and FIXML abbreviate for LegProvisionCashSettlValueDates and ProvisionCashSettlValueDates (SPEC-902)</u>
	<u>February 27, 2013</u>	<u>Lisa T.</u>	- <u>minor missed typo corrects to ASBUILT per SPEC-780</u> - <u>Edits made due to SPEC-933 to SPEC-935 typos and clarification to DD descriptions.</u>
	<u>July 8, 2013</u>	<u>Lisa T.</u>	- <u>due to implementation feedback, data type change to EventDate(866) field (and the new mirror fields in Leg and Underlying versions) was reverted back to LocalMktDate data type. New fields, EventMonthYear(2340td) (and the mirror fields in Leg and Underlying versions) were added to accommodate event "date" expressed as month-year with optional week of month or day of month.. New fields uses MonthYear datatype. (SPEC-1014)</u>
	<u>Sept. 12, 2013</u>	<u>Lisa T.</u>	- <u>implementation feedback, removed "Total return" as an enum value for AssetSubClass(1939) and added new value "TRS" for "Total Return Swap" to SecurityType(167) (SPEC-1024)</u>
	<u>May 30, 2014</u>	<u>Rich Shriver</u>	<u>Changed the abbreviated names for CashSettlRecoveryFactor(40035) and LegProvisionOptionExerciseStartDateAdjusted(40487) per Jira SPEC-1355 and 1369.</u>

1 Introduction

The Dodd-Frank Act's 17 CFR Part 45 requires clearing houses, swap dealers and major swap participants to report all swap transactions to Swap Data Repositories (SDRs) whether cleared or uncleared. Part 45 data are to be made accessible to the regulators (i.e. CFTC) by the SDRs. 17 CFR Part 43 in turn implements the rules for SDRs to disseminate real-time information on swap transactions to the public. The immediate implementation of data access for both will likely be portals setup by the SDRs.

The Dodd-Frank Act anticipates that regulators and market participants will use data provided by SDRs to analyze the swaps market. Certain swap transaction and pricing data would be used to enhance price discovery and transparency. These data would include asset class, date and time of execution, notional size and price. Other information proposed to be required to be submitted to SDRs would help regulators monitor the market for systemic risk, but would not be made public. This information would include unique legal entity identifiers and "data elements necessary to calculate the market value of a transaction."

The FIX Protocol is widely used for electronic trading and has significant industry support in clearing applications. In addition XML representation is the preferred document format among the clearing community. Thus FIXML is a preferred syntax for complying with the new regulations. The current document attempts to map the reporting requirements of Parts 43 and 45 to FIX in order to identify gaps and resulting in extension recommendations.

The requirements for Part 45 identify four distinct asset classes for reporting – Credit & Equity Swaps, Foreign Exchange Transactions, Interest Rate Swaps and Other Commodity Swaps. Based on time constraints and the size of the analysis task this proposal focuses on Credit and Rates leaving FX and Commodities to a follow-up proposal.

The published final rules can be found at the following URLs:

17 CFR Part 43: <http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2011-33173a.pdf>

17 CFR Part 45: <http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2011-33199a.pdf>

1.1 Acknowledgments

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1.2 Working Group Participants

The participants who have actively contributed to this gap analysis and provided feedback, clarification and their expertise included representatives from the following firms:

- Credit Suisse
- CME Group

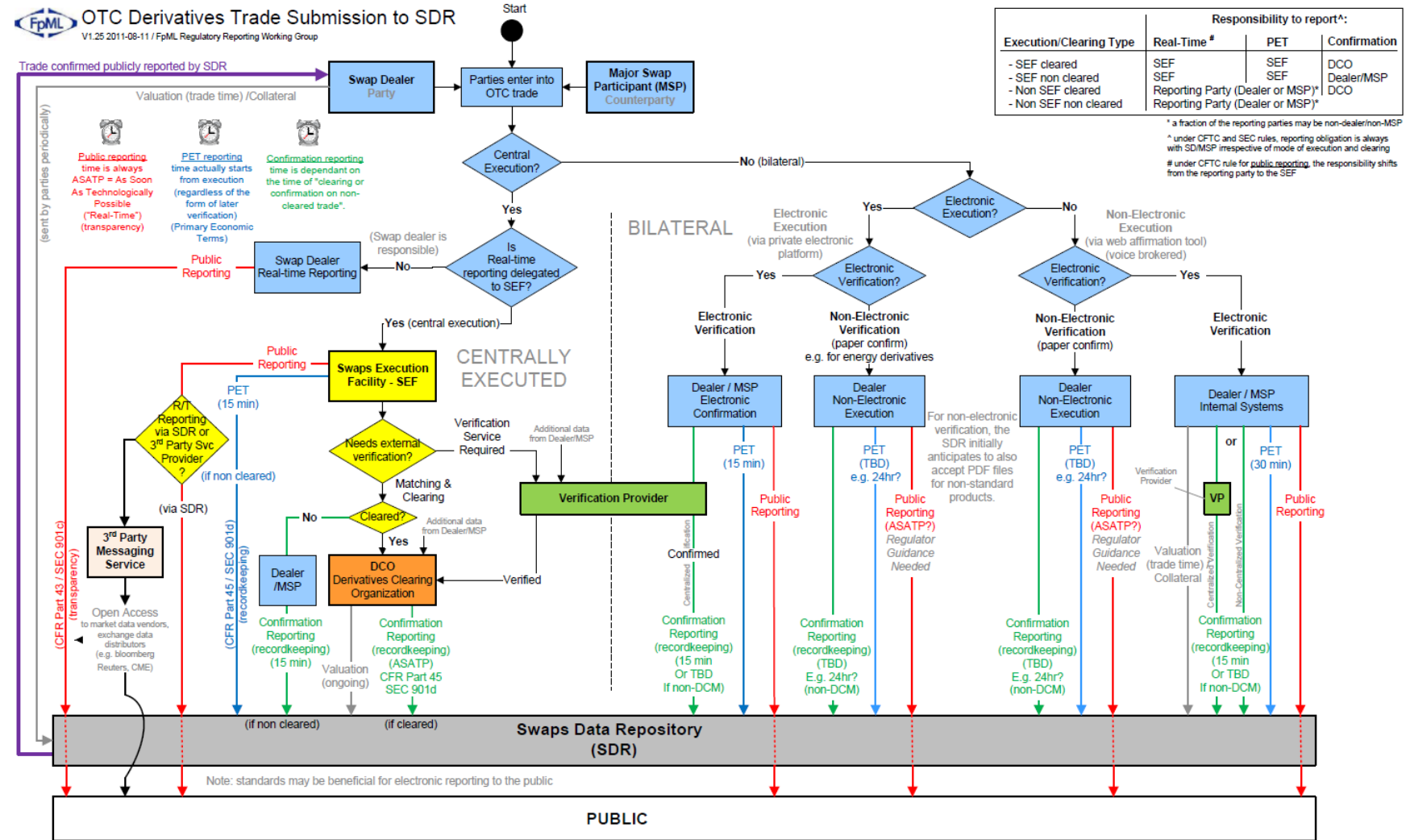
- DTCC
- ICE
- JP Morgan Chase

2 Business Workflow

The CFTC rules currently does not stipulate any particular business workflow aside from stating that completed swaps trades must be reported to an appropriate CFTC approved swaps data repository (SDR). Market participants and swaps execution facilities are required to report completed trades to the appropriate SDR. A particular SDR may only accept trades of certain asset types. Reporting is required of centrally executed, whether cleared or not, and bilateral trades

The following ISDA/FpML diagram is correct as of August 2011, and shows a summary of the timings of the required reporting to the SDR by market participants.

Figure 1. Part 43 and 45 Reporting – Business Workflow



2.1 Design Model

This gap analysis is conducted with an understanding that for regulatory trade reporting all aspects of a swaps trade must be reported. In the working group's discussion with representatives from the CFTC, it was made clear that all information in the trade must be reported, particularly to meet Part 45 requirements. The approach the group took is to look to FpML as a basis for understand the types of data elements needed to express OTC swaps transactions, and to also leverage the experience of the working group participants.

The diagrams in Figure 2 to Figure 5 illustrate how concepts from the FpML Protocol were met within the FIX Protocol design.

Figure 2: Model of CDS Single Name

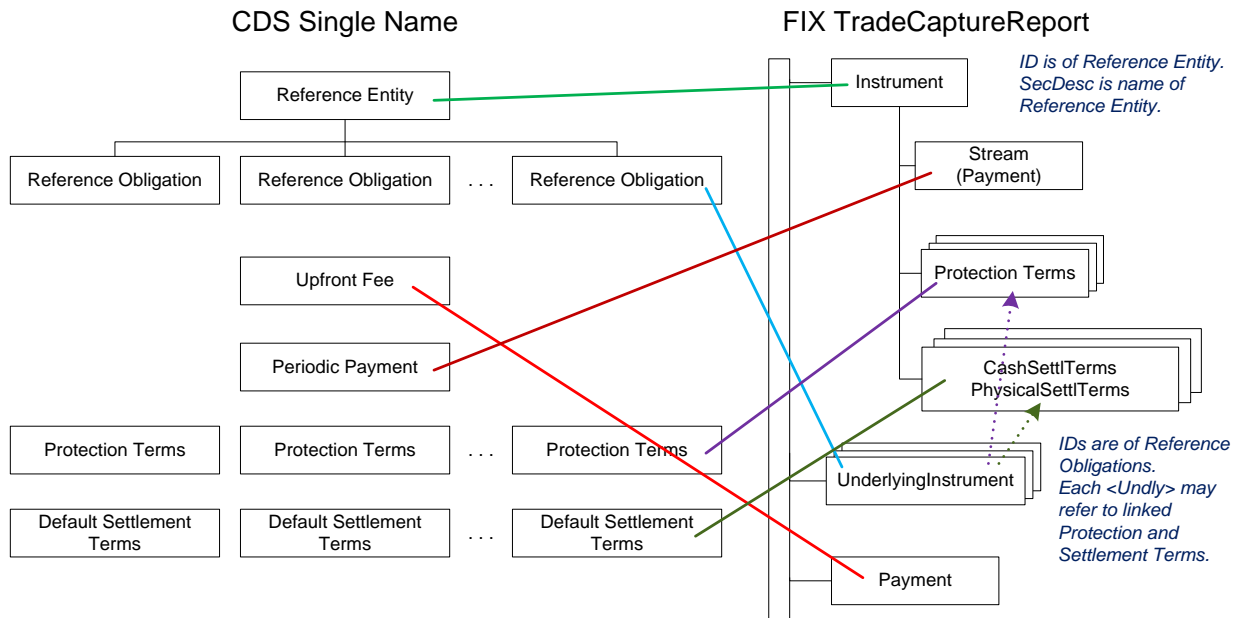


Figure 3. Model of CDS Index

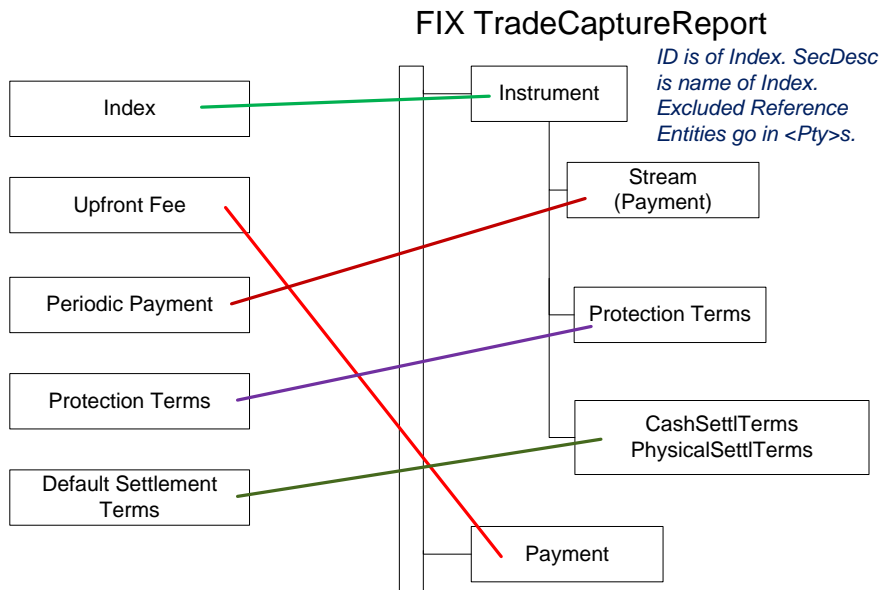


Figure 4. Model of CDS Basket

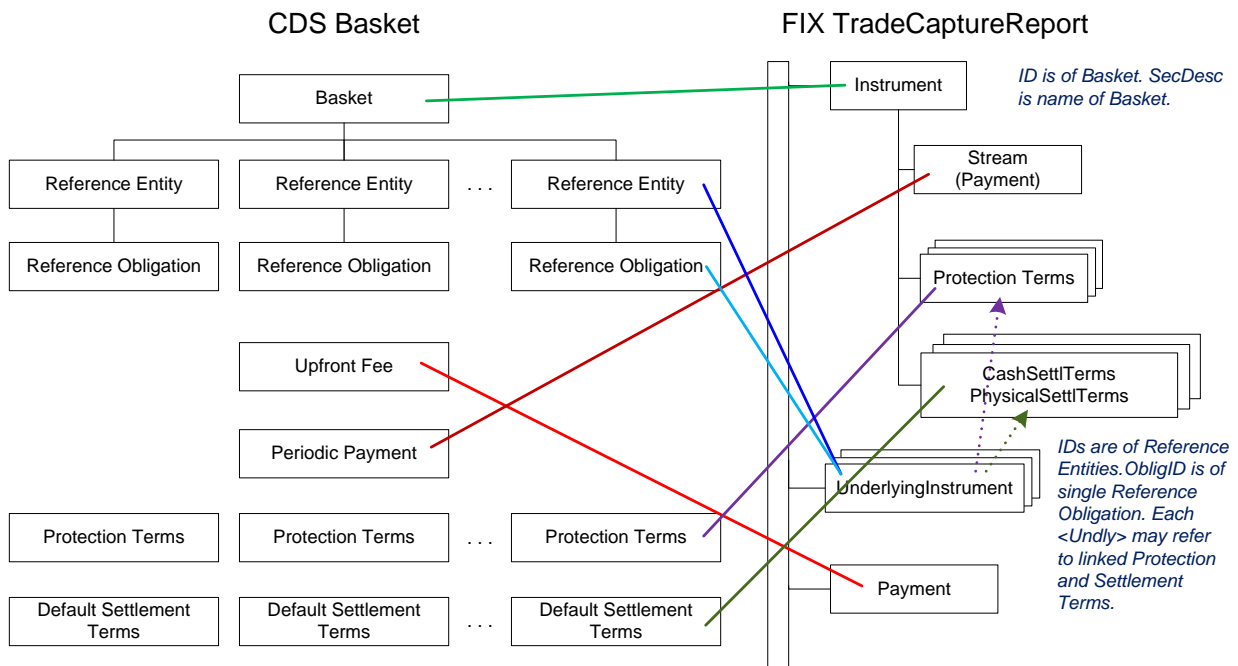
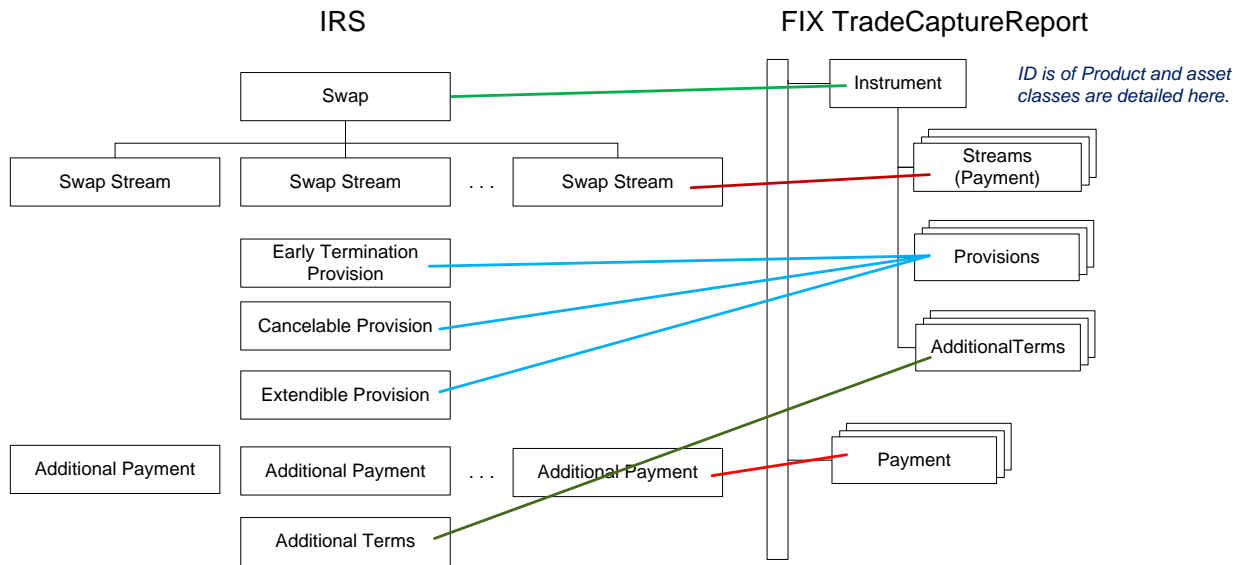


Figure 5. Model of IRS



2.2 Proposed Changes

The proposed changes in this gap analysis is rather extensive. They compose predominantly of additions to the existing FIX instrument related component blocks. The next set of diagrams in (...) illustrate the existing components that were affected by these additions, as well as the new component being introduced and where they fit in with each other. Note that in all the figures not all of the components in the TradeCaptureReport(35=AE) message or existing components are shown. The color coded legend are as follows:

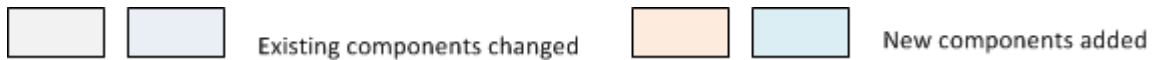


Figure 6: Changes to the TradeCaptureReport

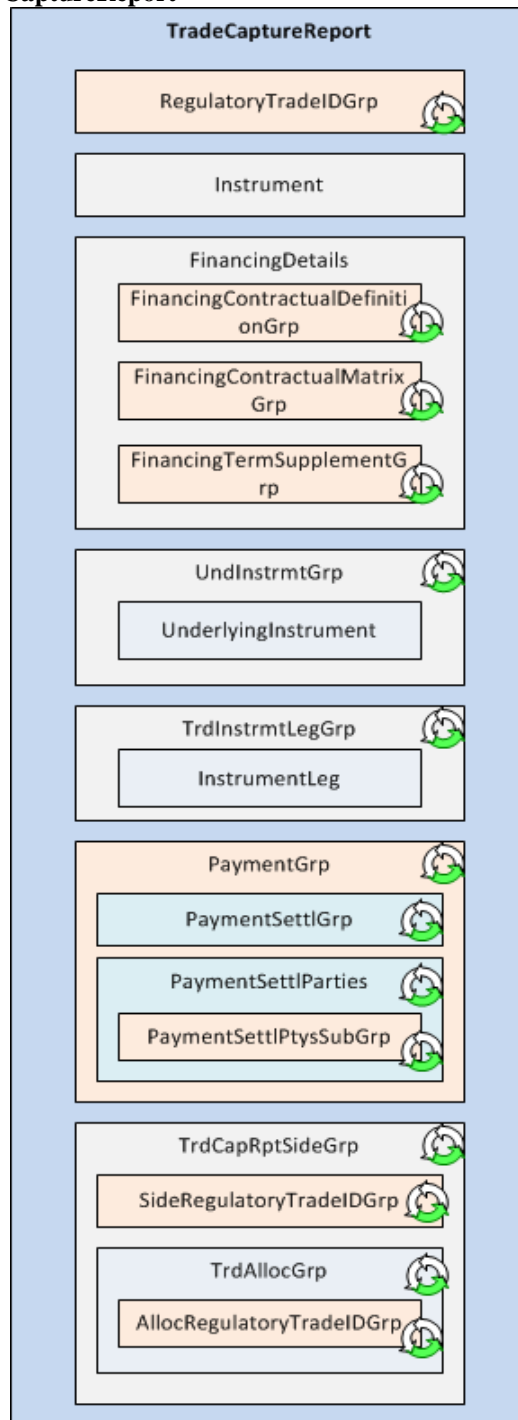


Figure 7: Changes to the Instrument, UnderlyingInstrument and InstrumentLeg Components

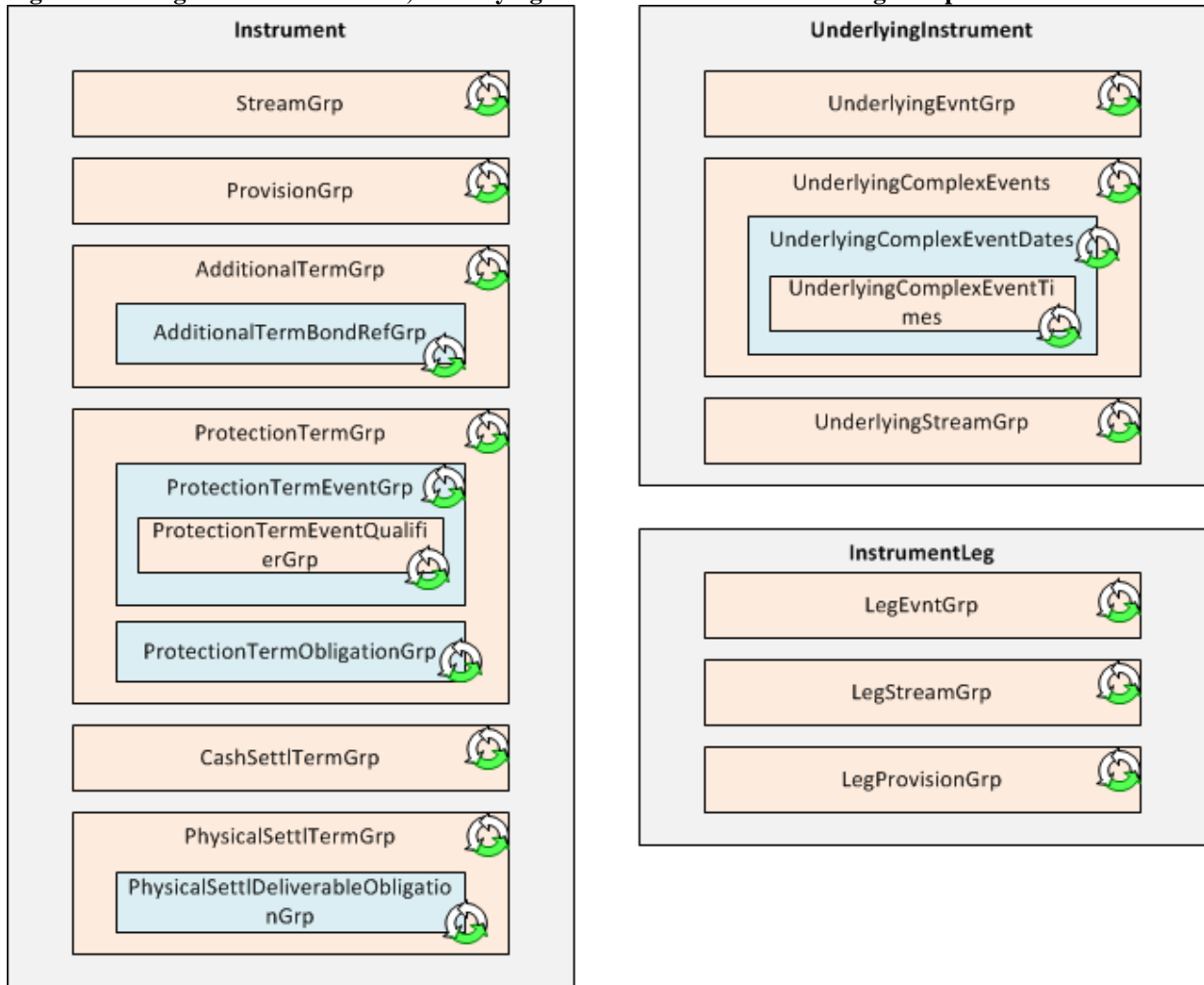
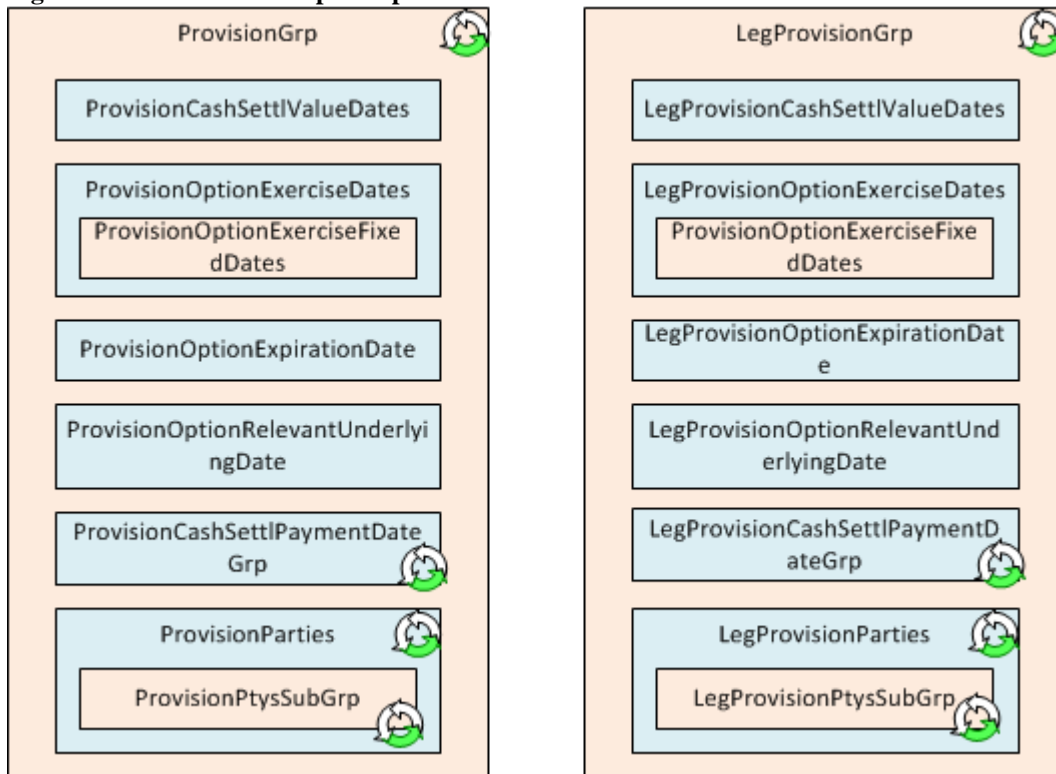


Figure 8: New StreamGrp Components



Figure 9: New ProvisionGrp Components



2.3 Risk Exposure Taxonomy

New fields are added to express the concept of a risk exposure taxonomy. The following fields were added:

- **AssetClass(tbd)** - The broad asset category for assessing risk exposure
- **AssetSubClass(tbd)** - The subcategory description of the asset class
- **AssetType(tbd)** - The specific description of the asset within an asset class or subclass, when applicable.
- A repeating group of secondary fields:
 - **SecondaryAssetClass(tbd)**
 - **SecondaryAssetSubClass(tbd)**
 - **SecondaryAssetType(tbd)**

This is being added to lay the framework for expression of different risk exposure type being taken on by the product/security that was traded. The product/security traded is still being expressed through existing FIX fields such as **Product(460)** and **SecurityType(167)**.

CFTC has a requirement where they are interested in a high level view of what is the nature of the product traded and risk exposure of the trade.

The secondary equivalent fields are needed to support the CFTC's requirement to express the other asset exposure in a cross asset (i.e. multi-asset) swap transaction.

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	Economic and cash flow elements	4/2/2012	Closed 4/13/2012	(Dean) Should we push back on mapping economic and cash flow elements such as day-count method, payment frequency and reset frequency? Resolution: We are attempting to map everything.
2	Source of tables	4/2/2012	Closed 4/3/2012	(Dean) Generic Product – Final Reporting Rules Assessment.docx is the source of the tables in Appendix E. There are a number of discrepancies in Part 32 RTD data.docx, Part 45 PET data.docx and CME's mapping in PET Data for Credit Derivatives.doc. What is the correct source? (Lisa) Returned final rules as issued by CFTC. (Dean) Tables in Appendix E match the final rules.
3	USI – trade identifiers	4/4/2012	Closed 5/4/2012	We need at least two and potentially many USI trade references. Using TradeID and OrigTradeID alone prevents communicating a chain of references via FIX. Marty Gal (CME) will review CFTC requirements. It would be useful to continue the chain into the Alloc component as well. Dean modeled a new USI repeating group in the CDS table row 1. CFTC: what is the real need? 4/16 CFTC would like to have the entire chain. Others on the call think previous ID is sufficient. Lisa: Can we leverage related trade component? What happens to block trade ID post allocation? Does it disappear? Andy will take question back to CFTC business. Look at Ryan's related trade block? Can we use it With extensions? Propose new repeating group identified with regulatory reporting – See tables.
4	ISDA product classification	4/5/2012		Could the ISDA product classification be used as Contract Sub-type and communicated in a new ContractSubType(tbd) field?. Robert Stowsky (BPP) will ask ISDA about this. CFTC: What values here? 4/16 CFTC: Classification source has not been approved – nothing is finalized.
5	Unique product identifier	4/5/2012	4/24/2012	ISDA's UPI effort is not likely to be complete in time for this effort. We have it mapped to SecurityID(48) with a new IDSource of "Unique product identifier" as a placeholder. Part 43 row 23. 4/13 remove placeholder and ask. CFTC: This is intended to identify the security traded – SecID is appropriate mapping.
6	Notional currency and amount 2	4/4/2012	Closed 4/19/2012	We have these mapped to the Side@SideSettlCcy and Side@SettlCurrAmt but they seem to belong in the base. Part 43 rows 26 & 27. Partial resolution: for FX mapped to @SettlCcy and @CalcCcyLastQty. But for IRS these are misleading. 4/13 Continue development.
7	Option lockout period	4/4/2012	Closed 4/9/2012	We need a new field FirstExerciseDate but does it apply to the trade or to the instrument? EventDate won't work since the format may be either yyyyymmdd or yyyyymm depending on the option. Resolution: Move to EventGrp and propose changing EventDate DataType to MonthYear. <u>In April/May 2013 the GTC was alerted by implementers that the data type change to EventDate was causing issues with existing implementations. The GTC decided to revert the data type for EventDate (and the new LegEventDate and UnderlyingEventDate) to LocalMktDate and introduce three new fields, EventMonthYear,</u>

	Issue	Date	Status	Discussion
				<u>LegEventMonthYear and UnderlyingEventMonthYear with the MonthYear datatype.</u>
8	CFTC-approved security identifiers	4/5/2012	Closed 4/24/2012	What are the acceptable security ID sources? Part 45 row 18 & 19.
9	Reference entity ID	4/5/2012	Closed 4/24/2012	What are the possible sources other than LEI? Will Markit RED codes be licensed? Part 45 row 27.
10	Timestamp for submission to SDR	4/5/2012	Closed 4/9/2012	We've proposed a new value for TrdRegTimestampType of Submission to data repository but the time captured for reporting should be the SDR's timestamp, not the reporting entity's. Shouldn't TransactTime be used for this instead for submission? Resolution: reporting entities will submit with TransactTime; potential reports from SDR will use TrdRegTimestamp.
11	FX security types	4/9/2012	Closed 4/11/2012	<p>Alex: According to Appendix 1 to Part 45 "Tables of Minimum Primary Economic Terms Data" and Appendix C to Part 43 FX Swaps are covered by reporting requirements in both 43 and 45 as a separate Foreign Exchange Transactions class. Cross-currency swaps on the other hand are included with Interest Rate Swaps class.</p> <p>Robert: Currently, there is a proposal by the Department of the Treasury to exclude FX Swaps and FX Forwards from Part 43 real-time reporting requirements. FX Options and NDFs would still have Part 43 real-time requirements. All FX OTC derivative instruments (FX Swaps, FX Forwards, FX Options and NDFs) have Part 45 SDR reporting requirements regardless of the Treasury's proposal. Currency Swaps which are considered a type of IRS have both Part 43 and Part 45 requirements.</p>
12	Rate sources	4/11/2012	Closed 4/19/2012	We're proposing identifying the floating rate index in the new PaymentStream group and the rate source is embedded in the standard ISDA index names. Should we try to leverage the RateSource component here? Revisit once we find a place for PaymentStream component.
13	Side	4/11/2012	Closed 4/19/2012	FI best practices use Side=1 (buy) for "customer pays the fixed rate" and Side=2 (sell) for "customer receives the fixed rate". But what values should Side take when both streams are floating?
14	CFTC questions	4/11/2012		<p>A number of CFTC issues and questions have been identified.</p> <ul style="list-style-type: none"> • P43 / 7: Does CFTC wish to receive all the non-standard terms or just the indication? • P43 / 23 and elsewhere: Since UPI is unavailable what is acceptable here? • P43 / 23: Please clarify the description: "EMBED1," "EMBED2," etc. and should precede the option fields that describe the embedded option. • P45 / ALL18: What are acceptable sources of security identifier? • P45 / CDS 27: What are the possible sources for reference entity other than LEI? Will Markit RED codes be licensed? • P45 / ALL last row: Clarify "Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap"

	Issue	Date	Status	Discussion
				<ul style="list-style-type: none"> • P45 / OCS 36: What is meant by Quantity frequency? • P45 / OCS 39 : Is "Price" trade price or strike price? • P45 / OCS 41: Is "Price currency" traded currency, PxUOMCcy or PriceQuoteCurrency? • P45 / OCS 43 & 45: What are possible values of "Pay averaging method"? (Group thinks unconstrained string fields are appropriate). • P45 / OCS 46, 50, 51, 52, 53: Table calls for grades etc when the asset and sub-asset class has not been reported. What are possible values? (Group thinks unconstrained string fields are appropriate.)
15	Product types etc.	4/15/2012	Closed 4/24/2012	<p>Niranjana: This seems to map to Instrmt/SecTyp in FIX: http://www.fpml.org/coding-scheme/product-type-simple-1-4.xml.</p> <p>This is the latest ISDA Product Taxonomy data in Fpml. We need to talk to CFTC to see if this is what they are endorsing as the UPI in lieu of a a real UPI. If not do they see SDRs classifying these products this way: http://www.fpml.org/coding-scheme/product-taxonomy-1-0.xml</p> <p>These are the list of Reporting Regimes defined in Fpml like CFTC, MIFD etc. We may need to map these as well: http://www.fpml.org/coding-scheme/reporting-regime-1-0.xml</p>
16	Types of reports	4/20/2012	Closed 4/30/2012	<p>Niranjana: We need to discuss what other data elements will be needed to support the reporting of these events. DTCC and CME will be using some or all of these: "RT", "PET", "Confirm", "Snapshot", "Valuation", "Document", "RT-PET", "PET-Confirm", "RT-PET-Confirm", "Verification" Lisa: We cannot carry "valuation" in TCR – should we be looking at other MTs? Are we missing a bunch of other data elements needed in the gap analysis? <PositionAmountData> component to report valuation data? Niranjana from DTCC spec: Valuation Datetime, MTM Value, MTM Currency. See also email thread re FpML usage from Niranjana.</p>
17	Reporting Party's roles in the trade.	4/19/2012	Closed 4/23/2012	<p>Niranjana: Could we qualify the reporting entity's role in the trade through a PtySub to indicate the trading entity is also the Reporting counterparty. Otherwise they would have to send the same LEI with different roles. Similarly should we capture the entity classification of all the trading parties – not just the reporting counterparty? SubType of RE or NRE would satisfy.</p>
18	Additional SDRs	4/19/2012	Closed 5/4/2012	<p>Niranjana: Need to indicate that the SDR is the original one PET was reported to. DTCC calls for reporting multiple Additional Repositories – Prefix and LEI. Use. Secondary Data Repository role but need type or report too. Rename to AdditionalDataRepository and can have multiple. Greenline to clarify. Ryan: The SDRs need to know the "original SDR" that got the RT and PET. SS: one trade should be reported to the same SDR. Niranjana: Still under discussion. Update for one role to serve both purposes.</p>
19	Allocations	4/24/2012	Awaiting direction from	<p>Allocations are still under discussion at the CFTC and they will not want to comment on this yet. They will get back to us on guidance on allocations.</p>

	Issue	Date	Status	Discussion
			CFTC	Niranjana: are these allocations 'PET information reportable? CFTC: this is still being discussed. Robert: will investigate status.
20	Last-Row Catchall	4/24/2012	Closed 6/20/2012	<p>In terms of the "catch all" component, we might model something similar to the StrategyParametersGrp component (a component used for algo strategy parameter specification). It mimics the tag-value pair concepts of FIX with a "name" that specifies what the data is, a "type" which specifies the data type, and the "value" of the data.</p> <p>Additionally, we might need to call out some other fields that are currently in the Instrument component that were added for clearing of CDS such as: RestructuringType(1449), Seniority(1450), NotionalPercentageOutstanding(1451), OriginalNotionalPercentageOutstanding(1452), AttachmentPoint(1457), and DetachmentPoint(1458). Where possible these should be used if needed before using the generic "catch all" component. 5/4: Provisions, e.g. callable, puttable, convertible, extendable, cancelable should be captured here. 6/20/2012 satisfied by mapping entire trade to FIX.</p>
21	Block Trades indicator	4/16/2012	Closed 4/30/2012	Should we use one of the existing values of @TrdTyp to indicate "block trades or large notional swaps" for Part 43? Lisa: - value 54 (OTC) and it is described as follows in the original gap analysis from OMX (pre NASDAQ buy-out): "Used to report, into an exchange, deals made outside exchange rules but according to MiFID transparency reporting rules." Value 38 (Block trade) - the original proposal was for MiFID and qualified as "aftermarket block trade" (not sure what "aftermarket" means here) and it wasn't explained in the original GA. Resolved: propose new value to be discussed with GTC.
22	Miscellaneous Attributes	5/2/2012	Deferred to Phase 2	Niranjana: Need to capture ConfirmationMethod (Electronic, Facility, Written), ExecutionType (Electronic, Voice, Written), MandatoryClearingInd (Boolean), OffMarketPriceInd (Boolean), ReportingRegime (Dodd-Frank, MiFID, HongKongOTCDRepository, ODRF). VerificationMethod(Electronic, non-electronic). AS: don't need ExecutionType. AS: Conf & Verf Method: Electronic & Facility should be collapsed. Use PartyRole 34 (Regulatory body) for ReportingRegime.
23	FIXML mapping anomalies	5/3/2012	Closed 5/4/2012	Should MixedSwapIndicator be in <Instrument> or in the base? Should SecondarySecurityGroup (for a multi-asset-class trade) be in <Instrument> or just another LegSecurityGroup in <InstrumentLeg>? Do we need a <LegPaymentStream> component? An <UnderlyingPaymentStream> component? Dean: move MSI to base. Leave PS out of Underlying. Add PaymentStream to Leg.
24	Fee Trade	5/4/2012	Closed 6/1/2012	What is a "fee trade" in FpML? Is it needed here? Group: A DTCC addition – seems not to be needed here. DTCC: novation/termination fee masked to the remaining party. Sivagami will forward proposal.
25	More attributes	5/9/2012	Closed 6/20/2012	Niranjana submitted more attributes based on discussions with DTCC: Voluntary Submission indicator, Valuation source, Post-trade event attributes (event ID, event date, event effective date, payment date and parties paying/receiving, affected notional amount). And for CDS: Unadjusted first payment date, Initial payment and parties paying/receiving, Single payment and parties paying/receiving, Master document transaction type, Master document date, Documentation type, Master agreement type, Master agreement date.

	Issue	Date	Status	Discussion
				How should we capture them? Captured by mapping entire trade to FIX.
26	Stream & payer/receive linkage	5/8/2012	Closed 5/16/2012	Ryan submits that 1) linkage should be from stream to payer and receiver rather than the reverse, and 2) party identification should be through a 2-sided trade and with the two parties on opposite sides, neither one having the "counterparty" role. This will be taken into consideration in the <PaymentStreamsGrp> rewrite. 5/11/2012 – consider assigning new Side values for participation in a swap – not buy/sell. 5/14 – offline discussed new party-linkage in light of pre-trade and trade. See Appendix F.
27	Bilateral energy trades	5/7/2012	Deferred to Phase 2	Niranjana submitted a long list of structure attributes CME uses for reporting energy trades. They are shown in Appendix G. Should we capture them? 5/14 – Robert will factor in his mapping research.
28	Business centers	5/10/2012	Closed 5/10/2012	There are 3 ways to implement the FIX equivalent of business centers: 1) multiple repeating groups – two tags per instance: NoCalcBizCtrs="2" CalcBizCtr="GBLO" CalcBizCtr="USNY" NoEfctvBizCtrs="2" EfctvBizCtr="FRPA" EfctvBizCtr="ESMA" 2) collecting them all in a "Stipulations" style repeating group: NoBizCtrs="4" BizCtrTyp="Calc" BizCtrVal="GBLO" BizCtrTyp="Calc" BizCtrVal="USNY" BizCtrTyp="Efctv" BizCtrVal="FRPA" BizCtrTyp="Calc" BizCtrVal="ESMA" 3) single fields of type MultiStringValue: CalcBizCtrs="GBLO USNY" EffectiveBizCtrs="FRPA ESMA" We're aware that GTC frowns on MultiStringValue but here 3) seems the most efficient choice especially in the context of a component embedded in the <Instrmt> component. See samples in Appendix F.
29	PaymnetStream	5/8/2012	Closed 5/23/2012	Do we need to model <PaymentStream> for the <InstrumentLeg>? Yes. For the <Underlying>? No – we don't know of a business case for a swap stream forming the underlying basis of an option or financing trade.
30	PaymentGrp	5/30/2012	Closed 6/1/2012	Question was raised whether the PaymentGrp component belong in the Instrument component since the PaymentGrp is used to express the deal's payments. After some discussions, the group agreed that the PaymentGrp did not belong in the Instrument component, but at the deal level. The decision is to move it out of the Instrument component to the main level of the TradeCaptureReport. Additionally it was decided to keep the name of the component as is so that if future requirements for payment information can be meet with this component in other messages such as

	Issue	Date	Status	Discussion
				<p>SettlementInstructions.</p> <p>It was also discussed that a "PaymentType" should be added to the component to specify the type of payment. An initial list of payment types will need to be defined. (5/30/2012) PaymentType is defined for the component and currently has 3 values - need to review the enumeration values. Should we also consider allowing values to be bilaterally defined?</p> <p>Added PaymentText to the component to allow specifying of "other" payment types.</p>
31	LegPaymentGrp	5/30/2012	Closed 5/30/2012	<p>Question was raised whether the LegPaymentGrp component was needed. After some discussions the group concluded that it was not needed since the PaymenGrp component itself is for the entire deal.</p>
32	AdditionalTermsGrp	5/30/2012	Closed 6/1/2012	<p>The AdditionalTermsGrp component was discussed and agreed that it expresses the underlying reference bond for an asset swap. This raised the question of whether this component's requirement should be modeled in the UnderlyingInstrument component instead as that component is already in all messages. 6/1/2012 model in <Instrument>.</p>
32	LegAdditionalTermsGrp	5/30/2012	Closed 6/1/2012	<p>A question was raised whether the LegAdditionalTermsGrp was needed in the InstrumentLeg component. Some felt it was needed in order to express that a given leg in a complex multi-legged strategy is made up of an asset swap. Some felt it may not be needed at the instrument leg level as the reference bond can be identified once in the Instrument component.</p> <p>If it is decided that this is needed at the InstrumentLeg level, the existing UnderlyingLegInstrument should be considered for modeling of the requirements in LegAdditionalTermsGrp.</p> <p>Credit Suisse will check with their traders on the applicability of identifying different reference bonds in a complex strategy or structured product.</p> <p>6/1/2012 - Credit Suisse said that this not needed because leg level asset's underlying is not specified. Group agree this should be removed for now until there is a clear business case to need this.</p>
33	Upfront payment information	5/30/2012	Closed 6/18/2012	<p>A comment was made that upfront payment information is part of the deal or negotiation. 6/18: Correct.</p>
34	RegTradeID	6/6/2012	Closed 6/6/2012	<p>RegulatorTradeID block: CME will use a 2-sided trade report. Does it belong to the side level or the main level? There is a requirement to specify both the deal's USI and the side USI. After discussions the group felt we should just have the same block at all three levels, main, side and allocation in the TCR due to unclear regulatory requirements at this time.</p>
35	RegReportType	6/6/2012	Closed 6/6/2012	<p>Group agrees that this needs change the field to int enums values instead of strings and split out "Voluntary" as a boolean indicator.</p>
36	Requesting data from SDR	6/6/2012	Closed 6/6/2012	<p>Question whether we need to enhance the request messages? Group agrees for now it is out of scope.</p>

	Issue	Date	Status	Discussion
37	Document	6/6/2012	Closed 6/6/2012	<p>Question raised by DTCC: they have another report type called "document" which would allow the sender to a document attach a document (pdf, etc.) generally to deal with paper confirmation with minimal required fields (e.g. USI, party and counterparty IDs, product type (specific or generic if exotic) and document name). Consider RawData and RawDataLength fields. ICE/CME will revert back on how they would deal with paper confirmations.</p> <p>Robert feels that this does not meet CFTC requirements – if a trade needs to be reported in document form then email or and FTP drop would serve.</p>
38	TCRAck	6/6/2012	Deferred to Phase 2	<p>TCRAck: ICE does not use Ack messages anymore for trade clearing flows. They send a TCR back if there is a problem in the "confirmation". Question is whether for SDR implementation whether full details should be echoed back by the SDR using the TCRAck mesg. Credit Suisse wants the data echoed back by the SDR whether in a TCRAck or TCR (with "confirmed" status. CME need to discuss internally whether all the data fields need to be in the Ack msg for their model. According to Credit Suisse, another rule, Part 49, states that SDR is responsible for ensuring the data is correct. How is this to be ensured from an implementation stand point? To meet the requirements of Part 49, Credit Suisse would expect the SDR to send them a message with the data of the submitted trade, regardless of whether Credit Suisse is the reporting party or non-reporting party.</p> <p>6/11 No change to TCRAck for now – follow up in next round.</p>
39	Part 49	6/6/2012	Deferred to Phase 2	<p>Dean: Related to TCR Ack issue above – what do we need to do to satisfy the SDR ensuring that both counterparties agree to the terms of the trade. (Part 49). Address now or in a followup discussion?</p> <p>6/11: Out of scope – return in next round.</p>
40	CDS Instrument Components	6/18/2012	Closed 6/22/2012	<p>Do we need to propagate new <UnderlyingInstrument> fields and <Instrument components> to all 4 <Instrument> components. 6/18: There is no current use case for needing CDS elements in multi-leg post-trade messages. Robert wants to see them brought in sync. 6/22: Group decided to synchronize Instrmt and Undly but defer Leg components due to complexity and unclear business needs. Sync exceptions:</p> <p>Not copied <Instrmt> to <Undly>: UnderlyingPriceDeterminationMethod(1481) <ProvisionGrp> <AdditionalTermGrp> <ProtectionTermGrp> <CashSettlTermGrp> <PhysicalSettlTermGrp></p> <p>Not copied <Undly> to <Instrmt>: UnderlyingConstituentWeight(tbd) UnderlyingProtectionTermXIDRef(tbd) UnderlyingSettlementTermXIDRef(tbd)</p> <p><Undly> not considered part of <Instrmt>: UnderlyingAllocationPercent(972) UnderlyingCurrency(318)</p>

	Issue	Date	Status	Discussion
				UnderlyingQty(879) UnderlyingSettlementType(975) UnderlyingCashAmount(973) UnderlyingCashType(974) UnderlyingPx(810) UnderlyingDirtyPrice(882) UnderlyingEndPrice(883) UnderlyingStartValue(884) UnderlyingCurrentValue(885) UnderlyingEndValue(886) <UnderlyingStipulations> UnderlyingAdjustedQuantity(1044) UnderlyingFXRate(1045) UnderlyingFXRateCalc(1046) UnderlyingCapValue(1038)
41	LEI as SecurityIDSource	6/21/2012	Closed 6/27/2012	In reviewing the requirements table we observe that LEI is proposed as a new SecurityIDSource enumeration. Hasn't that been superceded by the trade mapping? Additionally, LEI is being proposed as a new PartyIDSource by another proposal. CDS ReferenceEntity is no longer reported in SecurityID but in <UndlyInstrumentParties>. 6/22: Much debate over this issue and the mapping of Reference Entity vs Reference Obligation. Trade samples to be provided for analysis. 6/27 The group agreed that RefEntity and RefIndex belong in the <Instrmt> component and that they would serve as the ID. This means we need LEI as an IDSrc.
42	Documentation	7/2/2012	Closed 7/6/2012	Need to map Documentation, etc. group from FpML that applies to IRS & CDS.
43	DTCC and CME gaps to be deferred	7/16/2012	Deferred to Phase 2	Items to be deferred from DTCC gaps: Number of options Valuation (mark to market)

4 Proposed Message Flow

The diagrams below shows the main message flows from the various market participants who are required to report trades to the SDR, using the TradeCaptureReport(35=AE) message. Note that as the requirement is primarily to report trade to meet the rules set forth, the CFTC does not require any transactional messaging. It is up to the SDR whether they would want to acknowledge receipt of the submitted trade, in which case the TradeCaptureReportAck(35=AR) shall be used.

The TradeCaptureReport(35=AE) message will be used to meet the different reporting requirements. The type of report being submitted is specified in the new RegulatoryReportType(tbd) field. The type of reports are:

- Real-time (RT)
- Primary economic terms (PET)
- Snapshot
- Confirmation
- Combination of RT and PET
- Combination of PET and confirmation
- Combination of RT, PET and confirmation
- Post-trade valuation
- Verification

The SDR is not required by the CFTC, at this time, to disseminate the public data in any sort electronic data feed. As such, this gap analysis will not discuss how the SDR would disseminate the data.

Figure 10. Part 43 and 45 Reporting – FIX Message Flow

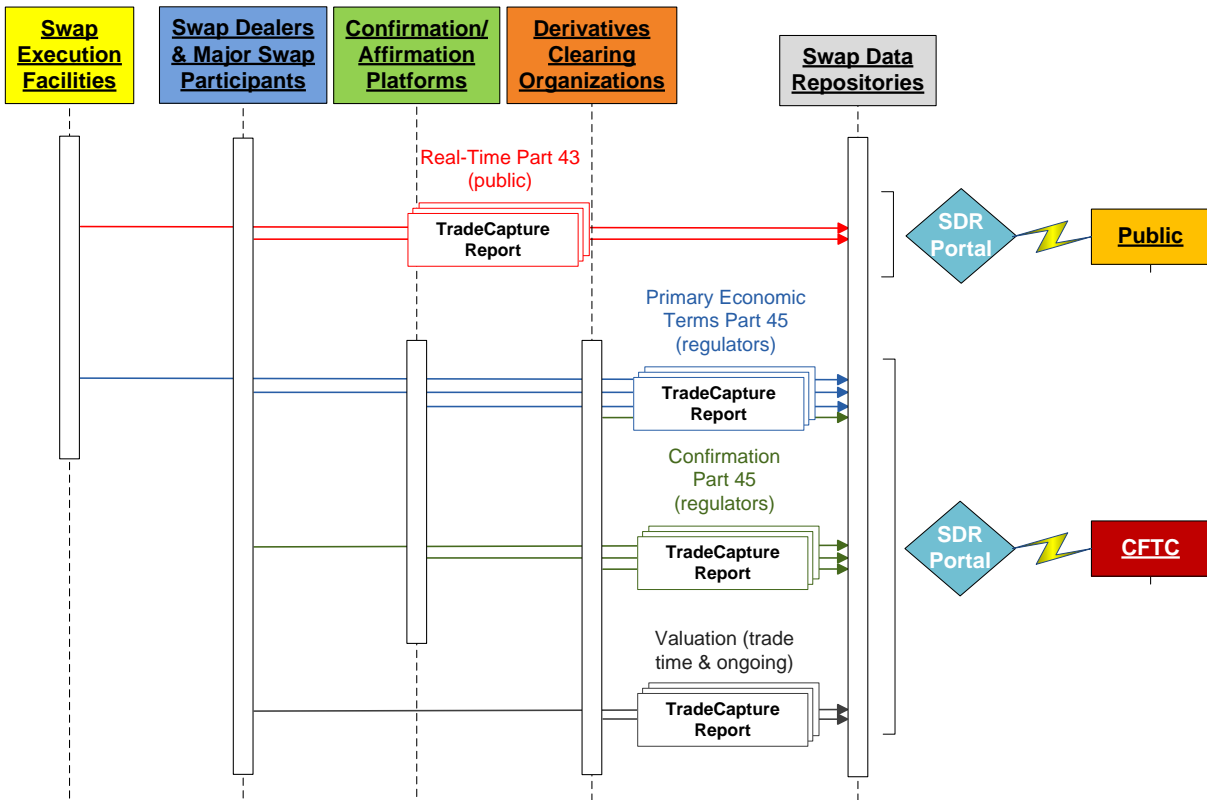


Figure 11. Part 43 and 45 Reporting – FIX Message Flow for Allocations

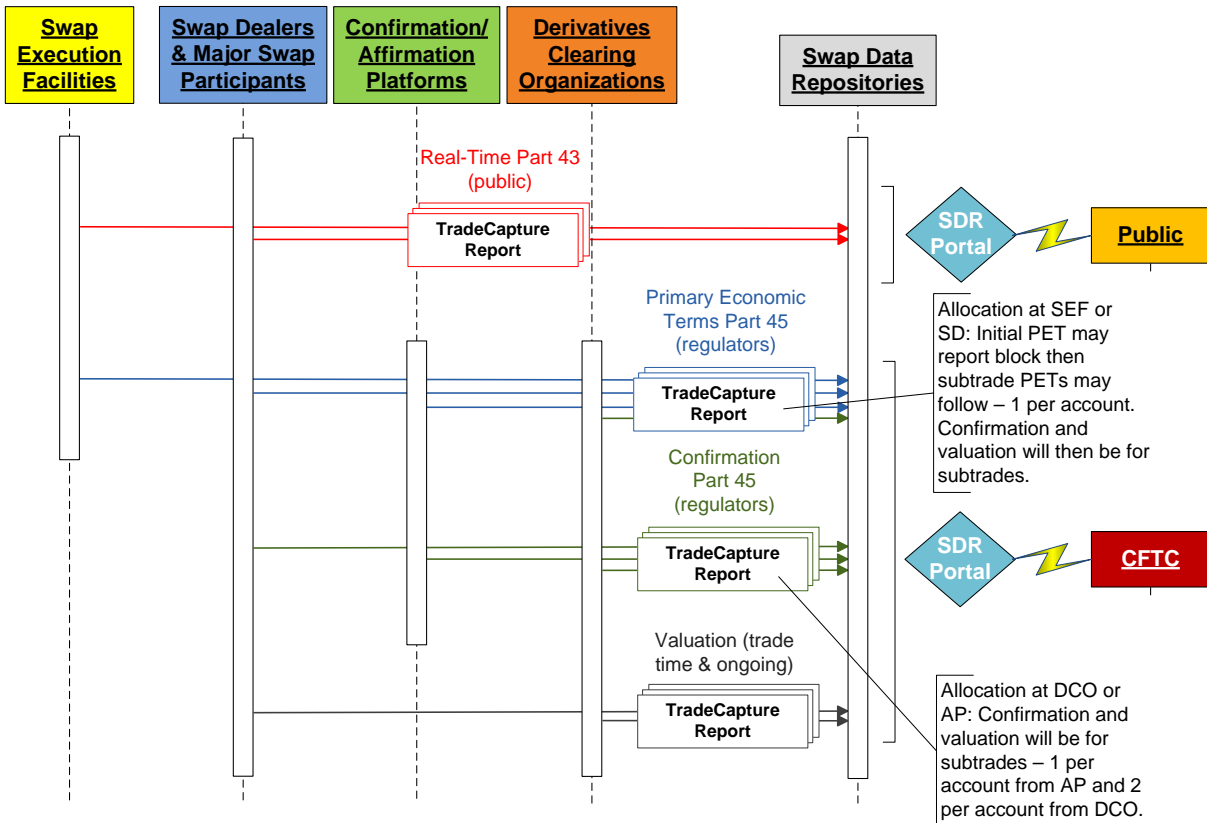
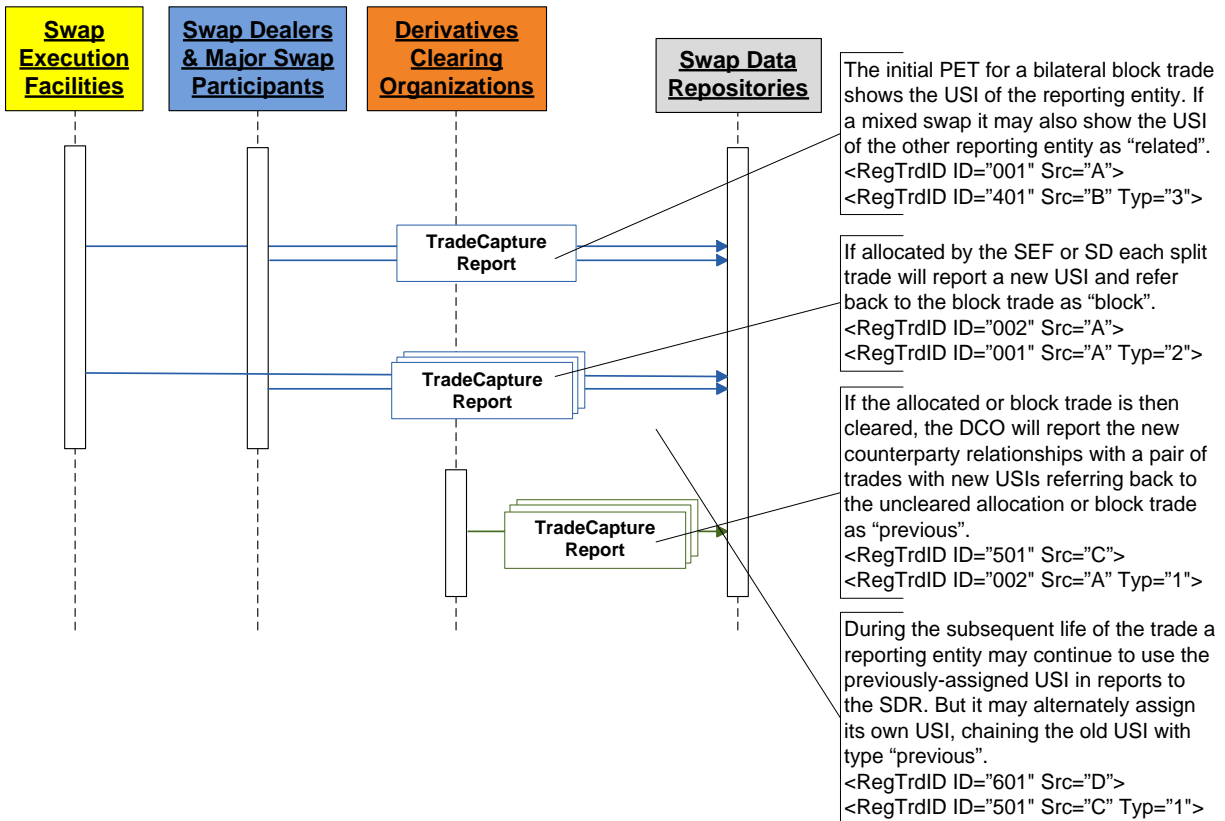


Figure 12. Part 45 Unique Swap Identifier Chaining



5 FIX Message Tables

5.1 TradeCaptureReport (35=AE)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradeCaptureReport
Message Abbreviated Name (for FIXML)	TrdCaptRpt
Category	(no change)
Message Synopsis	(no change)
Message Elaboration	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	<u>AE</u>
Repository Component ID	<u>64</u>

Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	FIX Spec Usage Comments
	<StandardHeader>	Y				MsgType = AE
	<ApplicationSequenceControl>	N				
571	TradeReportID	N				
1003	TradeID	N				
1040	SecondaryTradeID	N				
1041	FirmTradeID	N				
1042	SecondaryFirmTradeID	N				
487	TradeReportTransType	N				
856	TradeReportType	N				
939	TrdRptStatus	N				
568	TradeRequestID	N				
828	TrdType	N				
829	TrdSubType	N				
855	SecondaryTrdType	N				
1123	TradeHandlingInstr	N				
1124	OrigTradeHandlingInstr	N				
1125	OrigTradeDate	N				
1126	OrigTradeID	N				
1127	OrigSecondaryTradeID	N				
830	TransferReason	N				
150	ExecType	N				
748	TotNumTradeReports	N				
912	LastRptRequested	N				
325	UnsolicitedIndicator	N				
263	SubscriptionRequestType	N				
572	TradeReportRefID	N				
881	SecondaryTradeReportRefID	N				
818	SecondaryTradeReportID	N				
820	TradeLinkID	N				
880	TrdMatchID	N				
17	ExecID	N				
527	SecondaryExecID	N				
378	ExecRestatementReason	N				
	<RegulatoryTradeIDGrp>			NEW		
570	PreviouslyReported	N				
423	PriceType	N				
549	CrossType	N				
	<RootParties>	N				
1015	AsOfIndicator	N				
716	SettlSessID	N				
717	SettlSessSubID	N				
1430	VenueType	N				
1300	MarketSegmentID	N				
1301	MarketID	N				
	<Instrument>	Y				
	<FinancingDetails>	N				
	<PaymentGrp>	N		NEW		
854	QtyType	N				

Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	FIX Spec Usage Comments
	<YieldData>	N				
	<UndInstrmtGrp>	N				
822	UnderlyingTradingSessionID	N				
823	UnderlyingTradingSessionSubID	N				
32	LastQty	N				
1828	LastQtyVariance	N				
31	LastPx	N				
1522	DifferentialPrice	N				
1056	CalculatedCcyLastQty	N				
15	Currency	N				
120	SettlCurrency	N				
669	LastParPx	N				
194	LastSpotRate	N				
195	LastForwardPoints	N				
1071	LastSwapPoints	N				
30	LastMkt	N				
1596	ClearingTradePrice	N				
1740	TradePriceNegotiationMethod	N				
1743	LastUpfrontPrice	N				
1741	UpfrontPriceType	N				
75	TradeDate	N				
715	ClearingBusinessDate	N				
6	AvgPx	N				
	<SpreadOrBenchmarkCurveData>	N				
1731	AvgPxGroupID	N				
819	AvgPxIndicator	N				
	<PositionAmountData>	N				
442	MultiLegReportingType	N				
824	TradeLegRefID	N				
	<TrdInstrmtLegGrp>	N				
60	TransactTime	N				
	<TrdRegTimestamps>	N				
63	SettlType	N				
64	SettlDate	N				
987	UnderlyingSettlementDate	N				
573	MatchStatus	N				
574	MatchType	N				
	<TradeQtyGrp>	N				
	<TrdCapRptSideGrp>	Y				
1188	Volatility	N				
1189	TimeToExpiration	N				
1380	DividendYield	N				
1190	RiskFreeRate	N				
811	PriceDelta	N				
1382	CurrencyRatio	N				

Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	FIX Spec Usage Comments
797	CopyMsgIndicator	N				
	<TrdRepIndicatorsGrp>	N				
852	PublishTrdIndicator	N				
1390	TradePublishIndicator	N				
853	ShortSaleReason	N				
994	TierCode	N				
1011	MessageEventSource	N				
779	LastUpdateTime	N				
991	RndPx	N				
1132	TZTransactTime	N				
1134	ReportedPxDiff	N				
381	GrossTradeAmt	N				
751	TradeReportRejectReason	N				
1328	RejectText	N				
1664	EncodedRejectTextLen	N				
1665	EncodedRejectText	N				
1329	FeeMultiplier	N				
1832	ClearedIndicator	N		ADD		
1924 tbd	ClearingIntention	N		NEW		
1925 tbd	TradeClearingInstruction	N		NEW		
1926 tbd	BackloadedTradeIndicator	N		NEW		
1927 tbd	ConfirmationMethod	N		NEW		
1928 tbd	MandatoryClearingIndicator	N		NEW		
1929 tbd	MixedSwapIndicator	N		NEW		
1930 tbd	OffMarketPriceIndicator	N		NEW		
1931 tbd	VerificationMethod	N		NEW		
1932 tbd	ClearingRequirementException	N		NEW		
1933 tbd	IRSDirection	N		NEW		
1934 tbd	RegulatoryReportType	N		NEW		
1935 tbd	VoluntaryRegulatoryReport	N		NEW		
1936 tbd	TradeCollateralization	N		NEW		
1937 tbd	TradeContinuation	N		NEW		
	<StandardTrailer>	Y				
</TrdCaptRpt >						

6 FIX Component Blocks

Figure 13. Proposed Component Hierarchy

Components highlighted **yellow** are new to this proposal, **blue** are elements synchronizing <Instrument> and <UnderlyingInstrument>.

FIX Message or Component	FIXML	Description	Ref
<TradeCaptureReport>	<TrdCaptRpt>	Used to report trades among counterparties, clearing organizations and regulatory agencies	5.1
<RegulatoryTradeIDGrp>	<RegTrdID>	The source, value and relationship of multiple trade identifiers for the same trade, e.g. Unique Swap Identifiers.	6.68
<Instrument>	<Instrmt>	The fields commonly used to describe a security or instrument	6.9
<EvtGrp>	<Evt>	Event dates and types associated with a security	N.C.
<StreamGrp>	<Strm>	Swap streams	6.74
<StreamEffectiveDate>	<EfctvDt>	Effective date determination	6.73
<StreamTerminationDate>	<TrmtnDt>	Termination date determination	6.75
<StreamCalculationPeriodDates>	<CalcDts>	Calculation period dates determination	0
<PaymentStream>	<PmtStrm>	Payment stream detail	6.44
<PaymentStreamPaymentDates>	<PmtDts>	Payment dates determination	6.49
<PaymentStreamResetDates>	<ResetDts>	Rate reset dates determination	6.50
<PaymentStreamFixedRate>	<Fixed>	Fixed rate	6.45
<PaymentStreamFloatingRate>	<Float>	Floating rate	6.46
<PaymentStreamNonDeliverableSettlTerms>	<NonDlvrblTrms>	Non-deliverable settlement terms	6.48
<PaymentStreamNonDeliverableFxFixingFixingDateGrp>	<FxFixngFixngDt>	Predetermined FX fixing dates.	6.47
<SettlRateDisruptionFallbackGrp>	<SettlRtFallback>	The methods, prioritized by the order listed, to get a replacement FX rate for a disrupted disrupted settlement rate option for a non-deliverable	6.69

FIX Message or Component	FIXML	Description	Ref
		settlement currency	
<PaymentScheduleGrp>	<Sched>	Notional and rate steps in the payment stream. For example, use for amortization swaps.	6.39
<PaymentScheduleRateSourceGrp>	<RtSrc>	Repeating group of rate sources	6.40
<PaymentStubGrp>	<Stub>	Front and back stubs in the payment stream	6.51
<ProvisionGrp>	<Prov>	Contract provisions	6.65
<ProvisionCashSettlValueDate>	<CashSettlValDts>	Provision cash settlement value dates	6.59
<ProvisionOptionExerciseDates>	<OptExerDts>	Provision option exercise dates and time	6.62
<ProvisionOptionExerciseFixedDateGrp>	<OptExerFixedDt>	Provision option exercise predetermined dates	6.61
<ProvisionOptionExpirationDate>	<OptExpDt>	Provision option expiration date and time	6.63
<ProvisionOptionRelevantUnderlyingDate>	<OptRelvntUndlyDt>	Provision option relevant underlying date	6.64
<ProvisionCashSettlPaymentDateGrp>	<CashSettlPmtDts>	Provision cash settlement payment dates	6.58
<ProvisionCashSettlPaymentFixedDateGrp>	<CashSettlPmtFixedDt>	Provision cash settlement payment fixed dates	6.59
<ProvisionParties>	<Pty>	Parties identified in the contract provision	6.66
<ProvisionSubParties>	<Sub>	Subsidiary details of parties to the contract	6.67
<AdditionalTermGrp>	<AddtnlTrm>	Additional contract terms	6.2
<AdditionalTermBondRefGrp>	<BondRef>	Contract term underlying reference bonds	6.1
<ProtectionTermGrp>	<ProtctnTrm>	Protection term details referenced from underlyings.	6.54
<ProtectionTermEventGrp>	<Evtnt>	Protection term credit and floating amount events.	6.55
<ProtectionTermEventQualifierGrp>	<Qual>	Qualifiers of	6.56

FIX Message or Component	FIXML	Description	Ref
		protection term events.	
<ProtectionTermObligationGrp>	<Oblig>	Protection term obligations.	6.57
<CashSettlTermGrp>	<CashSettlTrm>	Cash settlement terms referenced from underlyings.	6.4
<PhysicalSettlTermGrp>	<PhysSettlTrm>	Physical settlement terms referenced from underlyings.	6.51
<PhysicalSettlDeliverableObligationGrp>	<DlvrblOblig>	Physical settlement delivery obligations.	6.53
<FinancingDetails>	<FinDets>	Documentation elements.	6.5
<FinancingContractualDefinitionGrp>	<CtrctlDef>	Contractual definitions.	6.6
<FinancingContractualMatrixGrp>	<CtrctlMtr>	Contractual matrices.	6.7
<FinancingTermsSupplementGrp>	<TrmsSupplmnt>	Contractual terms supplements.	6.8
<UndInstrmtGrp>			N.C.
<UnderlyingInstrument>	<Undly>		6.82
<UnderlyingEventGrp>	<Evtnt>		6.81
<UnderlyingComplexEvents>	<CmplxEvtnt>	Used to specify an unlimited number and types of events in the lifetime of an option.	6.78
<UnderlyingComplexEventDates>	<EvtntDts>	Date range for ComplexEvents.	6.79
<UnderlyingComplexEventTimes>	<EvtntTms>	Time ranges for Complex Events.	6.80
<UnderlyingStreamGrp>	<Strm>	Swap streams	6.97
<UnderlyingStreamEffectiveDate>	<EfctvDt>	Effective date determination	6.96
<UnderlyingStreamTerminationDate>	<TrmntDt>	Termination date determination	6.98
<UnderlyingStreamCalculationPeriodDates>	<CalcDts>	Calculation dates determination	6.94
<UnderlyingPaymentStream>	<PmtStrm>	Payment stream detail	6.85
<UnderlyingPaymentStreamPaymentDates>	<PmtDts>	Payment dates determination	6.90
<UnderlyingPaymentStreamResetDates>	<ResetDts>	Rate reset dates determination	6.91
<UnderlyingPaymentStreamFixedRate>	<Fixed>	Fixed rate	6.86
<UnderlyingPaymentStreamFloatingRate>	<Float>	Floating rate	6.87
<UnderlyingPaymentStreamNonDeliverableSettlTerms>	<NonDlvrblTrms>	Non-deliverable settlement terms	6.89
<UnderlyingPaymentStreamNonDeliverableFXFixingDateGrp>	<FXFixngFixngDt>	Predetermined FX fixing dates.	6.88
<UnderlyingSettlRateDisruptionFallbackGrp>	<SettlRtFallback>	The methods, prioritized by the	6.93

FIX Message or Component	FIXML	Description	Ref
		order listed, to get a replacement FX rate for a disrupted disrupted settlement rate option for a non-deliverable settlement currency	
<UnderlyingPaymentScheduleGrp>	<Sched>	Notional and rate steps in the payment stream. For example, use for amortization swaps.	6.83
<UnderlyingPaymentScheduleRateSourceGrp>	<RtSrc>	Repeating group of rate sources	6.84
<UnderlyingPaymentStubGrp>	<Stub>	Front and back stubs in the payment stream	6.92
<TrdInstrmtLegGrp>			N.C.
<InstrumentLeg>	<Leg>	The fields commonly used to describe a security or instrument in a multi-leg trade or strategy	6.10
<LegEvtntGrp>	<Evtnt>	Event dates and types associated with a security in a multi-leg trade	6.11
<LegStreamGrp>	<Strm>	Swap streams	6.36
<LegPaymentStreamEffectiveDate>	<EfctvDt>	Effective date determination	6.35
<LegPaymentStreamTerminationDate>	<TrmtnDt>	Termination date determination	6.37
<LegPaymentStreamCalculationPeriodDates>	<CalcDts>	Calculation period dates determination	6.34
<LegPaymentStream>	<PmtStrm>	Payment stream detail	0
<LegPaymentStreamPaymentDates>	<PmtDts>	Payment dates determination	6.19
<LegPaymentStreamResetDates>	<ResetDts>	Rate reset dates determination	6.20
<LegPaymentStreamFixedRate>	<Fixed>	Fixed rate	6.15
<LegPaymentStreamFloatingRate>	<Float>	Floating rate	6.16
<LegPaymentStreamNonDeliverableSettlTerms>	<NonDlvrblTrms>	Non-deliverable settlement terms	6.18
<LegPaymentStreamNonDeliverableFx FixingDateGrp>	<FxFixngFixngDt>	Predetermined FX fixingFixing dates.	6.17
<LegSettlRateDisruptionFallbackGrp>	<SettlRtFallback>	The methods, prioritized by the order listed, to get a replacement rate for	6.32

FIX Message or Component	FIXML	Description	Ref
		a disrupted disrupted settlement rate option for a non-deliverable settlement currency	
<LegPaymentScheduleGrp>	<Sched>	Notional and rate steps in the payment stream	6.12
<LegPaymentScheduleRateSourceGrp>	<RtSrc>	Repeating group of rate sources	6.13
<LegPaymentStubGrp>	<Stub>	Front and back stubs in the payment stream	6.21
<LegProvisionGrp>	<Prov>	Contract provisions	6.29
<LegProvisionCashSettlValueDate>	<CashSettlValDts>	Provision cash settlement value dates	6.23
<LegProvisionOptionExerciseDates>	<OptExerDts>	Provision option exercise dates and time	6.26
<LegProvisionOptionExerciseFixedDateGrp>	<OptExerFixedDt>	Provision option exercise predetermined dates	6.25
<LegProvisionOptionExpirationDate>	<OptExpDt>	Provision option expiration date and time	6.27
<LegProvisionOptionRelevantUnderlyingDate>	<OptRelvntUndlyDt>	Provision option relevant underlying date	6.28
<LegProvisionCashSettlPaymentDateGrp>	<CashSettlPmtDts>	Provision cash settlement payment dates	6.21
<LegProvisionCashSettlPaymentFixedDateGrp>	<CashSettlPmtFixedDt>	Provision cash settlement payment fixed dates	6.23
<LegProvisionParties>	<Pty>	Parties identified in the contract provision	6.30
<LegProvisionSubParties>	<Sub>	Subsidiary details of parties to the contract	6.31
<TrdCapLegUnderlyingsGrp>			N.C.
<UnderlyingLegInstrument>	<Instrmt>		N.C.
<PaymentGrp>	<Payment>	Additional payments or bullet payments	6.38
<PaymentSettlGrp>	<Settl>	Payment settlements	6.39
<PaymentSettlParties>	<Pty>	Payment settlement routing	6.42
<PaymentSettlSubParties>	<Sub>	Subsidiary details of routing parties, e.g.	6.43

FIX Message or Component	FIXML	Description	Ref
		BIC, name, address, and account number	
<TrdCapRptSideGrp>	<RptSide>	Views of the individual sides of the trade	6.77
<SideRegulatoryTradeIDGrp>	<RegTrdID>	The source, value and relationship of multiple trade identifiers for the same trade, e.g. Unique Swap Identifiers.	6.71
<TrdAllocGrp>	<Alloc>	Trade allocation details.	6.76
<AllocRegulatoryTradeIDGrp>	<RegTrdID>	The source, value and relationship of multiple trade identifiers for the same trade, e.g. Unique Swap Identifiers.	6.3

6.1 Component AdditionalTermBondRefGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AdditionalTermBondRefGrp
Component Abbreviated Name (for FIXML)	BondRef
Component Type	<input checked="" type="checkbox"/> X Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The AdditionalTermBondRefGrp is a repeating group subcomponent of the AdditionalTermGrp component used to identify an underlying reference bond for a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4000fid]

Component FIXML Abbreviation: <BondRef>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments

40000 tbd	NoAdditionalTermBondRefs	N		NEW		
→	40001 tbd	AdditionalTermBondSecurityID	N		NEW	Required if NoAdditionalTermBondRefs(40000) > 0.
→	40002 tbd	AdditionalTermBondSecurityIDSource	N		NEW	Conditionally required when AdditionalTermBondSecurityID(40001) is specified.
→	40003 tbd	AdditionalTermBondDesc	N		NEW	
→	40004 tbd	EncodedAdditionalTermBondDescLen	N		NEW	Must be set if EncodedAdditionalTermBondDesc(40005) field is specified and must immediately precede it.
→	40005 tbd	EncodedAdditionalTermBondDesc	N		NEW	Encoded (non-ASCII characters) representation of the AdditionalTermBondDesc(40003) field in the encoded format specified via the MessageEncoding(347) field.
→	40006 tbd	AdditionalTermBondCurrency	N		NEW	
→	40007 tbd	AdditionalTermBondIssuer	N		NEW	
→	40008 tbd	EncodedAdditionalTermBondIssuerLen	N		NEW	Must be set if EncodedAdditionalTermBondIssuer(40009) field is specified and must immediately precede it.
→	40009 tbd	EncodedAdditionalTermBondIssuer	N		NEW	Encoded (non-ASCII characters) representation of the AdditionalTermBondIssuer(40007) field in the encoded format specified via the MessageEncoding(347) field.
→	40010 tbd	AdditionalTermBondSeniority	N		NEW	
→	40011 tbd	AdditionalTermBondCouponType	N		NEW	
→	40012 tbd	AdditionalTermBondCouponRate	N		NEW	
→	40013 tbd	AdditionalTermBondMaturityDate	N		NEW	
→	40014 tbd	AdditionalTermBondParValue	N		NEW	
→	40015 tbd	AdditionalTermBondCurrentTotalIssuedAmount	N		NEW	
→	40016 tbd	AdditionalTermBondCouponFrequencyPeriod	N		NEW	Conditionally required when AdditionalTermBondCouponFrequencyUnit(40017) is specified.

→	40017 tbd	AdditionalTermBondCouponFrequencyUnit	N		NEW		Conditionally required when AdditionalTermBondCouponFrequencyPeriod(40016) is specified.
→	40018 tbd	AdditionalTermBondDayCount	N		NEW		
</Bond>							

6.2 Component AdditionalTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AdditionalTermGrp
Component Abbreviated Name (for FIXML)	AddtnlTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The AdditionalTermGrp is a repeating subcomponent of the Instrument component used to report additional contract terms.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4001fct]

Component FIXML Abbreviation: <AddtnlTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40019 tbd	NoAdditionalTerms	N		NEW		
→	40020 tbd	AdditionalTermConditionPrecedentBondIndicator	N		NEW	Required if NoAdditionalTerms(40019) > 0.
→	40021 tbd	AdditionalTermDiscrepancyClauseIndicator	N		NEW	
→		<AdditionalTermBondRefGrp>	N		NEW	
</AddtnlTrm>						

6.3 Component AllocRegulatoryTradeIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocRegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	New
Component Synopsis	<p>The AllocRegulatoryTradeIDGrp is a repeating component within the TrdAllocGrp component used to report the source, value and relationship of multiple trade identifiers for the same trade allocation instance.</p> <p><u>This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) are required to be reported, showing the chaining of these identifiers as needed.</u></p>
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[222]f4d]

Component FIXML Abbreviation: <RegTrdID>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>1908</u> tbd	NoAllocRegulatoryTradeIDs	N		NEW		
→	<u>1909</u> tbd	AllocRegulatoryTradeID	N		NEW	Required if NoAllocRegulatoryTradeIDs (1908) > 0.
→	<u>1910</u> tbd	AllocRegulatoryTradeIDSource	N		NEW	
→	<u>1911</u> tbd	AllocRegulatoryTradeIDEvent	N		NEW	
→	<u>1912</u> tbd	AllocRegulatoryTradeIDType	N		NEW	
</RegTrdID >						

6.4 Component CashSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CashSettlTermGrp
Component Abbreviated Name (for FIXML)	CashSettlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The CashSettlTermGrp is a repeating component within the Instrument component used to report cash settlement terms referenced from UnderlyingInstruments.
Component Elaboration	<u>Usage of CashSettlTermGrp must either include a known CashSettlAmount(40034) or provide the cash settlement term parameters needed to derive the cash settlement amount.</u> <u>CashSettlTermXID(40039) is provided for cross-referencing from an instance of the UnderlyingInstrument component through the UnderlyingSettlementTermXIDRef(2002) field.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4002f4d]

Component FIXML Abbreviation: <CashSettlTrm>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40022 tbd	NoCashSettlTerms	N		NEW		
→	40023 tbd	CashSettlCurrency	N		NEW	Required if NoCashSettlTerms (40022) > 0.
→	40024 tbd	CashSettlValuationFirstBusinessDayOffsetDate	N		NEW	
→	40916 tbd	CashSettlValuationSubsequentBusinessDaysOffset	N		NEW	
→	40917 tbd	CashSettlNumOfValuationDates	N		NEW	
→	40025 tbd	CashSettlValuationTime	N		NEW	
→	40026 tbd	CashSettlBusinessCenter	N		NEW	
→	40027 tbd	CashSettlQuotationMethod	N		NEW	
→	40028 tbd	CashSettlQuotationAmount	N		NEW	
→	40029 tbd	CashSettlQuotationCurrency	N		NEW	
→	40030 tbd	CashSettlMinimumQuotationAmount	N		NEW	

→	40031 tbd	CashSettlMinimumQuotea tionCurrency	N		NEW		
→	40032 tbd	CashSettlDealers<CashSet tlDealerGrp>	N		NEW		
→	40033 tbd	CashSettlBusinessDays	N		NEW		
→	40034 tbd	CashSettlAmount	N		NEW		
→	40035 tbd	CashSettlRecoveryFactor	N		NEW		
→	40036 tbd	CashSettlFixedTermIndica tor	N		NEW		
→	40037 tbd	CashSettlAccruedInterestI ndicator	N		NEW		
→	40038 tbd	CashSettlValuationMethod	N		NEW		
→	40039 tbd	CashSettlTermXID	N		NEW		
</CashSettlTrm>							

6.5 Component FinancingDetails

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FinancingDetails
Component Abbreviated Name (for FIXML)	FinDetls
Component Type	_ _ Block Repeating _X_ Block
Category	Common
Action	Change
Component Synopsis	Component block is optionally used for financial transaction where legal contracts, master agreements or master confirmations is to be referenced. This component identifies the legal agreement under which the deal was made and other unique characteristics of the transaction. For example, the AgreementDesc(913) field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan – Amended 1998, for example.
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[1002tbd]

Component FIXML Abbreviation: <FinDetls>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
913	AgreementDesc	N				

914	AgreementID	N				
1961 tbd	AgreementVersion	N		NEW		
915	AgreementDate	N				
918	AgreementCurrency	N				
1962 tbd	MasterConfirmationDesc	N		NEW		
1963 tbd	MasterConfirmationDate	N		NEW		
1964 tbd	MasterConfirmationAnnexDesc	N		NEW		
1965 tbd	MasterConfirmationAnnexDate	N		NEW		
1966 tbd	BrokerConfirmationDesc	N		NEW		
tbd	ContractualDefinitions	N		NEW		
tbd	ContractualTermsSupplementType	N		NEW		
tbd	ContractualTermsSupplementPublicationDate	N		NEW		
	<FinancingContractualDefinitionGrp>	N		NEW		
	<FinancingTermSupplementGrp>	N		NEW		
	<FinancingContractualMatrixGrp>	N		NEW		
1967 tbd	CreditSupportAgreementDesc	N		NEW		
1968 tbd	CreditSupportAgreementDate	N		NEW		
1969 tbd	CreditSupportAgreementID	N		NEW		
1970 tbd	GoverningLaw	N		NEW		
788	TerminationType	N				
916	StartDate	N				
917	EndDate	N				
919	DeliveryType	N				
898	MarginRatio	N				
</FinDets>						

6.6 Component FinancingContractualDefinitionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FinancingContractualDefinitionGrp
Component Abbreviated Name (for FIXML)	CtrctlDef
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The FinancingContractualDefinitionGrp is a repeating component within the FinancingDetails component used to report the definitions published by ISDA that define the terms of a derivative trade.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4003fid]

Component FIXML Abbreviation: <CtrctlDef>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40040 tbd	NoContractualFinancingDefinitions	N		NEW		
→	40041 tbd	ContractualDefinition	N		NEW	Required if NoContractualDefinitions(40040) > 0.
</CtrctlDef>						

6.7 Component FinancingContractualMatrixGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FinancingContractualMatrixGrp
Component Abbreviated Name (for FIXML)	CtrctlMtrx
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The FinancingContractualMatrixGrp is a repeating component within the FinancingDetails component used to report the contractual matrices that apply to the derivative trade.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4004 fid]

Component FIXML Abbreviation: <CtrctlMtrx>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40042 tbd	NoContractualMatrices	N		NEW		
→	40043 tbd	ContractualMatrixSource	N		NEW	Required if NoContractualMatrices (40042) > 0.
→	40044 tbd	ContractualMatrixDate	N		NEW	
→	40045 tbd	ContractualMatrixTerm	N		NEW	
</CtrctlMtrx>						

6.8 Component FinancingTermSupplementGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FinancingTermSupplementGrp
Component Abbreviated Name (for FIXML)	<TrmSupplmnt>
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The FinancingTermSupplementGrp is a repeating component within the FinancingDetails component used to report contractual terms supplements of derivative trades.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4005 fid]

Component FIXML Abbreviation: <TrmSupplmnt>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40046 tbd	NoFinancingTermSupplements	N		NEW		
→	40047 tbd	FinancingTermSupplemen tDesc	N		NEW	Required if NoFinancingTermSupplement

						s (40046) > 0.
→	40048 <i>td</i>	FinancingTermSupplemen <i>tDate</i>	N		NEW	
</TrmSupplmnt>						

6.9 Component Instrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Instrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> Block
Category	Common
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[1003 <i>fid</i>]

Component FIXML Abbreviation: <Instrmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
55	Symbol	N				
65	SymbolSfx	N				
48	SecurityID	N				
22	SecurityIDSource	N				
	<SecAltIDGrp>	N				
460	Product	N				
1227	ProductComplex	N				
1151	SecurityGroup	N				
461	CFICode	N				
167	SecurityType	N				
762	SecuritySubType	N				
200	MaturityMonthYear	N				
541	MaturityDate	N				
1079	MaturityTime	N				
966	SettleOnOpenFlag	N				
1049	InstrmtAssignmentMethod	N				
965	SecurityStatus	N				
224	CouponPaymentDate	N				
1449	RestructuringType	N				

1450	Seniority	N			
1451	NotionalPercentageOutstanding	N			
1452	OriginalNotionalPercentageOutstanding	N			
1457	AttachmentPoint	N			
1458	DetachmentPoint	N			
1739	ObligationType	N			
1938 tbd	AssetClass	N		NEW	
1939 tbd	AssetSubClass	N		NEW	
1940 tbd	AssetType	N		NEW	
	<SecondaryAssetGrp>	N		NEW	
1941 tbd	SwapClassType	N		NEW	
1942 tbd	NthToDefault	N		NEW	Conditionally required when MthToDefault(1943) is specified.
1943 tbd	MthToDefault	N		NEW	
1944 tbd	SettledEntityMatrixSource	N		NEW	
1945 tbd	SettledEntityMatrixPublicationDate	N		NEW	
1946 tbd	CouponType	N		NEW	
1947 tbd	TotalIssuedAmount	N		NEW	
1948 tbd	CouponFrequencyPeriod	N		NEW	Conditionally required when CouponFrequencyUnit(1949) is specified.
1949 tbd	CouponFrequencyUnit	N		NEW	Conditionally required when CouponFrequencyPeriod(1948) is specified.
1950 tbd	CouponDayCount	N		NEW	
1951 tbd	ConvertibleBondEquityID	N		NEW	
1952 tbd	ConvertibleBondEquityIDSource	N		NEW	Conditionally required when ConvertibleBondEquitySecurityID(1951) is specified.
1953 tbd	ContractPriceRefMonth	N		NEW	
1954 tbd	LienSeniority	N		NEW	
1955 tbd	LoanFacility	N		NEW	
1956 tbd	ReferenceEntityType	N		NEW	
1957 tbd	IndexSeriesID	N		NEW	
1958 tbd	IndexAnnexVersion	N		NEW	

1959 tbd	IndexAnnexDate	N		NEW		
1960 tbd	IndexAnnexSource	N		NEW		
225	IssueDate	N				
239	RepoCollateralSecurityType	N				
226	RepurchaseTerm	N				
227	RepurchaseRate	N				
228	Factor	N				
255	CreditRating	N				
543	InstrRegistry	N				
470	CountryOfIssue	N				
471	StateOrProvinceOfIssue	N				
472	LocaleOfIssue	N				
240	RedemptionDate	N				
202	StrikePrice	N				
947	StrikeCurrency	N				
967	StrikeMultiplier	N				
968	StrikeValue	N				
1478	StrikePriceDeterminationMethod	N				
1479	StrikePriceBoundaryMethod	N				
1480	StrikePriceBoundaryPrecision	N				
1481	UnderlyingPriceDeterminationMethod	N				
206	OptAttribute	N				
231	ContractMultiplier	N				
1435	ContractMultiplierUnit	N				
1439	FlowScheduleType	N				
969	MinPriceIncrement	N				
1146	MinPriceIncrementAmount	N				
996	UnitOfMeasure	N				
1147	UnitOfMeasureQty	N				
1716	UnitOfMeasureCurrency	N				
1191	PriceUnitOfMeasure	N				
1192	PriceUnitOfMeasureQty	N				
1717	PriceUnitOfMeasureCurrency	N				
1193	SettlMethod	N				
1194	ExerciseStyle	N				
1482	OptPayoutType	N				
1195	OptPayoutAmount	N				
1196	PriceQuoteMethod	N				
1197	ValuationMethod	N				
1524	PriceQuoteCurrency	N				
1198	ListMethod	N				
1199	CapPrice	N				
1200	FloorPrice	N				
201	PutOrCall	N				
1244	FlexibleIndicator	N				
1242	FlexProductEligibilityIndicator	N				
997	TimeUnit	N				
223	CouponRate	N				

207	SecurityExchange	N			
970	PositionLimit	N			
971	NTPositionLimit	N			
106	Issuer	N			
348	EncodedIssuerLen	N			
349	EncodedIssuer	N			
107	SecurityDesc	N			
350	EncodedSecurityDescLen	N			
351	EncodedSecurityDesc	N			
	<SecurityXML>	N			
691	Pool	N			
667	ContractSettlMonth	N			
875	CPPProgram	N			
876	CPRegType	N			
	<EvtGrp>	N			
873	DatedDate	N			
874	InterestAccrualDate	N			
	<InstrumentParties>	N			
1687	ShortSaleRestriction	N			
	<ComplexEvents>	N			
1787	RefTickTableID	N			
	<DateAdjustment>	N		NEW	
	<StreamGrp>	N		NEW	
	<ProvisionGrp>	N		NEW	
	<AdditionalTermGrp>	N		NEW	
	<ProtectionTermGrp>	N		NEW	
	<CashSettlTermGrp>	N		NEW	
	<PhysicalSettlTermGrp>	N		NEW	
</Instrmt>					

6.10 Component InstrumentLeg

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrumentLeg
Component Abbreviated Name (for FIXML)	Leg
Component Type	___Block Repeating _X_ Block
Category	Common
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[1005{fid}]

Component FIXML Abbreviation: <Leg>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
600	LegSymbol	N				
601	LegSymbolSfx	N				
602	LegSecurityID	N				
603	LegSecurityIDSource	N				
	<LegSecAltIDGrp>	N				
1788	LegID	N				
607	LegProduct	N				
1594	LegSecurityGroup	N				
608	LegCFICode	N				
609	LegSecurityType	N				
764	LegSecuritySubType	N				
610	LegMaturityMonthYear	N				
611	LegMaturityDate	N				
1212	LegMaturityTime	N				
248	LegCouponPaymentDate	N				
<u>2067</u> <u>2001+bd</u>	LegAssetClass	N		NEW		
<u>2068</u> <u>2002+bd</u>	LegAssetSubClass	N		NEW		
<u>2069</u> <u>2003+bd</u>	LegAssetType	N		NEW		
	<LegSecondaryAssetGrp>	N		NEW		
<u>2070</u> <u>2004+bd</u>	LegSwapClassType	N		NEW		
249	LegIssueDate	N				
250	LegRepoCollateralSecurityType	N				
251	LegRepurchaseTerm	N				
252	LegRepurchaseRate	N				
253	LegFactor	N				
257	LegCreditRating	N				
599	LegInstrRegistry	N				
596	LegCountryOfIssue	N				
597	LegStateOrProvinceOfIssue	N				
598	LegLocaleOfIssue	N				
254	LegRedemptionDate	N				
612	LegStrikePrice	N				
942	LegStrikeCurrency	N				
613	LegOptAttribute	N				
614	LegContractMultiplier	N				
1436	LegContractMultiplierUnit	N				
1440	LegFlowScheduleType	N				
999	LegUnitOfMeasure	N				
1224	LegUnitOfMeasureQty	N				
1720	LegUnitOfMeasureCurrency	N				
1421	LegPriceUnitOfMeasure	N				

1422	LegPriceUnitOfMeasureQty	N			
1721	LegPriceUnitOfMeasureCurrency	N			
1001	LegTimeUnit	N			
1420	LegExerciseStyle	N			
1528	LegPriceQuoteCurrency	N			
615	LegCouponRate	N			
616	LegSecurityExchange	N			
617	LegIssuer	N			
618	EncodedLegIssuerLen	N			
619	EncodedLegIssuer	N			
620	LegSecurityDesc	N			
621	EncodedLegSecurityDescLen	N			
622	EncodedLegSecurityDesc	N			
623	LegRatioQty	N			
624	LegSide	N			
556	LegCurrency	N			
740	LegPool	N			
739	LegDatedDate	N			
955	LegContractSettlMonth	N			
956	LegInterestAccrualDate	N			
1358	LegPutOrCall	N			
1017	LegOptionRatio	N			
566	LegPrice	N			
	<LegEventGrp>	N		NEW	
	<LegDateAdjustment>	N		NEW	
	<LegStreamGrp>	N		NEW	
	<LegProvisionGrp>	N		NEW	
</Leg>					

6.11 Component LegEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegEventGrp is a repeating subcomponent of the InstrumentLeg component used to specify events associated with the instrument.
Component Elaboration	<u>The LegEventGrp contains three different methods to express a "time" associated with the event using the LegEventDate(2061) and LegEventTime(2062) pair of fields or the LegEventTimeUnit(2063) and LegEventTimePeriod(2064) pair of fields or LegEventMonthYear(2341+td).</u> <u>The LegEventDate(2061), and optional LegEventTime(2062), may be used to express an exact date and optional time for the event. The LegEventTimeUnit(2063) and LegEventTimePeriod(2064) may be used to express a time period associated with the event, e.g. 3-month, 4-years, 2-weeks. The LegEventMonthYear(2341), and optional</u>

<p><u>LegEventTime(2062), may be used to express the event as a month of year, with optional day of month or week of month.</u></p> <p><u>Either LegEventDate(2061) or LegEventMonthYear(2341td), and the optional LegEventTime(2062), must be specified or LegEventTimeUnit(2063) and LegEventTimePeriod(2064) must be specified.</u></p> <p><u>The LegEventMonthYear(2341td) may be used instead of LegEventDate(2061) when month-year, with optional day of month or week of month, is required instead of a date.</u></p>	
To be finalized by FPL Technical Office	
Repository Component ID	[223]2227[td]

Component FIXML Abbreviation: <Evt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2059 1993 td	NoLegEvents	N		NEW		
→	2060 1994 td	LegEventType	N		NEW	Required if NoLegEvents (2059) > 0.
→	2061 1995 td	LegEventDate	N		NEW	Conditionally required when LegEventTime(2062) is specified. LegEventTimeUnit(2063) and LegEventTimePeriod(2064) are NOT specified.
→	2062 1996 td	LegEventTime	N		NEW	Conditionally required when LegEventTimeUnit(2063) and LegEventTimePeriod(2064) are NOT specified.
→	2063 1997 td	LegEventTimeUnit	N		NEW	Conditionally required when LegEventTimePeriod(2064) is specified.
→	2064 1998 td	LegEventTimePeriod	N		NEW	Conditionally required when LegEventTimeUnit(2063) is specified.
→	2341 td	LegEventMonthYear	N		NEW	
→	2065 1999 td	LegEventPx	N		NEW	
→	2066 2000 td	LegEventText	N		NEW	Conditionally required if EncodedLegEventText(2075) is specified.

➔	2074	<u>EncodedLegEventTextLen</u>	N		NEW		Must be set if <u>EncodedLegEventText(2075)</u> field is specified and must immediately precede it. <u>Conditionally required if EncodedLegEventText(2075) is specified.</u>
➔	2075	<u>EncodedLegEventText</u>	N		NEW		<u>Encoded (non-ASCII characters) representation of the LegEventText(2066) field in the encoded format specified via the MessageEncoding(347) field.</u>
</Evt>							

6.12 Component LegPaymentScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentScheduleGrp
Component Abbreviated Name (for FIXML)	PmtSched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPaymentScheduleGrp is a repeating subcomponent of the LegPaymentStream component used to specify notional and rate steps in the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4043 44]

Component FIXML Abbreviation: <Sched>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>40374</u> <u>ibid</u>	<u>NoLegPaymentSchedules</u>	N		NEW		
➔	<u>40375</u> <u>ibid</u>	<u>LegPaymentScheduleType</u>	N		NEW	<u>Required if NoLegPaymentSchedules(40374) > 0.</u>
➔	<u>40376</u> <u>ibid</u>	<u>LegPaymentScheduleStubType</u>	N		NEW	
➔	<u>40377</u> <u>ibid</u>	<u>LegPaymentScheduleStartDateUnadjusted</u>	N		NEW	
➔	<u>40378</u> <u>ibid</u>	<u>LegPaymentScheduleEndDateUnadjusted</u>	N		NEW	

→	40379 tbd	LegPaymentSchedulePaySide	N		NEW		
→	40380 tbd	LegPaymentScheduleReceiveSide	N		NEW		
→	40381 tbd	LegPaymentScheduleNotional	N		NEW		
→	40382 tbd	LegPaymentScheduleCurrency	N		NEW		
→	40383 tbd	LegPaymentScheduleRate	N		NEW		
→	40384 tbd	LegPaymentScheduleRateMultiplier	N		NEW		
→	49385 tbd	LegPaymentScheduleRateSpread	N		NEW		
→	40386 tbd	LegPaymentScheduleRateSpreadPositionType	N		NEW		
→	40387 tbd	LegPaymentScheduleRateTreatment	N		NEW		
→	40388 tbd	LegPaymentScheduleFixedAmount	N		NEW		
→	40389 tbd	LegPaymentScheduleFixedCurrency	N		NEW		
→	40390 tbd	LegPaymentScheduleStepFrequencyPeriod	N		NEW		Conditionally required when LegPaymentScheduleStepFrequencyUnit(40391) is specified.
→	40391 tbd	LegPaymentScheduleStepFrequencyUnit	N		NEW		Conditionally required when LegPaymentScheduleStepFrequencyPeriod(40390) is specified.
→	40392 tbd	LegPaymentScheduleStepOffsetValue	N		NEW		
→	40393 tbd	LegPaymentScheduleStepRate	N		NEW		
→	40394 tbd	LegPaymentScheduleStepOffsetRate	N		NEW		
→	40395 tbd	LegPaymentScheduleStepRateRelativeTo	N		NEW		
→		<LegPaymentScheduleRateSourceGrp>	N		NEW		
→	40396 tbd	LegPaymentScheduleFxFixingFixingDateUnadjusted	N		NEW		
→	40397 tbd	LegPaymentScheduleWeight	N		NEW		
→	40398 tbd	LegPaymentScheduleFxFixingFixingDateRelativeTo	N		NEW		
→	40399 tbd	LegPaymentScheduleFxFixingFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the businessbusiness day convention defined in the LegDateAdjustment component in InstrumentLeg . The specified value would be specific to this instance of the leg payment schedule .

→		<LegPaymentScheduleFxFixingFixingDateBusinessCenterGrp>			NEW	<FxFixingFixingBizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule.
	0400 tbd	LegPaymentScheduleFxFixingFixingDateBusinessCenters			EW		
→	40-401 tbd	LegPaymentScheduleFxFixingFixingDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentScheduleFixingDatesOffsetUnit(40402) is specified.
→	40-402 tbd	LegPaymentScheduleFxFixingFixingDateOffsetUnit	N		NEW		Conditionally required when LegPaymentScheduleFixingDatesOffsetPeriod(40401) is specified.
→	40-403 tbd	LegPaymentScheduleFxFixingFixingDateOffsetDayType	N		NEW		
→	40-404 tbd	LegPaymentScheduleFxFixingFixingDateAdjusted	N		NEW		
→	40-405 tbd	LegPaymentScheduleFxFixingFixingTime	N		NEW		
→	40-406 tbd	LegPaymentScheduleFxFixingFixingTimeBusinessCenter	N		NEW		
→	40-407 tbd	LegPaymentScheduleInterimExchangePaymentDateRelativeTo	N		NEW		
→	40-408 tbd	LegPaymentScheduleInterimExchangeDatesBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment schedule.
→		<LegPaymentScheduleInterimExchangeDatesBusinessCentersCenterGrp>	N		NEW	<IntrmExchDtBizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule.
	0409 tbd	LegPaymentScheduleInterimExchangeDatesBusinessCenters			EW		
→	40-410 tbd	LegPaymentScheduleInterimExchangeDatesOffsetPeriod	N		NEW		Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetUnit(40411) is specified.

→	40411 fbd	LegPaymentScheduleInterimExchangeDatesOffsetUnit	N		NEW		Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetPeriod(40410) is specified.
→	40412 fbd	LegPaymentScheduleInterimExchangeDatesOffsetDayType	N		NEW		
→	40413 fbd	LegPaymentScheduleInterimExchangeDateAdjusted	N		NEW		
</Sched>							

6.13 Component LegPaymentScheduleRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentScheduleRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	LegPaymentScheduleRateSourceGrp is a repeating component within the :egPaymentScheduleGrp component used to identify primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4044fcd]

Component FIXML Abbreviation: <RtSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40414 fbd	NoLegPaymentScheduleRateSources	N		NEW		
→	40415 fbd	LegPaymentScheduleRateSource	N		NEW	Required if NoLegPaymentScheduleRateSources (40414) > 0.
→	40416 fbd	LegPaymentScheduleRateSource	N		NEW	
→	40417 fbd	LegPaymentScheduleReferencePage	N		NEW	Conditionally required when LegPaymentScheduleRateSource(40415) = 99 (Other).
</RtSrc>						

6.14 Component LegPaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegPaymentStream component is a subcomponent of the LegStreamGrp used to detail the attributes of a payment stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4035#4]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40279 tbd	LegPaymentStreamType	N		NEW		
40280 tbd	LegPaymentStreamMarketRate	N		NEW		
40281 tbd	LegPaymentStreamDelayIndicator	N		NEW		
40282 tbd	LegPaymentStreamSettlCurrency	N		NEW		
40283 tbd	LegPaymentStreamDayCount	N		NEW		
40284 tbd	LegPaymentStreamAccrualDays	N		NEW		
40285 tbd	LegPaymentStreamDiscountType	N		NEW		
40286 tbd	LegPaymentStreamDiscountRate	N		NEW		
40287 tbd	LegPaymentStreamDiscountRateDayCount	N		NEW		
40288 tbd	LegPaymentStreamCompoundingMethod	N		NEW		
40289 tbd	LegPaymentStreamInitialPrincipalExchangeIndicator	N		NEW		
40290 tbd	LegPaymentStreamInterimPrincipalExchangeIndicator	N		NEW		
40291 tbd	LegPaymentStreamFinalPrincipalExchangeIndicator	N		NEW		

td	<LegPaymentStreamPaymentDates>	N		NEW		
td	<LegPaymentStreamResetDates>	N		NEW		
td	<LegPaymentStreamFixedRate>	N		NEW		
td	<LegPaymentStreamFloatingRate>	N		NEW		
td	<LegPaymentStreamNonDeliverableSettleTerms>	N		NEW		
</PmtStrm>						

6.15 Component LegPaymentStreamFixedRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFixedRate
Component Abbreviated Name (for FIXML)	Fixed
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamFixedRate is a subcomponent of the LegPaymentStream component used to report the fixed rate or fixed payment amount of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4038 td]

Component FIXML Abbreviation: <Fixed>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 40326	LegPaymentStreamRate	N		NEW		Mutually exclusive with LegPaymentStreamFixedAmount(40327 td).
td 40327	LegPaymentStreamFixedAmount	N		NEW		Mutually exclusive with LegPaymentStreamRate(40326 td).
td 40328	LegPaymentStreamFixedRateOrAmountCurrency	N		NEW		
td 40329	LegPaymentStreamFutureValueNotional	N		NEW		
td 40330	LegPaymentStreamFutureValueDateAdjusted	N		NEW		
</Fixed>						

6.16 Component LegPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamFloatingRate is a subcomponent of the LegPaymentStream component used to report the floating rate attributes of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4039 44]

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40331 td	LegPaymentStreamRateIndex	N		NEW		
40332 td	LegPaymentStreamRateIndexSource	N		NEW		
40333 td	LegPaymentStreamRateIndexCurveUnit	N		NEW		Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified.
40334 td	LegPaymentStreamRateIndexCurvePeriod	N		NEW		Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified.
40335 td	LegPaymentStreamRateMultiplier	N		NEW		
40336 td	LegPaymentStreamRateSpread	N		NEW		
40337 td	LegPaymentStreamRateSpreadPositionType	N		NEW		
40338 td	LegPaymentStreamRateTreatment	N		NEW		
40339 td	LegPaymentStreamCapRate	N		NEW		
40340 td	LegPaymentStreamCapRateBuySide	N		NEW		
40341 td	LegPaymentStreamCapRateSellSide	N		NEW		
40342 td	LegPaymentStreamFloorRate	N		NEW		

40343 td	LegPaymentStreamFloorRateBuySide	N		NEW		
40344 td	LegPaymentStreamFloorRateSellSide	N		NEW		
40345 td	LegPaymentStreamInitialRate	N		NEW		
40346 td	LegPaymentStreamFinalRateRoundingDirection	N		NEW		
40347 td	LegPaymentStreamFinalRatePrecision	N		NEW		
40348 td	LegPaymentStreamAveragingMethod	N		NEW		
40349 td	LegPaymentStreamNegativeRateTreatment	N		NEW		
40350 td	LegPaymentStreamInflationLagPeriod	N		NEW		Conditionally required when LegPaymentStreamInflationLagUnit(40351) is specified.
40351 td	LegPaymentStreamInflationLagUnit	N		NEW		Conditionally required when LegPaymentStreamInflationLagPeriod(40350) is specified.
40352 td	LegPaymentStreamInflationLagDayType	N		NEW		
40353 td	LegPaymentStreamInflationInterpolationMethod	N		NEW		
40354 td	LegPaymentStreamInflationIndexSource	N		NEW		
40355 td	LegPaymentStreamInflationPublicationSource	N		NEW		
40356 td	LegPaymentStreamInflationInitialIndexLevel	N		NEW		
40357 td	LegPaymentStreamInflationFallbackBondApplicableIndicator	N		NEW		
40358 td	LegPaymentStreamFRADiscounting	N		NEW		
</Float>						

6.17 Component

LegPaymentStreamNonDeliverableFxFixingFixingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamNonDeliverableFxFixingFixingDateGrp
Component Abbreviated Name (for FIXML)	FxFixingFixingDt
Component Type	Block
Category	Common
Component Synopsis	LegPaymentStreamNonDeliverableFxFixingFixingDate is a subcomponent of the LegPaymentStreamNonDeliverableSettlTerms component used to specify predetermined FX fixingFixing dates.
Component Elaboration	For the purpose of optimization, the LegNonDeliverableFixingDateType(40369) field may optionally be omitted after the first instance provided the instance(s) which

<u>immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the LegNonDeliverableFixingDateType(40369) is required to specify the date type.</u>	
To be finalized by FPL Technical Office	
Repository Component ID	[4041] [H4]

Component FIXML Abbreviation: <FxFixingFixingDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40367 [H4]	NoLegNonDeliverableFxFixingFixingDates	N		NEW		
→	40368 [H4] LegNonDeliverableFxFixingFixingDate	N		NEW		Required if NoAdditionalTerms(40367049) > 0.
→	40369 [H4] LegNonDeliverableFxFixingFixingDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</FxFixingFixingDt>						

6.18 Component LegPaymentStreamNonDeliverableSettlTerms

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamNonDeliverableSettlTerms
Component Abbreviated Name (for FIXML)	NonDlvrblTrms
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamNonDeliverableSettl is a subcomponent of the LegPaymentStream component used to specify the non-deliverable settlement terms of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4040] [H4]

Component FIXML Abbreviation: <NonDlvrblTrms>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40359 [H4]	LegPaymentStreamNonDeliverableRefCurrency	N		NEW		

40360 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the non-deliverable currency's fixing date.
	<LegPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenterGrp>			NEW	<BizCtrs> <BizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the non-deliverable currency's fixing date.
40361 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters			NEW		
	<LegPaymentStreamNonDeliverableSettlRateSource>	N		NEW		
40362 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesRelativeTo	N		NEW		
40363 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit(40364) is specified.
40364 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod(40363) is specified.
40365 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetDayType	N		NEW		
40366 tbd	LegPaymentStreamNonDeliverableSettlRateOption	N		NEW		
tbd	LegNonDeliverableFxFixingFixingDateBusinessDayConvention			NEW		
tbd	LegNonDeliverableFxFixingFixingDateBusinessCenters			NEW		
	<LegPaymentStreamNonDeliverableSettlRateSource>	N		NEW		
	<LegPaymentStreamNonDeliverableFxFixingFixingDateGrp>	N		NEW		
	<LegSettlRateDisruptionFallbackGrp>	N		NEW		
</NonDlvrlTrms >						

6.19 Component LegPaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamPaymentDates is a subcomponent of the LegPaymentStream component used to specify the payment dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4036#4]

Component FIXML Abbreviation: <PmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40292 tbd	LegPaymentStreamPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream.
	<LegPaymentStreamPaymentDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream.
40293 tbd	LegPaymentStreamPaymentDateBusinessCenters			NEW		
40294 tbd	LegPaymentStreamPaymentFrequencyPeriod	N		NEW		Conditionally required when LegPaymentStreamPaymentFrequencyUnit(40295) is specified.
40295 tbd	LegPaymentStreamPaymentFrequencyUnit	N		NEW		Conditionally required when LegPaymentStreamFrequencyPeriod(40294) is specified.

40296 tbd	LegPaymentStreamPaymentRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates.
40297 tbd	LegPaymentStreamFirstPaymentDateUnadjusted	N		NEW		
40298 tbd	LegPaymentStreamLastRegularPaymentDateUnadjusted	N		NEW		
40299 tbd	LegPaymentStreamPaymentDateRelativeTo	N		NEW		
40300 tbd	LegPaymentStreamPaymentOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamPaymentOffsetUnit(40301) is specified.
40301 tbd	LegPaymentStreamPaymentOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamPaymentOffsetPeriod(40300) is specified.
40302 tbd	LegPaymentStreamPaymentOffsetDayType	N		NEW		
</PmtDts>						

6.20 Component LegPaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamResetDates is a subcomponent of the LegPaymentStream component used to specify the floating rate reset dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4037tbd]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40303 tbd	LegPaymentStreamResetDateRelativeTo	N		NEW		

40304 tbd	LegPaymentStreamResetDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
	<LegPaymentStreamResetDateBusinessCenterGrp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
40305 tbd	LegPaymentStreamResetDateBusinessCenters			EW		
40306 tbd	LegPaymentStreamResetFrequencyPeriod	N		NEW		Conditionally required when LegPaymentStreamResetFrequencyUnit(40307) is specified.
40307 tbd	LegPaymentStreamResetFrequencyUnit	N		NEW		Conditionally required when LegPaymentStreamResetFrequencyPeriod(40306) is specified.
40308 tbd	LegPaymentStreamResetWeeklyRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates.
40309 tbd	LegPaymentStreamInitialFixingDateRelativeTo	N		NEW		
40310 tbd	LegPaymentStreamInitialFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
	<LegPaymentStreamInitialFixingDateBusinessCenterGrp>	N		NEW	<InitBizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
40311 tbd	LegPaymentStreamInitialFixingDateBusinessCenters			EW		

40312 tbd	LegPaymentStreamInitialFixingDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamInitialFixingDateOffsetUnit(40313) is specified.
40313 tbd	LegPaymentStreamInitialFixingDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamInitialFixingDateOffsetPeriod(40312) is specified.
40314 tbd	LegPaymentStreamInitialFixingDateOffsetDayType	N		NEW		
40315 tbd	LegPaymentStreamInitialFixingDateAdjusted	N		NEW		
40316 tbd	LegPaymentStreamFixingDateRelativeTo	N		NEW		
40317 tbd	LegPaymentStreamFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
	<LegPaymentStreamFixingDateBusinessCenterGrp>	N		NEW	<FixngBizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
40318 tbd	LegPaymentStreamFixingDateBusinessCenters			NEW		
40319 tbd	LegPaymentStreamFixingDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamFixingDateOffsetUnit(40320) is specified.
40320 tbd	LegPaymentStreamFixingDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamFixingDateOffsetPeriod(40319) is specified.
40321 tbd	LegPaymentStreamFixingDateOffsetDayType	N		NEW		
40322 tbd	LegPaymentStreamFixingDateAdjusted	N		NEW		
40323 tbd	LegPaymentStreamRateCutoffOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamRateCutoffOffsetUnit(40324) is specified.
40324 tbd	LegPaymentStreamRateCutoffOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamRateCutoffOffsetPeriod(40323) is specified.
40325 tbd	LegPaymentStreamRateCutoffOffsetDayType	N		NEW		
</ResetDts>						

6.21 Component LegPaymentStubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubGrp
Component Abbreviated Name (for FIXML)	PmtStub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The LegPaymentStubGrp is a repeating subcomponent of the LegPaymentStream component used to specify front and back stubs in the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4045 44]

Component FIXML Abbreviation: <Stub>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40418 <i>tbd</i>	NoLegPaymentStubs	N		NEW		
→	40419 <i>tbd</i> LegPaymentStubType	N		NEW		Required if NoLegPaymentStubs (40418) > 0.
→	40420 <i>tbd</i> LegPaymentStubLength	N		NEW		
→	40421 <i>tbd</i> LegPaymentStubRate	N		NEW		
→	40422 <i>tbd</i> LegPaymentStubFixedAmount	N		NEW		
→	40423 <i>tbd</i> LegPaymentStubFixedCurrency	N		NEW		
→	40424 <i>tbd</i> LegPaymentStubIndex	N		NEW		
→	40425 <i>tbd</i> LegPaymentStubIndexSource	N		NEW		
→	40426 <i>tbd</i> LegPaymentStubIndexCurvePeriod	N		NEW		Conditionally required when LegPaymentStubIndexCurveUnit(40427) is specified.
→	40427 <i>tbd</i> LegPaymentStubIndexCurveUnit	N		NEW		Conditionally required when LegPaymentStubIndexCurvePeriod(40426) is specified.
→	40428 <i>tbd</i> LegPaymentStubIndexRateMultiplier	N		NEW		

→	40429 <i>ibid</i>	LegPaymentStubIndexRate Spread	N		NEW		
→	40430 <i>ibid</i>	LegPaymentStubIndexRate Spread <i>PositionType</i>	N		NEW		
→	40431 <i>ibid</i>	LegPaymentStubIndexRate Treatment	N		NEW		
→	40432 <i>ibid</i>	LegPaymentStubIndexCap Rate	N		NEW		
→	40433 <i>ibid</i>	LegPaymentStubIndexCap RateBuySide	N		NEW		
→	40434 <i>ibid</i>	LegPaymentStubIndexCap RateSellSide	N		NEW		
→	40435 <i>ibid</i>	LegPaymentStubIndexFloorRate	N		NEW		
→	40436 <i>ibid</i>	LegPaymentStubIndexFloorRateBuySide	N		NEW		
→	40437 <i>ibid</i>	LegPaymentStubIndexFloorRateSellSide	N		NEW		
→	40438 <i>ibid</i>	LegPaymentStubIndex2	N		NEW		
→	40439 <i>ibid</i>	LegPaymentStubIndex2Source	N		NEW		
→	40440 <i>ibid</i>	LegPaymentStubIndex2CurvePeriod	N		NEW		Conditionally required when LegPaymentStubIndex2CurveUnit(40441) is specified.
→	40441 <i>ibid</i>	LegPaymentStubIndex2CurveUnit	N		NEW		Conditionally required when LegPaymentStubIndex2CurvePeriod(40440) is specified.
→	40442 <i>ibid</i>	LegPaymentStubIndex2RateMultiplier	N		NEW		
→	40443 <i>ibid</i>	LegPaymentStubIndex2RateSpread	N		NEW		
→	40444 <i>ibid</i>	LegPaymentStubIndex2RateSpread <i>PositionType</i>	N		NEW		
→	40445 <i>ibid</i>	LegPaymentStubIndex2RateTreatment	N		NEW		
→	40446 <i>ibid</i>	LegPaymentStubIndex2Cap Rate	N		NEW		
→	40447 <i>ibid</i>	LegPaymentStubIndex2FloorRate	N		NEW		
</Stub>							

6.22 Component LegProvisionCashSettlPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionCashSettlPaymentDates
Component Abbreviated Name (for FIXML)	CashSettlPmtDts
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The LegProvisionCashSettlPaymentDates component is a sub-component within the LegProvisionGrp component used to report the cash settlement payment dates defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4052]id

Component FIXML Abbreviation: <CashSettlPmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40516 tbd	LegProvisionCashSettlPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement payment dates.
	<LegProvisionCashSettlPaymentDateBusinessCenterGrp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement payment dates.
0517 tbd	LegProvisionCashSettlPaymentDateBusinessCenters			EW		
40518 tbd	LegProvisionCashSettlPaymentDateRelativeTo	N		NEW		
40519 tbd	LegProvisionCashSettlPaymentDateOffsetPeriod	N		NEW		Conditionally required when LegProvisionCashSettlPaymentDateOffsetUnit(40520) is

						specified.
40520 tbd	LegProvisionCashSettlPaymentDateOffsetUnit	N		NEW		Conditionally required when LegProvisionCashSettlPaymentDateOffsetPeriod(40519) is specified.
40521 tbd	LegProvisionCashSettlPaymentDateOffsetDayType	N		NEW		
40522 tbd	LegProvisionCashSettlPaymentDateRangeFirst	N		NEW		
40523 tbd	LegProvisionCashSettlPaymentDateRangeLast	N		NEW		
	<LegProvisionCashSettlPaymentFixedDateGrp>	N		NEW		
</CashSettlPmtDts>						

6.23 Component LegProvisionCashSettlPaymentFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionCashSettlPaymentFixedDateGrp
Component Abbreviated Name (for FIXML)	CashSettlPmtFixedDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ProvisionCashSettlPaymentFixedDateGrp is a repeating component within the ProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision.
Component Elaboration	<u>For the purpose of optimization, the LegProvisionCashSettlPaymentDateType(40475) field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the LegProvisionCashSettlPaymentDateType(40475) is required to specify the date type.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4047tbd]

Component FIXML Abbreviation: <CashSettlPmtFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40473 tbd	NoLegProvisionCashSettlPaymentDates	N		NEW		
→	40474 tbd LegProvisionCashSettlPaymentDate	N		NEW		Required if NoLegProvisionCashSettlPaymentDates (40473) > 0.
→	40475 tbd LegProvisionCashSettlPaymentDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the

							group until overridden with a new type.
</CashSettlPmtFixedDt>							

6.24 Component LegProvisionCashSettlValueDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionCashSettlValueDates
Component Abbreviated Name (for FIXML)	CashSettlValDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegProvisionCashSettlValueDates component is a subcomponent within the LegProvisionGrp component used to report the cash settlement value date and time defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4053#4]

Component FIXML Abbreviation: <CashSettlValDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40524 td	LegProvisionCashSettlValueTime	N		NEW		
40525 td	LegProvisionCashSettlValueTimeBusinessCenter	N		NEW		
40526 td	LegProvisionCashSettlValueDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement value date.
	<LegProvisionCashSettlValueDateBusinessCenterGrp>					When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement value date.

	LegProvisionCashSettlValueDateBusinessCenters					
40527 tbd				EW		
40528 tbd	LegProvisionCashSettlValueDateRelativeTo	N		NEW		
40529 tbd	LegProvisionCashSettlValueDateOffsetPeriod	N		NEW		Conditionally required when LegProvisionCashSettlValueDateOffsetUnit(40530) is specified.
40530 tbd	LegProvisionCashSettlValueDateOffsetUnit	N		NEW		Conditionally required when LegProvisionCashSettlValueDateOffsetPeriod(40529) is specified.
40531 tbd	LegProvisionCashSettlValueDateOffsetDayType	N		NEW		
40532 tbd	LegProvisionCashSettlValueDateAdjusted	N		NEW		
</CashSettlValueDts>						

6.25 Component LegProvisionOptionExerciseFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionOptionExerciseFixedDateGrp
Component Abbreviated Name (for FIXML)	OptExerFixedDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegProvisionOptionExerciseFixedDateGrp is a repeating component within the LegProvisionOptionExerciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.
Component Elaboration	<u>For the purpose of optimization, the LegProvisionOptionExerciseFixedDateType(40497) field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the LegProvisionOptionExerciseFixedDateType(40497) is required to specify the date type.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[40497id]

Component FIXML Abbreviation: <OptExerFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40495 tbd	NoLegProvisionOptionExerciseFixedDates	N		NEW		
→	40496 LegProvisionOptionExercis	N		NEW		Required if

	ibd	eFixedDate					NoLegProvisionOptionExerciseFixedDates (40495) > 0.
→	40497 ibd	LegProvisionOptionExerciseFixedDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</OptExerFixedDt>							

6.26 Component LegProvisionOptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionOptionExerciseDates
Component Abbreviated Name (for FIXML)	OptExerDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegProvisionOptionExerciseDates is a subcomponent within the LegProvisionGrp component used to report the option exercise dates and times defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4048 id]

Component FIXML Abbreviation: <OptExerDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40476 ibd	LegProvisionOptionExerciseBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option exercise dates.
	<LegProvisionOptionExerciseBusinessCenterGrp>					When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option exercise dates.

40477 tbd	LegProvisionOptionExerciseBusinessCenters			NEW		
	<LegProvisionOptionExerciseFixedDateGrp>	N		NEW		
40478 tbd	LegProvisionOptionExerciseEarliestDatePeriod	N		NEW		Conditionally required when LegProvisionOptionExerciseEarliestDateUnit(40479) is specified.
40479 tbd	LegProvisionOptionExerciseEarliestDateUnit	N		NEW		Conditionally required when LegProvisionOptionExerciseEarliestDatePeriod(40478) is specified.
40480 tbd	LegProvisionOptionExerciseFrequencyPeriod	N		NEW		Conditionally required when LegProvisionOptionExerciseFrequencyUnit(40481) is specified.
40481 tbd	LegProvisionOptionExerciseFrequencyUnit	N		NEW		Conditionally required when LegProvisionOptionExerciseFrequencyPeriod(40480) is specified.
40482 tbd	LegProvisionOptionExerciseStartDateUnadjusted	N		NEW		
40483 tbd	LegProvisionOptionExerciseStartDateRelativeTo	N		NEW		
40484 tbd	LegProvisionOptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when LegProvisionOptionExerciseStartDateOffsetUnit(40485) is specified.
40485 tbd	LegProvisionOptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when LegProvisionOptionExerciseStartDateOffsetPeriod(40484) is specified.
40486 tbd	LegProvisionOptionExerciseStartDateOffsetDayType	N		NEW		
40487 tbd	LegProvisionOptionExerciseStartDateAdjusted	N		NEW		
40488 tbd	LegProvisionOptionExercisePeriodSkip	N		NEW		
40489 tbd	LegProvisionOptionExerciseBoundsFirstDateUnadjusted	N		NEW		
40490 tbd	LegProvisionOptionExerciseBoundsLastDateUnadjusted	N		NEW		
40491 tbd	LegProvisionOptionExerciseEarliestTime	N		NEW		
40492 tbd	LegProvisionOptionExerciseEarliestTimeBusinessCenter	N		NEW		
40493 tbd	LegProvisionOptionExerciseLatestTime	N		NEW		
40494 tbd	LegProvisionOptionExerciseLatestTimeBusinessCenter	N		NEW		
</OptExerDts>						

6.27 Component LegProvisionOptionExpirationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionOptionExpirationDate
Component Abbreviated Name (for FIXML)	OptExpDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegProvisionOptionExerciseDate is a subcomponent within the LegProvisionGrp component used to report the option expiration date and times defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4050#4]

Component FIXML Abbreviation: <OptExpDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40498 tbd	LegProvisionOptionExpirationDate Unadjusted	N		NEW		
40499 tbd	LegProvisionOptionExpirationDate BusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option expiration date.
	<LegProvisionOptionExpirationDateBusinessCenterGrp>					When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option expiration date.
0500 tbd	LegProvisionOptionExpirationDateBusinessCenters			EW		
40501 tbd	LegProvisionOptionExpirationDate RelativeTo	N		NEW		

40502 tbd	LegProvisionOptionExpirationDate OffsetPeriod	N		NEW		Conditionally required when LegProvisionOptionExpiration DateOffsetUnit(40503) is specified.
40503 tbd	LegProvisionOptionExpirationDate OffsetUnit	N		NEW		Conditionally required when LegProvisionOptionExpiration DateOffsetPeriod(40502) is specified.
40504 tbd	LegProvisionOptionExpirationDate OffsetDayType	N		NEW		
40505 tbd	LegProvisionOptionExpirationDate Adjusted	N		NEW		
40506 tbd	LegProvisionOptionExpirationTim e	N		NEW		
40507 tbd	LegProvisionOptionExpirationTim eBusinessCenter	N		NEW		
</OptExpDt>						

6.28 Component LegProvisionOptionRelevantUnderlyingDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionOptionRelevantUnderlyingDate
Component Abbreviated Name (for FIXML)	OptRelvntUndlyDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegProvisionOptionRelevantUnderlyingDate is a subcomponent within the LegProvisionGrp component used to report the option relevant underlyingdate defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4051tbd]

Component FIXML Abbreviation: <OptRelvntUndlyDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40508 tbd	LegProvisionOptionRelevantUnder lyingDateUnadjusted	N		NEW		

40509 tbd	LegProvisionOptionRelevantUnderlyingDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option relevant underlying date.
	<LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp>					When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option relevant underlying date.
0510 tbd	LegProvisionOptionRelevantUnderlyingDateBusinessCenters			EW		
40511 tbd	LegProvisionOptionRelevantUnderlyingDateRelativeTo	N		NEW		
40512 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetPeriod	N		NEW		Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetUnit(40513) is specified.
40513 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetUnit	N		NEW		Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetPeriod(40512) is specified.
40514 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetDayType	N		NEW		
40515 tbd	LegProvisionOptionRelevantUnderlyingDateAdjusted	N		NEW		
</OptRelvntUndlyDt>						

6.29 Component LegProvisionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionGrp
Component Abbreviated Name (for FIXML)	Prov
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The LegProvisionGrp is a repeating subcomponent of the InstrumentLeg component used to detail the provisions associated with the instrument.
Component Elaboration	A swap may have one or more provisions.

To be finalized by FPL Technical Office	
Repository Component ID	[4046fid]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40448 tbd	NoLegProvisions	N		NEW		
→	40449 tbd	LegProvisionType	N		NEW	Required if NoLegProvisions (40448) > 0.
→	40450 tbd	LegProvisionDateUnadjusted	N		NEW	
→	40451 tbd	LegProvisionDateBusinessDayConvention	N		NEW	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the instrument's leg provision.
→		<LegProvisionDateBusinessCenterGrp>	N		NEW	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the instrument's leg provision.
	40452 tbd	LegProvisionDateBusinessCenters			NEW	
→	40453 tbd	LegProvisionDateAdjusted	N		NEW	
→	40454 tbd	LegProvisionDateTenorPeriod	N		NEW	Conditionally required when LegProvisionDateTenorUnit(40455) is specified.
→	40455 tbd	LegProvisionDateTenorUnit	N		NEW	Conditionally required when LegProvisionDateTenorPeriod(40454) is specified.
→	40456 tbd	LegProvisionCalculationAgent	N		NEW	
→	40457 tbd	LegProvisionOptionSinglePartyBuyerSide	N		NEW	
→	40458 tbd	LegProvisionOptionSinglePartySellerSide	N		NEW	
→		<LegProvisionCashSettleValueDate>	N		NEW	
→		<LegProvisionOptionExerciseDates>	N		NEW	
→		<LegProvisionOptionExpirationDate>	N		NEW	

→		<LegProvisionOptionRelevantUnderlyingDate>	N		NEW		
→	40459 tbd	LegProvisionOptionExerciseStyle	N		NEW		
→	40460 tbd	LegProvisionOptionExerciseMultipleNotional	N		NEW		
→	40461 tbd	LegProvisionOptionExerciseMinimumNotional	N		NEW		
→	40462 tbd	LegProvisionOptionExerciseMaximumNotional	N		NEW		
→	40463 tbd	LegProvisionOptionMinimumNumber	N		NEW		
→	40464 tbd	LegProvisionOptionMaximumNumber	N		NEW		
→	40465 tbd	LegProvisionOptionExerciseConfirmation	N		NEW		
		<LegProvisionCashSettlementPaymentDates>	N		NEW		
→	40466 tbd	LegProvisionCashSettlementMethod	N		NEW		
→	40467 tbd	LegProvisionCashSettlementCurrency	N		NEW		
→	40468 tbd	LegProvisionCashSettlementCurrency2	N		NEW		
→	40469 tbd	LegProvisionCashSettlementQuoteType	N		NEW		
→		<LegProvisionCashSettlementQuoteSource>	N		NEW		
	40470 tbd	LegProvisionCashSettlementQuoteSource			NEW		
→	tbd	LegProvisionCashSettlementCalculationAgent	N		NEW		
→	40472 tbd	LegProvisionText	N		NEW		Conditionally required if EncodedLegProvisionText(40981) is specified.
	40980	EncodedLegProvisionTextLen	N		NEW		Must be set if EncodedLegProvisionText(40981) field is specified and must immediately precede it. Conditionally required if EncodedLegProvisionText(40981) is specified.
	40981	EncodedLegProvisionText	N		NEW		Encoded (non-ASCII characters) representation of the LegProvisionText(40472) field in the encoded format specified via the MessageEncoding(347) field.
		<LegProvisionParties>	N		NEW		
</Prov>							

6.30 Component LegProvisionParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	LegProvisionParties is a repeating component within the LegProvision component used to report the parties identified in the contract provision.
Component Elaboration	<u>The fields LegProvisionPartyID(40534), LegProvisionPartyIDSource(40535) and LegProvisionPartyIDRole(40536) are conditionally required when any one these fields is specified.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4054fid]

Component FIXML Abbreviation: <Pty>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40533 td	NoLegProvisionPartyIDs	N		NEW		
→	40534 td	LegProvisionPartyID	N		NEW	Required if NoLegProvisionPartyIDs(40533) > 0.
→	40535 td	LegProvisionPartyIDSource	N		NEW	Required if NoLegProvisionPartyIDs(40533) > 0.
→	40536 td	LegProvisionPartyRole	N		NEW	Same roles as PartyRole extended as noted in the DataDictionary. Required if NoLegProvisionPartyIDs(40533) > 0.
	<LegProvisionPtysSubGrp>	N		NEW		
</Pty>						

6.31 Component LegProvisionPtysSubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionPtysSubGrp
Component Abbreviated Name (for FIXML)	Sub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	LegProvisionSubParties is a repeating component within the LegProvisionParties component used to extend information to be reported for the party.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4055H4]

Component FIXML Abbreviation: <Sub>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40537 td	NoLegProvisionPartySubIDs	N		NEW		
→	40538 td	LegProvisionPartySubID	N		NEW	Required if NoLegProvisionPartySubIDs(40537) > 0.
→	40539 td	LegProvisionPartySubIDType	N		NEW	Same values as PartySubIDType. Required if NoLegProvisionPartySubIDs(40537) > 0.
</Sub>						

6.32 Component LegSecondaryAssetGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegSecondaryAssetGrp
Component Abbreviated Name (for FIXML)	ScndryAsset
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	LegSecondaryAssetGrp is a repeating subcomponent of the InstrumentLeg component used to specify secondary assets of a multi-asset swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[22324042[id]]

Component FIXML Abbreviation: <Scndry>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>2076</u> <u>40370</u> ibid	NoLegSecondaryAssetClasses	N		NEW		
→	<u>2077</u> <u>40371</u> ibid	LegSecondaryAssetClass	N		NEW	Required if NoLegSecondaryAssetClasses (2076) > 0.
→	<u>2078</u> <u>40372</u> ibid	LegSecondaryAssetSubClass	N		NEW	
→	<u>2079</u> <u>40373</u> ibid	LegSecondaryAssetType	N		NEW	
</Scndry>						

6.33 Component LegSettlRateDisruptionFallbackGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegSettlRateDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	SettlRtFallback
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The LegSettlRateDisruptionsFallbackGrp is a repeating subcomponent of the LegPaymentStreamNonDeliverableSettlTerms component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted disrupted settlement rate option for a non-deliverable settlement currency.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4080Ftd]

Component FIXML Abbreviation: <SettlRtFallback>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40902 Ftd	NoLegSettlRateFallbacks	N		NEW		
→	40903 Ftd	LegSettlRatePostponement MaximumDays	N		NEW	Required if NoLegSettlRateFallbacks (40902) > 0.
→	40904 Ftd	LegSettlRateOption	N		NEW	
→		<LegSettlRateFallbackRate Source>	N		NEW	
→	40905 Ftd	LegSettlRatePostponementS urvey	N		NEW	
→	40906 Ftd	LegSettlRatePostponem ent CalculationAgent	N		NEW	
</SettlRtFallback>						

6.34 **C**omponent **L**egStream**C**alculation**P**eriod**D**ates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCalculationPeriodDates
Component Abbreviated Name (for FIXML)	CalcDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegStreamCalculationPeriodDates is a subcomponent of the LegStreamGrp component used to specify the calculation period dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4034]d4]

Component FIXML Abbreviation: <CalcDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40265 tbd	LegStreamCalculationPeriodBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates.
	<LegStreamCalculationPeriodBusinessCenterGrp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates.
0266 tbd	LegStreamCalculationPeriodBusinessCenters			EW		
40267 tbd	LegStreamFirstPeriodStartDateUnadjusted	N		NEW		

40268 tbd	LegStreamFirstPeriodStartDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates.
	<LegStreamFirstPeriodStartDateBusinessCenterGrp>	N		NEW	<FirstStartDtBizCtr>	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates.
40269 tbd	LegStreamFirstPeriodStartDateBusinessCenters			NEW		
40270 tbd	LegStreamFirstPeriodStartDateAdjusted	N		NEW		
40271 tbd	LegStreamFirstRegularPeriodStartDateUnadjusted	N		NEW		
40272 tbd	LegStreamFirstCompoundingPeriodEndDateUnadjusted	N		NEW		
40273 tbd	LegStreamLastRegularPeriodEndDateUnadjusted	N		NEW		
40274 tbd	LegStreamCalculationFrequencyPeriod	N		NEW		Conditionally required when LegStreamCalculationFrequencyUnit(40275) is specified.
40275 tbd	LegStreamCalculationFrequencyUnit	N		NEW		Conditionally required when LegStreamCalculationFrequencyPeriod(40274) is specified.
40276 tbd	LegStreamCalculationRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream calculation period dates.
</CalcDts>						

6.35 Component LegStreamEffectiveDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamEffectiveDate
Component Abbreviated Name (for FIXML)	EfctvDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegStreamEffectivedDate is a subcomponent of the LegStreamGrp component used to specify the effective date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4032#4]

Component FIXML Abbreviation: <EfctvDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40249 tbd	LegStreamEffectiveDateUnadjusted	N		NEW		
40250 tbd	LegStreamEffectiveDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream effective date.
	<LegStreamEffectiveDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream stream effective date.
40251 tbd	LegStreamEffectiveDateBusinessCenters			NEW		
40252 tbd	LegStreamEffectiveDateRelativeTime	N		NEW		
40253 tbd	LegStreamEffectiveDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamEffectiveDateOffsetUnit(40254) is specified.

40254 <i>tbd</i>	LegStreamEffectiveDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamEffectiveDateOffsetPeriod(40253) is specified.
40255 <i>tbd</i>	LegStreamEffectiveDateOffsetDayType	N		NEW		
40256 <i>tbd</i>	LegStreamEffectiveDateAdjusted	N		NEW		
</EfectvDt>						

6.36 Component LegStreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamGrp
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamGrp is a repeating subcomponent of the InstrumentLeg component used to detail the swap streams associated with the instrument.
Component Elaboration	<p>A swap will ordinarily have one or two streams. Each one may contain a LegStreamDescription(4024332) with a descriptive string such as “Float” or “Fixed”. However the choice of description should have no effect on the stream’s purpose.</p> <p>LegStreamPaySide(40244) and LegStreamReceiveSide(40245) link the appropriate swap parties to their role in the stream. In Ppre-trade messages the side value (e.g. Side(54) field) of the request or order should arbitrarily be "1" (Buy) or "2" (Sell), and LegStreamPaySide(40244) and LegStreamReceiveSide(40245) should be set to + appropriately the same side value indicating the aggressor’s desired role. On fills and post-trade messages, the executing firm takes the opposite side 2 (Sell) and indicates its role by setting LegStreamPaySide(40244) and LegStreamReceiveSide(40245) to 2 the opposite side of the aggressor’s role.</p>
To be finalized by FPL Technical Office	
Repository Component ID	[4031id]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40241 <i>tbd</i>	NoLegStreams	N		NEW		
→	40242 <i>tbd</i>	LegStreamType	N		NEW	Required if NoLegStreams (40241) > 0.
→	40243 <i>tbd</i>	LegStreamDescription	N		NEW	

→	40244 tbd	LegStreamPaySide	N		NEW		
→	40245 tbd	LegStreamReceiveSide	N		NEW		
→	40246 tbd	LegStreamNotional	N		NEW		
→	40247 tbd	LegStreamCurrency	N		NEW		
→		<LegStreamEffectiveDate>	N		NEW		
→		<LegStreamTerminationDate>	N		NEW		
→		<LegStreamCalculationPeriodDates>	N		NEW		
→		<LegPaymentStream>	N		NEW		
→		<LegPaymentScheduleGrp>	N		NEW		
→		<LegPaymentStubGrp>	N		NEW		
→	40248 tbd	LegStreamText	N		NEW		Conditionally required if EncodedLegStreamText(40979) is specified.
→	40978	EncodedLegStreamTextLen	N		NEW		Must be set if EncodedLegStreamText(40979) field is specified and must immediately precede it." Conditionally required if EncodedLegStreamText(40979) is specified.
→	40979	EncodedLegStreamText	N		NEW		Encoded (non-ASCII characters) representation of the LegStreamText(40248) field in the encoded format specified via the MessageEncoding(347) field.
</PmtStrm>							

6.37 Component LegStreamTerminationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamTerminationDate
Component Abbreviated Name (for FIXML)	TrmtnDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegStreamTerminationDate is a subcomponent of the LegStreamGrp component used to specify the termination date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	

Repository Component ID	[4033{id}]
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Component FIXML Abbreviation: <TrmtnDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40257 tbd	LegStreamTerminationDateUnadjusted	N		NEW		
40258 tbd	LegStreamTerminationDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream termination date.
	<LegStreamTerminationDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream termination date.
40259 tbd	LegStreamTerminationDateBusinessCenters			NEW		
40260 tbd	LegStreamTerminationDateRelativeTo	N		NEW		
40261 tbd	LegStreamTerminationDateOffsetPeriod	N		NEW		Conditionally required when LegStreamTerminationDateOffsetUnit(40262) is specified.
40262 tbd	LegStreamTerminationDateOffsetUnit	N		NEW		Conditionally required when LegStreamTerminationDateOffsetPeriod(40261) is specified.
40263 tbd	LegStreamTerminationDateOffsetDayType	N		NEW		
40264 tbd	LegStreamTerminationDateAdjusted	N		NEW		
</TrmtnDt>						

6.38 Component PaymentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentGrp
Component Abbreviated Name (for FIXML)	Pmt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PaymentGrp is a repeating component used to report additional payments or bullet payments.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4027 44]

Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>40212</u> <i>tbd</i>	NoPayments	N		NEW		
→	<u>40213</u> <i>tbd</i> PaymentType	N		NEW		Required if NoPayments (40212) > 0.
→	<u>40214</u> <i>tbd</i> PaymentPaySide	N		NEW		
→	<u>40215</u> <i>tbd</i> PaymentReceiveSide	N		NEW		
→	<u>40216</u> <i>tbd</i> PaymentCurrency	N		NEW		
→	<u>40217</u> <i>tbd</i> PaymentAmount	N		NEW		
→	<u>40218</u> <i>tbd</i> PaymentPricePercentage	N		NEW		
→	<u>40919</u> <i>tbd</i> PaymentPriceType	N		NEW		
→	<u>40219</u> <i>tbd</i> PaymentDateUnadjusted	N		NEW		
→	<u>40220</u> <i>tbd</i> PaymentBusinessDayConvention	N		NEW		When specified, this overrides the <u>businessbusiness day convention</u> defined in the <u>DateAdjustment</u> component in <u>Instrument</u> . The specified value would be specific to this instance of the payment <u>information</u> .

→		<PaymentBusinessCenterGr p>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment information.
	4 0221 tbd	PaymentBusinessC enters			EW		
→	40222 tbd	PaymentDateAdjusted	N		NEW		
	4 0223 tbd	PaymentInitialPoin ts			EW		
→	40224 tbd	PaymentDiscountFactor	N		NEW		
→	40225 tbd	PaymentPresentValueAmou nt	N		NEW		
→	40226 tbd	PaymentPresentValueCurre ncy	N		NEW		
→	40227 tbd	PaymentSettlStyle	N		NEW		
→	492 tbd	PaymentSettlMethod	N		NEW		
→		<PaymentSettlGrp>	N		NEW		
→	40229 tbd	PaymentText	N		New		Conditionally required if EncodedPaymentText(40985) is specified.
→	40984	EncodedPaymentTextLen	N		NEW		Must be set if EncodedPaymentText(40985) field is specified and must immediately precede it. Conditionally required if EncodedPaymentText(40985) is specified.
→	40985	EncodedPaymentText	N		NEW		Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding(347) field.
</Pmt>							

6.39 Component PaymentScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentScheduleGrp
Component Abbreviated Name (for FIXML)	PmtSched
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PaymentScheduleGrp is a repeating subcomponent of the StreamGrp component used to specify notional and rate steps of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4077] [4077]

Component FIXML Abbreviation: <PmtSched>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40828 tbd	NoPaymentSchedules	N		NEW		
→	40829 tbd	PaymentScheduleType	N		NEW	Required if NoPaymentSchedules (40828) > 0.
→	40830 tbd	PaymentScheduleStubType	N		NEW	
→	40831 tbd	PaymentScheduleStartDate Unadjusted	N		NEW	
→	40832 tbd	PaymentScheduleEndDate Unadjusted	N		NEW	
→	40833 tbd	PaymentSchedulePaySide	N		NEW	
→	40834 tbd	PaymentScheduleReceiveSide	N		NEW	
→	40835 tbd	PaymentScheduleNotional	N		NEW	
→	40836 tbd	PaymentScheduleCurrency	N		NEW	
→	40837 tbd	PaymentScheduleRate	N		NEW	

→	40838 tbd	PaymentScheduleRateMultiplier	N		NEW		
→	40839 tbd	PaymentScheduleRateSpread	N		NEW		
→	40840 tbd	PaymentScheduleRateSpreadPositionType	N		NEW		
→	40841 tbd	PaymentScheduleRateTreatment	N		NEW		
→	40842 tbd	PaymentScheduleFixedAmount	N		NEW		
→	40843 tbd	PaymentScheduleFixedCurrency	N		NEW		
→	40844 tbd	PaymentScheduleStepFrequencyPeriod	N		NEW		Conditionally required when PaymentScheduleStepFrequencyUnit(40845) is specified.
→	40845 tbd	PaymentScheduleStepFrequencyUnit	N		NEW		Conditionally required when PaymentScheduleStepFrequencyPeriod(40844) is specified.
→	40846 tbd	PaymentScheduleStepOffsetValue	N		NEW		
→	40847 tbd	PaymentScheduleStepRate	N		NEW		
→	40848 tbd	PaymentScheduleStepOffsetRate	N		NEW		
→	40849 tbd	PaymentScheduleStepRelativeTo	N		NEW		
→		<PaymentScheduleRateSourceGrp>	N		NEW		
→	40850 tbd	PaymentScheduleFxFixingFixingDateUnadjusted	N		NEW		
→	40851 tbd	PaymentScheduleWeight	N		NEW		
→	40852 tbd	PaymentScheduleFxFixingFixingDateRelativeTo	N		NEW		
→	40853 tbd	PaymentScheduleFxFixingFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule.
→		<PaymentScheduleFxFixingFixingDateBusinessCentersGrp>			NEW	<FxFixingFixingBizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment schedule.
	0854 tbd	PaymentScheduleFxFixingFixingDateBusinessCenters			NEW		

→	40855 <i>tbd</i>	PaymentScheduleFxFixing FixingDateOffsetPeriod	N		NEW		Conditionally required when PaymentScheduleFixingDateOfsetUnit(40856) is specified.
→	40856 <i>tbd</i>	PaymentScheduleFxFixing FixingDateOffsetUnit	N		NEW		Conditionally required when PaymentScheduleFixingDateOfsetPeriod(40855) is specified.
→	40857 <i>tbd</i>	PaymentScheduleFxFixing FixingDateOffsetDayType	N		NEW		
→	40858 <i>tbd</i>	PaymentScheduleFxFixing FixingDateAdjusted	N		NEW		
→	40859 <i>tbd</i>	PaymentScheduleFxFixing FixingTime	N		NEW		
→	40860 <i>tbd</i>	PaymentScheduleFxFixing FixingTimeBusinessCenter	N		NEW		
→	40861 <i>tbd</i>	PaymentScheduleInterimE xchangePaymentDateRelati veTo	N		NEW		
→	40862 <i>tbd</i>	PaymentScheduleInterimE xchangeDatesBusinessDay Convention	N		NEW		When specified, this overrides the business business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule.
→		<PaymentScheduleInterim ExchangeDatesBusinessCe nterGrp>	N		NEW	<IntrmEx chDtBizCt t>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment schedule.
		PaymentScheduleI nterimExchangeDatesBusi nessCenters			NEW		
→	40863 <i>tbd</i>	PaymentScheduleInterimE xchangeDatesOffsetPeriod	N		NEW		Conditionally required when PaymentScheduleInterimExcha ngeDatesOffsetUnit(40865) is specified.
→	40864 <i>tbd</i>	PaymentScheduleInterimE xchangeDatesOffsetUnit	N		NEW		Conditionally required when PaymentScheduleInterimExcha ngeDatesOffsetPeriod(40864) is specified.
→	40865 <i>tbd</i>	PaymentScheduleInterimE xchangeDatesOffsetDayTy pe	N		NEW		
→	40866 <i>tbd</i>	PaymentScheduleInterimE xchangeDateAdjusted	N		NEW		
</PmtSched>							

6.40 Component PaymentScheduleRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentScheduleRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Component Synopsis	PaymentScheduleRateSourceGrp is a repeating component within the PaymentScheduleGrp component used to identify primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4078 44]

Component FIXML Abbreviation: <RtSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>40868</u> <i>ibid</i>	NoPaymentScheduleRateSources	N		NEW		
→	<u>40869</u> <i>ibid</i> PaymentScheduleRateSource	N		NEW		Required if NoPaymentScheduleRateSources (40868) > 0.
→	<u>40870</u> <i>ibid</i> PaymentScheduleRateSource ceType	N		NEW		
→	<u>40871</u> <i>ibid</i> PaymentScheduleReferencePage	N		NEW		Conditionally required when PaymentScheduleRateSource(40869) = 99 (Other)
</RtSrc>						

6.41 Component PaymentSettlGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentSettlGrp
Component Abbreviated Name (for FIXML)	PmtSettl
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PaymentSettlGrp is a repeating subcomponent of the PaymentGrp component used to report payment settlement as a single or split payment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4028{4}]

Component FIXML Abbreviation: <PmtSettl>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40230 tbd	NoPaymentSettls	N		NEW		Number of settlements of additional or bullet payments.
→	40231 tbd	PaymentSettlAmount	N		NEW	Required if NoPaymentSettls (40230) > 0. The settlement amount.
→	40232 tbd	PaymentSettlCurrency	N		NEW	The currency of PaymentSettlAmount
→		<PaymentSettlParties>	N		NEW	The chain of banks and accounts to be used to effect payment.
</PmtSettl>						

6.42 Component PaymentSettlParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentSettlParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	PaymentSettlParties is a repeating subcomponent of the PaymentSettlGrp component used to report payment settlement routing.
Component Elaboration	<u>The fields PaymentSettlPartyID(40233), PaymentSettlPartyIDSource(40234) and PaymentSettlPartyIDRole(40235) are conditionally required when any one these fields is specified.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4029fid]

Component FIXML Abbreviation: <Pty>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40233 tbd	NoPaymentSettlPartyIDs	N		NEW		
→	40234 tbd	PaymentSettlPartyID	N		NEW	Required if NoPaymentSettlPartyIDs(40233) > 0. (40235)
→	40235 tbd	PaymentSettlPartyIDSource	N		NEW	Required if NoPaymentSettlPartyIDs(40233) > 0.
→	40236 tbd	PaymentSettlPartyRole	N		NEW	Same roles as PartyRole extended as noted in the DataDictionary. Required if NoPaymentSettlPartyIDs(40233) > 0.
→	40237 tbd	PaymentSettlPartyRoleQualifier	N		NEW	
→		<PaymentSettlPtysSubGrp>	N		NEW	
</Pty>						

6.43 Component PaymentSettlPtysSubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentSettlPtysSubGrp
Component Abbreviated Name (for FIXML)	Sub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	PaymentSettlSubParties is a repeating component within the PaymentSettlParties component used to extend information to be reported for the party.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4030 44]

Component FIXML Abbreviation: <Sub>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40238 tbd	NoPaymentSettlPartySubIDs	N		NEW		
→	40239 tbd	PaymentSettlPartySubID	N		NEW	Required if NoPaymentSettlPartySubIDs(40238) > 0.
→	40240 tbd	PaymentSettlPartySubIDType	N		NEW	Same values as PartySubIDType extended as noted in the DataDictionary. Required if NoPaymentSettlPartySubIDs(40238) > 0.
</Sub>						

6.44 Component PaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The PaymentStream component is a subcomponent of the Stream used to detail the attributes of a payment stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4070#4]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40738 tbd	PaymentStreamType	N		NEW		
40739 tbd	PaymentStreamMarketRate	N		NEW		
40740 tbd	PaymentStreamDelayIndicator	N		NEW		
40741 tbd	PaymentStreamSettlCurrency	N		NEW		
40742 tbd	PaymentStreamDayCount	N		NEW		
40743 tbd	PaymentStreamAccrualDays	N		NEW		
40744 tbd	PaymentStreamDiscountType	N		NEW		
40745 tbd	PaymentStreamDiscountRate	N		NEW		
40746 tbd	PaymentStreamDiscountRateDayCount	N		NEW		
40747 tbd	PaymentStreamCompoundingMethod	N		NEW		
40748 tbd	PaymentStreamInitialPrincipalExchangeIndicator	N		NEW		
40749 tbd	PaymentStreamInterimPrincipalExchangeIndicator	N		NEW		
40750 tbd	PaymentStreamFinalPrincipalExchangeIndicator	N		NEW		

tbd	<PaymentStreamPaymentDates>	N		NEW		
tbd	<PaymentStreamResetDates>	N		NEW		
tbd	<PaymentStreamFixedRate>	N		NEW		
tbd	<PaymentStreamFloatingRate>	N		NEW		
tbd	<PaymentStreamNonDeliverableSettlementTerms>	N		NEW		
</PmtStrm>						

6.45 Component PaymentStreamFixedRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFixedRate
Component Abbreviated Name (for FIXML)	Fixed
Component Type	Block
Category	Common
Action	New
Component Synopsis	PaymentStreamFixedRate is a subcomponent of the PaymentStream component used to report the fixed rate or fixed payment amount of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4073tbd]

Component FIXML Abbreviation: <Fixed>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40784 tbd	PaymentStreamRate	N		NEW		Mutually exclusive with PaymentStreamFixedAmount(40785tbd).
40785 tbd	PaymentStreamFixedAmount	N		NEW		Mutually exclusive with PaymentStreamRate(40784tbd).
40786 tbd	PaymentStreamFixedRateOrAmountCurrency	N		NEW		
40787 tbd	PaymentStreamFutureValueNotional	N		NEW		
40788 tbd	PaymentStreamFutureValueDateAdjusted	N		NEW		
</Fixed>						

6.46 Component PaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	Common
Action	New
Component Synopsis	PaymentStreamFloatingRate is a subcomponent of the PaymentStream component used to report the floating rate attributes of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4074]4

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40789 tbd	PaymentStreamRateIndex	N		NEW		
40790 tbd	PaymentStreamRateIndexSource	N		NEW		
40791 tbd	PaymentStreamRateIndexCurveUnit	N		NEW		Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified.
40792 tbd	PaymentStreamRateIndexCurvePeriod	N		NEW		Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified.
40793 tbd	PaymentStreamRateMultiplier	N		NEW		
40794 tbd	PaymentStreamRateSpread	N		NEW		
40795 tbd	PaymentStreamRateSpreadPositionType	N		NEW		
40796 tbd	PaymentStreamRateTreatment	N		NEW		
40797 tbd	PaymentStreamCapRate	N		NEW		
40798 tbd	PaymentStreamCapRateBuySide	N		NEW		
40799 tbd	PaymentStreamCapRateSellSide	N		NEW		
40800 tbd	PaymentStreamFloorRate	N		NEW		

40801 fbd	PaymentStreamFloorRateBuySide	N		NEW		
40802 fbd	PaymentStreamFloorRateSellSide	N		NEW		
40803 fbd	PaymentStreamInitialRate	N		NEW		
40804 fbd	PaymentStreamFinalRateRounding Direction	N		NEW		
40805 fbd	PaymentStreamFinalRatePrecision	N		NEW		
40806 fbd	PaymentStreamAveragingMethod	N		NEW		
40807 fbd	PaymentStreamNegativeRateTreat ment	N		NEW		
40808 fbd	PaymentStreamInflationLagPeriod	N		NEW		Conditionally required when PaymentStreamInflationLagUnit (40809) is specified.
40809 fbd	PaymentStreamInflationLagUnit	N		NEW		Conditionally required when PaymentStreamInflationLagPeri od(40808) is specified.
40810 fbd	PaymentStreamInflationLagDayTy pe	N		NEW		
40811 fbd	PaymentStreamInflationInterpolati onMethod	N		NEW		
40812 fbd	PaymentStreamInflationIndexSour ce	N		NEW		
40813 fbd	PaymentStreamInflationPublicatio nSource	N		NEW		
40814 fbd	PaymentStreamInflationInitialInde xLevel	N		NEW		
40815 fbd	PaymentStreamInflationFallbackB ondApplicable	N		NEW		
40816 fbd	PaymentStreamFRADiscounting	N		NEW		
</Float>						

6.47 Component

PaymentStreamNonDeliverableFxFixingFixingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamNonDeliverableFxFixingFixingDateGrp
Component Abbreviated Name (for FIXML)	FxFixngFixngDt
Component Type	Block
Category	Common
Component Synopsis	PaymentStreamNonDeliverableFxFixingFixingDate is a subcomponent of the PaymentStreamNonDeliverableSettlTerms component used to specify predetermined FX fixing dates.
Component Elaboration	<i>For the purpose of optimization, the NonDeliverableFixingDateType(40827) field may optionally be omitted after the first instance provided the instance(s) which immediately</i>

		<u>follow is of the same date type. When the next instance requires a different date type from the prior instance, the NonDeliverableFixingDateType(40827) is required to specify the date type.</u>
To be finalized by FPL Technical Office		
Repository Component ID	[4076]td	

Component FIXML Abbreviation: <FxFixingFixingDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40825 td	NoNonDeliverableFxFixingFixingDates	N		NEW		
→	40826 td NonDeliverableFxFixingFixingDate	N		NEW		Required if NoNonDeliverableFixingDates(40825) > 0.
→	40827 td NonDeliverableFxFixingFixingDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</FxFixingFixingDt>						

6.48 Component PaymentStreamNonDeliverableSettlTerms

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamNonDeliverableSettlTerms
Component Abbreviated Name (for FIXML)	NonDlvrblTrms
Component Type	Block
Category	Common
Action	New
Component Synopsis	PaymentStreamNonDeliverableSettlTerms is a subcomponent of the PaymentStream component used to specify the non-deliverable settlement terms of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4075]td

Component FIXML Abbreviation: <NonDlvrblTrms>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40817 td	PaymentStreamNonDeliverableRefCurrency	N		NEW		

40818 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's non-deliverable fixing dates.
	<PaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenterGrp>			NEW	<BizCtrs> <BizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's non-deliverable fixing dates.
40819 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters			NEW		
40820 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesRelativeTo	N		NEW		
40821 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod	N		NEW		Conditionally required when PaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit (40822) is specified.
40822 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit	N		NEW		Conditionally required when PaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod(40821) is specified.
40823 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesOffsetDayType	N		NEW		
40824 tbd	PaymentStreamNonDeliverableSettleRateOption	N		NEW		
	<PaymentStreamNonDeliverableSettleRateSource>	N		NEW		
tbd	NonDeliverableFxFixingDateBusinessDayConvention			NEW		
tbd	NonDeliverableFxFixingDateBusinessCenters			NEW		
	<PaymentStreamNonDeliverableFxFixingFixingDateGrp>	N		NEW		
	<SettleRateDisruptionFallbackGrp>	N		NEW		
</NonDlvrlTrms >						

6.49 Component PaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	PaymentStreamPaymentDates is a subcomponent of the PaymentStream component used to specify the payment dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4071#4]

Component FIXML Abbreviation: <PmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40751 tbd	PaymentStreamPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's payment dates.
	<PaymentStreamPaymentDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's payment dates.
40752 tbd	PaymentStreamPaymentDateBusinessCenters			NEW		
40753 tbd	PaymentStreamPaymentFrequencyPeriod	N		NEW		Conditionally required when PaymentStreamPaymentFrequencyUnit(40754) is specified.
40754 tbd	PaymentStreamPaymentFrequencyUnit	N		NEW		Conditionally required when PaymentStreamPaymentFrequencyPeriod(40753) is specified.

40755 tbd	PaymentStreamPaymentRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream payment dates.
40756 tbd	PaymentStreamFirstPaymentDateUnadjusted	N		NEW		
40757 tbd	PaymentStreamLastRegularPaymentDateUnadjusted	N		NEW		
40758 tbd	PaymentStreamPaymentDateRelativeTo	N		NEW		
40759 tbd	PaymentStreamPaymentOffsetPeriod	N		NEW		Conditionally required when PaymentStreamPaymentOffsetUnit(40760) is specified.
40760 tbd	PaymentStreamPaymentOffsetUnit	N		NEW		Conditionally required when PaymentStreamPaymentOffsetPeriod(40759) is specified.
40920 761 tbd	PaymentStreamPaymentOffsetDayType	N		NEW		
</PmtDts>						

6.50 Component PaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	PaymentStreamResetDates is a subcomponent of the PaymentStream component used to specify the floating rate reset dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4072 44]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40761 tbd	PaymentStreamResetDatesRelativeTo	N		NEW		

40762 tbd	PaymentStreamResetDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
	<PaymentStreamResetDateBusinessCenterGrp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
40763 tbd	PaymentStreamResetDateBusinessCenters			NEW		
40764 tbd	PaymentStreamResetFrequencyPeriod	N		NEW		Conditionally required when PaymentStreamResetFrequencyUnit(40765) is specified.
40765 tbd	PaymentStreamResetFrequencyUnit	N		NEW		Conditionally required when PaymentStreamResetFrequencyPeriod(40764) is specified.
40766 tbd	PaymentStreamResetWeeklyRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream floating rate reset dates.
40767 tbd	PaymentStreamInitialFixingDateRelativeTo	N		NEW		
40768 tbd	PaymentStreamInitialFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
	<PaymentStreamInitialFixingDateBusinessCenterGrp>	N		NEW	<InitBizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
40769 tbd	PaymentStreamInitialFixingDateBusinessCenters			NEW		
40770 tbd	PaymentStreamInitialFixingDateOffsetPeriod	N		NEW		Conditionally required when PaymentStreamInitialFixingDateOffsetUnit(40771) is specified.

40771 td	PaymentStreamInitialFixingDateOffsetUnit	N		NEW		Conditionally required when PaymentStreamInitialFixingDateOffsetPeriod(40770) is specified.
40772 td	PaymentStreamInitialFixingDateOffsetDayType	N		NEW		
40773 td	PaymentStreamInitialFixingDateAdjusted	N		NEW		
40774 td	PaymentStreamFixingDateRelativeTo	N		NEW		
40775 td	PaymentStreamFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
	<PaymentStreamFixingDateBusinessCenterGrp>	N		NEW	<FixngBizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
40776 td	PaymentStreamFixingDateBusinessCenters	N		NEW		
40777 td	PaymentStreamFixingDateOffsetPeriod	N		NEW		Conditionally required when PaymentStreamFixingDateOffsetUnit(40778) is specified.
40778 td	PaymentStreamFixingDateOffsetUnit	N		NEW		Conditionally required when PaymentStreamFixingDateOffsetPeriod(40777) is specified.
40779 td	PaymentStreamFixingDateOffsetDayType	N		NEW		
40780 td	PaymentStreamFixingDateAdjusted	N		NEW		
40781 td	PaymentStreamRateCutoffOffsetPeriod	N		NEW		Conditionally required when PaymentStreamRateCutoffOffsetUnit(40782) is specified.
40782 td	PaymentStreamRateCutoffOffsetUnit	N		NEW		Conditionally required when PaymentStreamRateCutoffOffsetPeriod(40783) is specified.
40783 td	PaymentStreamRateCutoffOffsetDayType	N		NEW		
</ResetDts>						

6.51 Component PaymentStubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStubGrp
Component Abbreviated Name (for FIXML)	PmtStub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PaymentStubGrp is a repeating subcomponent of the StreamGrp component used to specify front and back stubs of the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4079 44]

Component FIXML Abbreviation: <PmtStub>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40872 <i>tbd</i>	NoPaymentStubs	N		NEW		
→	40873 <i>tbd</i> PaymentStubType	N		NEW		Required if NoPaymentStubs (40872) > 0.
→	40874 <i>tbd</i> PaymentStubLength	N		NEW		
→	40875 <i>tbd</i> PaymentStubRate	N		NEW		
→	40876 <i>tbd</i> PaymentStubFixedAmount	N		NEW		
→	40877 <i>tbd</i> PaymentStubFixedCurrency	N		NEW		
→	40878 <i>tbd</i> PaymentStubIndex	N		NEW		
→	40879 <i>tbd</i> PaymentStubIndexSource	N		NEW		
→	40880 <i>tbd</i> PaymentStubIndexCurvePeriod	N		NEW		Conditionally required when PaymentStubIndexCurveUnit (40881) is specified.
→	40881 <i>tbd</i> PaymentStubIndexCurveUnit	N		NEW		Conditionally required when PaymentStubIndexCurvePeriod (40880) is specified.
→	40882 <i>tbd</i> PaymentStubIndexRateMultiplier	N		NEW		

→	40883 <i>tbd</i>	PaymentStubIndexRateSpread	N		NEW		
→	40884 <i>tbd</i>	PaymentStubIndexRateSpreadPositionType	N		NEW		
→	40885 <i>tbd</i>	PaymentStubIndexRateTreatment	N		NEW		
→	40886 <i>tbd</i>	PaymentStubIndexCapRate	N		NEW		
→	40887 <i>tbd</i>	PaymentStubIndexCapRateBuySide	N		NEW		
→	40888 <i>tbd</i>	PaymentStubIndexCapRateSellSide	N		NEW		
→	40889 <i>tbd</i>	PaymentStubIndexFloorRate	N		NEW		
→	40890 <i>tbd</i>	PaymentStubIndexFloorRateBuySide	N		NEW		
→	40891 <i>tbd</i>	PaymentStubIndexFloorRateSellSide	N		NEW		
→	40892 <i>tbd</i>	PaymentStubIndex2	N		NEW		
→	40893 <i>tbd</i>	PaymentStubIndex2Source	N		NEW		
→	40894 <i>tbd</i>	PaymentStubIndex2CurvePeriod	N		NEW		Conditionally required when PaymentStubIndex2CurveUnit(40895) is specified.
→	40895 <i>tbd</i>	PaymentStubIndex2CurveUnit	N		NEW		Conditionally required when PaymentStubIndex2CurvePeriod(40894) is specified.
→	40896 <i>tbd</i>	PaymentStubIndex2RateMultiplier	N		NEW		
→	40897 <i>tbd</i>	PaymentStubIndex2RateSpread	N		NEW		
→	40898 <i>tbd</i>	PaymentStubIndex2RateSpreadPositionType	N		NEW		
→	40899 <i>tbd</i>	PaymentStubIndex2RateTreatment	N		NEW		
→	40900 <i>tbd</i>	PaymentStubIndex2CapRate	N		NEW		
→	40901 <i>tbd</i>	PaymentStubIndex2FloorRate	N		NEW		
</PmtStub>							

6.52 Component PhysicalSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PhysicalSettlTermGrp
Component Abbreviated Name (for FIXML)	PhysSettlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PhysicalSettlTermGrp is a repeating component within the Instrument component used to report physical settlement terms referenced from UnderlyingInstrument component.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4025{id}]

Component FIXML Abbreviation: <PhysSettlTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40204 tbd	NoPhysicalSettlTerms	N		NEW		
→					<PhysicalSettlDeliverableOb ligationGrp>	Required if NoPhysicalSettlTerms (40204) > 0.
→	40205 tbd	N		NEW	PhysicalSettlCurrency	Required if NoPhysicalSettlTerms (40205) > 0.
→	40206 tbd	N		NEW	PhysicalSettlBusinessDays	
→	40207 tbd	N		NEW	PhysicalSettlMaximumBusi nessDays	
→					<PhysicalSettlDeliverableOb ligationGrp>	
→	40208 tbd	N		NEW	PhysicalSettlTermRefXID	
</PhysSettlTrm>						

6.53 Component PhysicalSettleDeliverableObligationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PhysicalSettleDeliverableObligationGrp
Component Abbreviated Name (for FIXML)	DlvrlOblig
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The PhysicalSettleDeliverableObligationGrp is a repeating component within the PhysicalSettleTermGrp component used to report CDS physical settlement delivery obligations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4026]id

Component FIXML Abbreviation: <DlvrlOblig>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40209	NoPhysicalSettleDeliverableObligation	N		NEW		
→	40210 PhysicalSettleDeliverableObligationType	N		NEW		Required if NoPhysicalSettleDeliverableObligations (40209) > 0.
→	40211 PhysicalSettleDeliverableObligationValue	N		NEW		
</DlvrlOblig>						

6.54 Component ProtectionTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProtectionTermGrp
Component Abbreviated Name (for FIXML)	ProtctnTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ProtectionTermGrp is a repeating component within the <Instrument> component used to report protection term details referenced from UnderlyingInstrument component.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4021fid]

Component FIXML Abbreviation: <ProtctnTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40181 tbd	NoProtectionTerms	N		NEW		
→	40182 tbd	ProtectionTermNotional	N		NEW	Required if NoProtectionTerms (40181) > 0.
→	40183 tbd	ProtectionTermCurrency	N		NEW	
→	40184 tbd	ProtectionTermSellerNotifies	N		NEW	
→	40185 tbd	ProtectionTermBuyerNotifies	N		NEW	
→	40186 tbd	ProtectionTermEventBusinessCenter	N		NEW	
→	40187 tbd	ProtectionTermStandardSources	N		NEW	
→	40188 tbd	ProtectionTermEventMinimumSources	N		NEW	
	0189 tbd	ProtectionTermEventSources			NEW	
→		<ProtectionTermEventNewSourcesSourceGrp>	N		NEW	
→		<ProtectionTermEventGrp>	N		NEW	
→		<ProtectionTermObligationGrp>	N		NEW	
→	40190	ProtectionTermRefXID	N		NEW	

tbd	</ProtctnTrm >
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6.55 Component ProtectionTermEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProtectionTermEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ProtectionTermEventGrp is a repeating component within the ProtectionTermGrp component used to report applicable CDS credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4022{tbd}]

Component FIXML Abbreviation: <Evnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40191 tbd	NoProtectionTermEvents	N		NEW		
→	40192 tbd	ProtectionTermEventType	N		NEW	Required if NoProtectionTermEvents (40191) > 0.
→	40193 tbd	ProtectionTermEventValue	N		NEW	
→	40194 tbd	ProtectionTermEventCurrency	N		NEW	
→	40195 tbd	ProtectionTermEventPeriod	N		NEW	Conditionally required when ProtectionTermEventUnit(40196) is specified.
→	40196 tbd	ProtectionTermEventUnit	N		NEW	Conditionally required when ProtectionTermEventPeriod(40195) is specified.
→	40197 tbd	ProtectionTermEventDayType	N		NEW	
→	40198 tbd	ProtectionTermEventRateSource	N		NEW	
→		<ProtectionTermEventQualifiers>	N		NEW	
</Evnt >						

6.56 Component ProtectionTermEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProtectionTermEventQualifierGrp
Component Abbreviated Name (for FIXML)	Qual
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The ProtectionTermEventQualifierGrp is a repeating component within the ProtectionTermEventGrp component used to specify qualifying attributes to the event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4023 44]

Component FIXML Abbreviation: <Qual>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40199 tbd	NoProtectionTermEventQualifiers	N		NEW		
→	40200 tbd	ProtectionTermEventQualifier	N		NEW	Required if NoProtectionTermEventQualifiers (40199) > 0.
</Qual>						

6.57 Component ProtectionTermObligationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProtectionTermObligationGrp
Component Abbreviated Name (for FIXML)	Oblig
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The ProtectionTermObligationGrp is a repeating component within the ProtectionTermGrp component used to report applicable CDS obligations.
Component Elaboration	
To be finalized by FPL Technical Office	

Repository Component ID	[4024{fid}]
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Component FIXML Abbreviation: <Oblig>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40201 tbd	NoProtectionTermObligations	N		NEW		
→	40202 tbd	ProtectionTermObligationType	N	NEW		Required if NoProtectionTermObligations (40201) > 0.
→	40203 tbd	ProtectionTermObligationValue	N	NEW		
</Oblig >						

6.58 Component ProvisionCashSettlPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionCashSettlPaymentDates
Component Abbreviated Name (for FIXML)	CashSettlPmtDts
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ProvisionCashSettlPaymentDates component is a sub-component within the ProvisionGrp component used to report the cash settlement payment dates defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4017{fid}]

Component FIXML Abbreviation: <CashSettlPmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40163 tbd	ProvisionCashSettlPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement payment dates.
	<ProvisionCashSettlPaymentDate	N		NEW	<BizCtr>	When specified, this overrides

	<u>BusinessCenterGrp></u>					the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement payment dates.
40164 tbd	ProvisionCashSettlPaymentDateBusinessCenters			EW		
40165 tbd	ProvisionCashSettlPaymentDateRelativeTo	N		NEW		
40166 tbd	ProvisionCashSettlPaymentDateOffsetPeriod	N		NEW		Conditionally required when ProvisionCashSettlPaymentDateOffsetUnit(40167) is specified.
40167 tbd	ProvisionCashSettlPaymentDateOffsetUnit	N		NEW		Conditionally required when ProvisionCashSettlPaymentDateOffsetPeriod(40166) is specified.
40168 tbd	ProvisionCashSettlPaymentDateOffsetDayType	N		NEW		
40169 tbd	ProvisionCashSettlPaymentDateRangeFirst	N		NEW		
40170	ProvisionCashSettlPaymentDateRangeLast	N		NEW		
	<ProvisionCashSettlPaymentFixedDateGrp>	N		NEW		
</CashSettlPmtDts>						

6.59 Component ProvisionCashSettlPaymentFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionCashSettlPaymentFixedDateGrp
Component Abbreviated Name (for FIXML)	CashSettlPmtFixedDt
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	The ProvisionCashSettlPaymentFixedDateGrp is a repeating component within the ProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision.
Component Elaboration	<u>For the purpose of optimization, the ProvisionCashSettlPaymentDateType(40173) field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the ProvisionCashSettlPaymentDateType(40173) is required to specify the date type.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[40184id]

Component FIXML Abbreviation: <CashSettlPmtFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40171 tbd	NoProvisionCashSettlPaymentDates	N		NEW		
→	40172 tbd	ProvisionCashSettlPaymentDate	N	NEW		Required if NoProvisionCashSettlPaymentDates (40171) > 0.
→	40173 tbd	ProvisionCashSettlPaymentDateType	N	NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</CashSettlPmtFixedDt>						

6.60 Component ProvisionCashSettlValueDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionCashSettlValueDate <u>s</u>
Component Abbreviated Name (for FIXML)	CashSettlValDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The ProvisionCashSettlValueDate <u>s</u> is a subcomponent within the ProvisionGrp component used to report the cash settlement value date and time defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4012 44]

Component FIXML Abbreviation: <CashSettlValDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40114 tbd	ProvisionCashSettlValueTime	N		NEW		
40115 tbd	ProvisionCashSettlValueTimeBusinessCenter	N		NEW		

40116 tbd	ProvisionCashSettlValueDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement value date.
	<ProvisionCashSettlValueDateBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement value date.
	ProvisionCashSettlValueDateBusinessCenters			NEW		
40117 tbd	ProvisionCashSettlValueDateBusinessCenters			NEW		
40118 tbd	ProvisionCashSettlValueDateRelativeTo	N		NEW		
40119 tbd	ProvisionCashSettlValueDateOffsetPeriod	N		NEW		Conditionally required when ProvisionCashSettlValueDateOffsetUnit(40120) is specified.
40120 tbd	ProvisionCashSettlValueDateOffsetUnit	N		NEW		Conditionally required when ProvisionCashSettlValueDateOffsetPeriod(40119) is specified.
40121 tbd	ProvisionCashSettlValueDateOffsetDayType	N		NEW		
40122 tbd	ProvisionCashSettlValueDateAdjusted	N		NEW		
</CashSettlValDts>						

6.61 Component ProvisionOptionExerciseFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionOptionExerciseFixedDateGrp
Component Abbreviated Name (for FIXML)	OptExerFixedDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ProvisionOptionExerciseFixedDateGrp is a repeating component within the ProvisionOptionExerciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.
Component Elaboration	<u>For the purpose of optimization, the ProvisionOptionExerciseFixedDateType(40144) field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the ProvisionOptionExerciseFixedDateType(40144) is required to specify the date type.</u>

To be finalized by FPL Technical Office	
Repository Component ID	[4014 fid]

Component FIXML Abbreviation: <OptExerFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40142 td	NoProvisionOptionExerciseFixedDate	N		NEW		
→	40143 td ProvisionOptionExerciseFixedDate	N		NEW		Required if NoProvisionOptionExerciseFixedDates (40142) > 0.
→	40144 td ProvisionOptionExerciseFixedDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</OptExerFixedDt>						

6.62 Component ProvisionOptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionOptionExerciseDates
Component Abbreviated Name (for FIXML)	OptExerDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The ProvisionOptionExerciseDates is a subcomponent within the ProvisionGrp component used to report the option exercise dates and times defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4013 fid]

Component FIXML Abbreviation: <OptExerDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments

40123 tbd	ProvisionOptionExerciseBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option exercise dates.
	<ProvisionOptionExerciseBusinessCentersGrp>			NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option exercise dates.
40124 tbd	ProvisionOptionExerciseBusinessCenters			NEW		
	<ProvisionOptionExerciseFixedDateGrp>	N		NEW		
40125 tbd	ProvisionOptionExerciseEarliestDatePeriod	N		NEW		Conditionally required when ProvisionOptionExerciseEarliestDateUnit(40126) is specified.
40126 tbd	ProvisionOptionExerciseEarliestDateUnit	N		NEW		Conditionally required when ProvisionOptionExerciseEarliestDatePeriod(40125) is specified.
40127 tbd	ProvisionOptionExerciseFrequencyPeriod	N		NEW		Conditionally required when ProvisionOptionExerciseFrequencyUnit(40128) is specified.
40128 tbd	ProvisionOptionExerciseFrequencyUnit	N		NEW		Conditionally required when ProvisionOptionExerciseFrequencyPeriod(40127) is specified.
40129 tbd	ProvisionOptionExerciseStartDateUnadjusted	N		NEW		
40130 tbd	ProvisionOptionExerciseStartDateRelativeTo	N		NEW		
40131 tbd	ProvisionOptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when ProvisionOptionExerciseStartDateOffsetUnit(40132) is specified.
40132 tbd	ProvisionOptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when ProvisionOptionExerciseStartDateOffsetPeriod(40131) is specified.
40133 tbd	ProvisionOptionExerciseStartDateOffsetDayType	N		NEW		
40134 tbd	ProvisionOptionExerciseStartDateAdjusted	N		NEW		
40135 tbd	ProvisionOptionExercisePeriodSkip	N		NEW		
40136 tbd	ProvisionOptionExerciseBoundsFirstDateUnadjusted	N		NEW		

40137 tbd	ProvisionOptionExerciseBoundsLastDateUnadjusted	N		NEW		
40138 tbd	ProvisionOptionExerciseEarliestTime	N		NEW		
40139 tbd	ProvisionOptionExerciseEarliestTimeBusinessCenter	N		NEW		
40140 tbd	ProvisionOptionExerciseLatestTime	N		NEW		
40141 tbd	ProvisionOptionExerciseLatestTimeBusinessCenter	N		NEW		
<OptExerDts>						

6.63 Component ProvisionOptionExpirationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionOptionExpirationDate
Component Abbreviated Name (for FIXML)	OptExpDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The ProvisionOptionExerciseDate is a subcomponent within the ProvisionGrp component used to report the option expiration date and times defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4015fcd]

Component FIXML Abbreviation: <OptExpDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40145 tbd	ProvisionOptionExpirationDateUnadjusted	N		NEW		
40146 tbd	ProvisionOptionExpirationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option expiration date.

	<ProvisionOptionExpirationDateBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option expiration date.
40147 tbd	ProvisionOptionExpirationDateBusinessCenters			NEW		
40148 tbd	ProvisionOptionExpirationDateRelativeTo	N		NEW		
40149 tbd	ProvisionOptionExpirationDateOffsetPeriod	N		NEW		Conditionally required when ProvisionOptionExpirationDateOffsetUnit(40150) is specified.
40150 tbd	ProvisionOptionExpirationDateOffsetUnit	N		NEW		Conditionally required when ProvisionOptionExpirationDateOffsetPeriod(40149) is specified.
40151 tbd	ProvisionOptionExpirationDateOffsetDayType	N		NEW		
40152 tbd	ProvisionOptionExpirationDateAdjusted	N		NEW		
40153 tbd	ProvisionOptionExpirationTime	N		NEW		
40154 tbd	ProvisionOptionExpirationTimeBusinessCenter	N		NEW		
</OptExpDt>						

6.64 Component ProvisionOptionRelevantUnderlyingDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionOptionRelevantUnderlyingDate
Component Abbreviated Name (for FIXML)	OptRelvntUndlyDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The ProvisionOptionRelevantUnderlyingDate is a subcomponent within the ProvisionGrp component used to report the option relevant underlying date defined in the provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4016{+id}]

Component FIXML Abbreviation: <OptRelvntUndlyDt>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40155 tbd	ProvisionOptionRelevantUnderlyingDateUnadjusted	N		NEW		
40156 tbd	ProvisionOptionRelevantUnderlyingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option relevant underlying date.
	<ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option relevant underlying date.
40157 tbd	ProvisionOptionRelevantUnderlyingDateBusinessCenters			NEW		
40158 tbd	ProvisionOptionRelevantUnderlyingDateRelativeTo	N		NEW		
40159 tbd	ProvisionOptionRelevantUnderlyingDateOffsetPeriod	N		NEW		Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetUnit(40160) is specified.
40160 tbd	ProvisionOptionRelevantUnderlyingDateOffsetUnit	N		NEW		Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetPeriod(40159) is specified.
40161 tbd	ProvisionOptionRelevantUnderlyingDateOffsetDayType	N		NEW		
40162 tbd	ProvisionOptionRelevantUnderlyingDateAdjusted	N		NEW		
</OptRelvntUndlyDt>						

6.65 Component ProvisionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionGrp
Component Abbreviated Name (for FIXML)	Prov
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The ProvisionGrp is a repeating subcomponent of the Instrument component used to detail the provisions additional terms and conditions associated with the instrument.
Component Elaboration	A swap may have one or more provisions defined.
To be finalized by FPL Technical Office	
Repository Component ID	[4011[4]]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40090 tbd	NoProvisions	N		NEW		
→	40091 tbd	ProvisionType	N		NEW	Required if NoProvisions (40090+) > 0.
→	40092 tbd	ProvisionDateUnadjusted	N		NEW	
→	40093 tbd	ProvisionDateBusinessDayConvention	N		NEW	When specified, this overrides the business business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the instrument provisions.
		<ProvisionDateBusinessCenterGrp>	N		NEW	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the instrument provisions.
	40094 tbd	ProvisionDateBusinessCenters			NEW	
→	40095 tbd	ProvisionDateAdjusted	N		NEW	

→	<u>40096</u> <i>tbd</i>	ProvisionDateTenorPeriod	N		NEW		Conditionally required when ProvisionDateTenorUnit(40097) is specified.
→	<u>40097</u> <i>tbd</i>	ProvisionDateTenorUnit	N		NEW		Conditionally required when ProvisionDateTenorPeriod(40096) is specified.
→	<u>40098</u> <i>tbd</i>	ProvisionCalculationAgent	N		NEW		
→	<u>40099</u> <i>tbd</i>	ProvisionOptionSinglePartyBuyerSide	N		NEW		
→	<u>40100</u> <i>tbd</i>	ProvisionOptionSinglePartySellerSide	N		NEW		
→		<ProvisionCashSettlValueDate>	N		NEW		
→		<ProvisionOptionExerciseDates>	N		NEW		
→		<ProvisionOptionExpirationDate>	N		NEW		
→	<i>tbd</i>	<ProvisionOptionRelevantUnderlyingDate>	N		NEW		
→	<u>40101</u> <i>tbd</i>	ProvisionOptionExerciseStyle	N		NEW		
→	<u>40102</u> <i>tbd</i>	ProvisionOptionExerciseMultipleNotional	N		NEW		
→	<u>40103</u> <i>tbd</i>	ProvisionOptionExerciseMinimumNotional	N		NEW		
→	<u>40104</u> <i>tbd</i>	ProvisionOptionExerciseMaximumNotional	N		NEW		
→	<u>40105</u> <i>tbd</i>	ProvisionOptionMinimumNumber	N		NEW		
→	<u>40106</u> <i>tbd</i>	ProvisionOptionMaximumNumber	N		NEW		
→	<u>40107</u> <i>tbd</i>	ProvisionOptionExerciseConfirmation	N		NEW		
		<ProvisionCashSettlPaymentDates>	N		NEW		
→	<u>40108</u> <i>tbd</i>	ProvisionCashSettlMethod	N		NEW		
→	<u>40109</u> <i>tbd</i>	ProvisionCashSettlCurrency	N		NEW		
→	<u>40110</u> <i>tbd</i>	ProvisionCashSettlCurrency2	N		NEW		
→	<u>40111</u> <i>tbd</i>	ProvisionCashSettlQuoteType	N		NEW		
→		<ProvisionCashSettlQuoteSource>	N		NEW		
		ProvisionCashSettlQuoteSource			NEW		
→	<u>40112</u> <i>tbd</i>	ProvisionText	N		NEW		Conditionally required if EncodedProvisionText(40987) is specified.

→	40986	<u>EncodedProvisionTextLen</u>	N		NEW		Must be set if <u>EncodedProvisionText(40987)</u> field is specified and must immediately precede it. <u>Conditionally required if EncodedProvisionText(40987) is specified.</u>
→	40987	<u>EncodedProvisionText</u>	N		NEW		Encoded (non-ASCII characters) representation of the <u>ProvisionText(40113)</u> field in the encoded format specified via the <u>MessageEncoding(347)</u> field.
		<ProvisionParties>	N		NEW		
</Prov>							

6.66 Component ProvisionParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	ProvisionParties is a repeating component within the Provision component used to report the parties identified in the contract provision.
Component Elaboration	The fields <u>ProvisionPartyID(40175)</u> , <u>ProvisionPartyIDSource(40176)</u> and <u>ProvisionPartyIDRole(40177)</u> are conditionally required when any one these fields is specified.
To be finalized by FPL Technical Office	
Repository Component ID	[4019 44]

Component FIXML Abbreviation: <Pty>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40174 tbd	NoProvisionPartyIDs	N		NEW		
→	40175 tbd	<u>ProvisionPartyID</u>	N		NEW	Required if <u>NoProvisionPartyIDs(40174)>0.</u>
→	40176 tbd	<u>ProvisionPartyIDSource</u>	N		NEW	Required if <u>NoProvisionPartyIDs(40174)>0.</u>

→	40177 tbd	ProvisionPartyRole	N		NEW	Same roles as PartyRole extended as noted in the DataDictionary.	Required if NoProvisionPartyIDs(40174) > 0.
→		<ProvisionPtysSubGrp>	N		NEW		
</Pty>							

6.67 Component ProvisionPtysSubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionPtysSubGrp
Component Abbreviated Name (for FIXML)	Sub
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	ProvisionPtysSubGrp is a repeating component within the ProvisionParties component used to extend information to be reported for the party.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4020tbd]

Component FIXML Abbreviation: <Sub>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40178 tbd	NoProvisionPartySubIDs	N		NEW		
→	40179 tbd	ProvisionPartySubID	N		NEW	Required if NoProvisionPartySubIDs(40178) > 0.
→	40180 tbd	ProvisionPartySubIDType	N		NEW	Same values as PartySubIDType. Required if NoProvisionPartySubIDs(40178) > 0.
</Sub>						

6.68 Component RegulatoryTradeIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	New
Component Synopsis	<p>The RegulatoryTradeIDGrp is a repeating component within the TradeCaptureReport message used to report the source, value and relationship of multiple trade identifiers for the same trade.</p> <p>This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) are required to be reported, showing the chaining of these identifiers as needed.</p>
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2220{id}]

Component FIXML Abbreviation: <RegTrdID>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1907 tbd	NoRegulatoryTradeIDs	N		NEW		
→	1903 tbd	RegulatoryTradeID	N		NEW	Required if NoRegulatoryTradeIDs (1907) > 0.
→	1905 tbd	RegulatoryTradeIDSource	N		NEW	
→	1904 tbd	RegulatoryTradeIDEvent	N		NEW	
→	1906 tbd	RegulatoryTradeIDType	N		NEW	
</RegTrdID >						

6.69 Component SecondaryAssetGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SecondaryAssetGrp
Component Abbreviated Name (for FIXML)	ScndryAsset
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	SecondaryAssetGrp is a repeating subcomponent of the Instrument component used to specify secondary assets of a multi-asset swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2226{+id}]

Component FIXML Abbreviation: <Scndry>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>1976</u> tbd	NoSecondaryAssetClasses	N		NEW		
→	<u>1977</u> tbd	SecondaryAssetClass	N		NEW	Required if NoSecondaryAssetClasses (1976) > 0.
→	<u>1978</u> tbd	SecondaryAssetSubClass	N		NEW	
→	<u>1979</u> tbd	SecondaryAssetType	N		NEW	
</Scndry>						

6.70 Component **SettlRateDisruptionFallbackGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlRateDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	SettlRtFallback
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The SettlRateDisruptionsFallbackGrp is a repeating subcomponent of the PaymentStreamNonDeliverableSettlTermGrp component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted <u>disrupted</u> settlement rate option for a non-deliverable settlement currency.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4010 fid]

Component FIXML Abbreviation: <SettlRtFallback>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40085 tba	NoSettlRateFallbacks	N		NEW		
→	40086 tba	SettlRatePostponementMaximumDays	N		NEW	Required if NoSettlRateFallbacks (40085) > 0.
→	tba	SettlRateOption	N		NEW	
		<SettlRateFallbackRateSource>	N		NEW	
→	40088 tba	SettlRatePostponementSurvival	N		NEW	
→	40089 tba	SettlRatePostponementCalculationAgent	N		NEW	
</SettlRtFallback>						

6.71 Component SideRegulatoryTradeIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SideRegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	New
Component Synopsis	<p>The SideRegulatoryTradeIDGrp is a repeating component within the TrdCapRptSideGrp component used to report the source, value and relationship of multiple trade identifiers for the same trade side.</p> <p>This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) are required to be reported, showing the chaining of these identifiers as needed.</p>
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2222{f+d}]

Component FIXML Abbreviation: <RegTrdID>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1971 tbd	NoSideRegulatoryTradeIDs	N		NEW		
→	1972 tbd	SideRegulatoryTradeID	N		NEW	Required if NoSideRegulatoryTradeIDs (1971) > 0.
→	1973 tbd	SideRegulatoryTradeIDSour	N		NEW	
→	1974 tbd	SideRegulatoryTradeIDEven	N		NEW	
→	1975 tbd	SideRegulatoryTradeIDType	N		NEW	
</RegTrdID >						

6.72 Component StreamCalculationPeriodDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCalculationPeriodDates
Component Abbreviated Name (for FIXML)	CalcDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	StreamCalculationPeriodDates is a subcomponent of the StreamGrp component used to specify the calculation period dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4009 44]

Component FIXML Abbreviation: <CalcDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40073 tbd	StreamCalculationPeriodBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream.
	<StreamCalculationPeriodBusinessCenterGrp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream.
0074 tbd	StreamCalculationPeriodBusinessCenters			EW		
40075 tbd	StreamFirstPeriodStartDateUnadjusted	N		NEW		

40076 tbd	StreamFirstPeriodStartDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream.
	<StreamFirstPeriodStartDateBusinessCenterGrp>	N		NEW	<FirstStartDateBizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream.
40077 tbd	StreamFirstPeriodStartDateBusinessCenters			NEW		
40078 tbd	StreamFirstPeriodStartDateAdjusted	N		NEW		
40079 tbd	StreamFirstRegularPeriodStartDateUnadjusted	N		NEW		
40080 tbd	StreamFirstCompoundingPeriodEndDateUnadjusted	N		NEW		
40081 tbd	StreamLastRegularPeriodEndDateUnadjusted	N		NEW		
40082 tbd	StreamCalculationFrequencyPeriod	N		NEW		Conditionally required when StreamCalculationFrequencyUnit(40083) is specified.
40083 tbd	StreamCalculationFrequencyUnit	N		NEW		Conditionally required when StreamCalculationFrequencyPeriod(40082) is specified.
40084 tbd	StreamCalculationRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream calculation dates.
</CalcDts>						

6.73 Component StreamEffectiveDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamEffectiveDate
Component Abbreviated Name (for FIXML)	EfctvDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	StreamEffectivedate is a subcomponent of the StreamGrp component used to specify the effective date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4081#4]

Component FIXML Abbreviation: <EfctvDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40907 tbd	StreamEffectiveDateUnadjusted	N		NEW		
40908 tbd	StreamEffectiveDateBusinessDay Convention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the effective date of the stream.
	<StreamEffectiveBusinessCenter Grp>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the effective date of the stream.
0909 tbd	StreamEffectiveDateBusinessCenters			EW		
40910 tbd	StreamEffectiveDateRelativeTo	N		NEW		
40911 tbd	StreamEffectiveDateOffsetPeriod	N		NEW		Conditionally required when StreamEffectiveDateOffsetUnit (40912) is specified.

40912 tbd	StreamEffectiveDateOffsetUnit	N		NEW		Conditionally required when StreamEffectiveDateOffsetPeriod(40911) is specified.
40913 tbd	StreamEffectiveDateOffsetDayType	N		NEW		
40914 tbd	StreamEffectiveDateAdjusted	N		NEW		
</EfectvDt>						

6.74 Component StreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamGrp
Component Abbreviated Name (for FIXML)	Strm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamGrp is a repeating subcomponent of the Instrument component used to detail the swap streams associated with the instrument.
Component Elaboration	<p>A swap will ordinarily have one or two streams. Each one may contain a StreamDesc(40051) with a descriptive string such as “Float” or “Fixed”. However the choice of description should have no effect on the stream’s purpose.</p> <p>StreamPaySide(40052) and StreamReceiveSide(40053) link the appropriate swap parties to their role in the stream. In pre-trade messages the side value (e.g. Side(54) field) of the request or order should arbitrarily be "1" (Buy) or "2" (Sell), and StreamPaySide(40052) and StreamReceiveSide(40053) should be set to 1 appropriately the same side value indicating the aggressor’s desired role. On fills and post-trade messages, the executing firm takes side 2 (Sell) the opposite side and indicates its role by setting StreamPaySide(40052) and StreamReceiveSide(40053) to the 2-opposite side of the aggressor’s role.</p>
To be finalized by FPL Technical Office	
Repository Component ID	[4006tbd]

Component FIXML Abbreviation: <Strm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40049 tbd	NoStreams	N		NEW		
→	40050 tbd	StreamType	N		NEW	Required if NoStreams (40049) > 0.
→	40051 tbd	StreamDescription	N		NEW	
→	40052 tbd	StreamPaySide	N		NEW	

→	40053 <i>tbd</i>	StreamReceiveSide	N		NEW		
→	40054 <i>tbd</i>	StreamNotional	N		NEW		
→	40055 <i>tbd</i>	StreamCurrency	N		NEW		
→		<StreamEffectiveDate>	N		NEW		
→		<StreamTerminationDate>	N		NEW		
→		<StreamCalculationPeriodDates>	N		NEW		
→		<PaymentStream>	N		NEW		
→		<PaymentScheduleGrp>	N		NEW		
→		<PaymentStubGrp>	N		NEW		
→	40056 <i>tbd</i>	StreamText	N		NEW		<u>Conditionally required if EncodedStreamText(40983) is specified.</u>
→	40982	EncodedStreamTextLen	N		NEW		<u>Must be set if EncodedStreamText(40983) field is specified and must immediately precede it. Conditionally required if EncodedStreamText(40983) is specified.</u>
→	40983	EncodedStreamText	N		NEW		<u>Encoded (non-ASCII characters) representation of the StreamText(40056) field in the encoded format specified via the MessageEncoding(347) field.</u>
</Strm>							

6.75 Component StreamTerminationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamTerminationDate
Component Abbreviated Name (for FIXML)	TrmtnDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	StreamTerminationDate is a subcomponent of the StreamGrp component used to specify the termination date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4008f+d]

Component FIXML Abbreviation: <TrmtnDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40065 tbd	StreamTerminationDateUnadjusted	N		NEW		
40066 tbd	StreamTerminationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the termination date of the stream.
	<StreamTerminationDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the termination date of the stream.
40067 tbd	StreamTerminationDateBusinessCenters			NEW		
40068 tbd	StreamTerminationDateRelativeTo	N		NEW		
40069 tbd	StreamTerminationDateOffsetPeriod	N		NEW		Conditionally required when StreamTerminationDateOffsetUnit(40070) is specified.
40070 tbd	StreamTerminationDateOffsetUnit	N		NEW		Conditionally required when StreamTerminationDateOffsetPeriod(40069) is specified.
40071 tbd	StreamTerminationDateOffsetDayType	N		NEW		
40072 tbd	StreamTerminationDateAdjusted	N		NEW		
</TrmtnDt>						

6.76 Component TrdAllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdAllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[2060#4]

Component FIXML Abbreviation: <Alloc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
78	NoAllocs	N				
→	79 AllocAccount	N				
→	661 AllocAcctIDSource	N				
→	736 AllocSettlCurrency	N				
→	467 IndividualAllocID	N				
→	1593 ParentAllocID	N				
	<AllocRegulatoryTradeID Grp>	N		NEW		
→	1729 FirmMnemonic	N				
→	<NestedParties2>	N				
→	80 AllocQty	N				
→	1752 CustodialLotID	N				
→	1753 VersusPurchaseDate	N				
→	1754 VersusPurchasePrice	N				
→	1755 CurrentCostBasis	N				
→	993 AllocCustomerCapacity	N				
→	1002 AllocMethod	N				
→	989 SecondaryIndividualAllocID	N				
→	1136 AllocClearingFeeIndicator	N				
</Alloc>						

6.77 Component TrdCapRptSideGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdCapRptSideGrp
Component Abbreviated Name (for FIXML)	RptSide
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[2061#4#]

Component FIXML Abbreviation: <RptSide>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	Comments
	NoSides		Y				
→	54	Side	Y				
→	1427	SideExecID	N				
→	1428	OrderDelay	N				
→	1429	OrderDelayUnit	N				
→	1009	SideLastQty	N				
→	1597	SideClearingTradePrice	N				
→	1599	SidePriceDifferential	N				
→	1598	SideClearingTradePriceType	N				
→	1005	SideTradeReportID	N				
→	1506	SideTradeID	N				
→	1507	SideOrigTradeID	N				
→	1006	SideFillStationCd	N				
→	1007	SideReasonCd	N				
→	83	RptSeq	N				
→	1008	SideTrdSubTyp	N				
→	430	NetGrossInd	N				
→	1154	SideCurrency	N				
→	1155	SideSettlCurrency	N				
→		<Parties>	N				
→	1	Account	N				
→	660	AcctIDSrc	N				
→	581	AccountType	N				
→		<LimitAmts>	N				

→	81	ProcessCode	N				
→	575	OddLot	N				
→		<ClrInstGrp>	N				
→		<RelatedTradeGrp>	N				
→		<RelatedPositionRtp>	N				
→		<SideRegulatoryTradeIDGrp>	N		NEW		
→	578	TradeInputSource	N				
→	579	TradeInputDevice	N				
→	376	ComplianceID	N				
→	377	SolicitedFlag	N				
→	582	CustOrderCapacity	N				
→	336	TradingSessionID	N				
→	625	TradingSessionSubID	N				
→	943	TimeBracket	N				
→		<CommissionData>	N				
→	157	NumDaysInterest	N				
→	230	ExDate	N				
→	158	AccruedInterestRate	N				
→	159	AccruedInterestAmt	N				
→	738	InterestAtMaturity	N				
→	920	EndAccruedInterestAmt	N				
→	921	StartCash	N				
→	922	EndCash	N				
→	238	Concession	N				
→	237	TotalTakedown	N				
→	118	NetMoney	N				
→	119	SettlCurrAmt	N				
→	155	SettlCurrFxRate	N				
→	156	SettlCurrFxRateCalc	N				
→	77	PositionEffect	N				
→	58	Text	N				
→	354	EncodedTextLen	N				
→	355	EncodedText	N				
→	752	SideMultiLegReportingType	N				
→		<ContAmtGrp>	N				
→		<Stipulations>	N				
→		<MiscFeesGrp>	N				
→	825	ExchangeRule	N				
→	826	TradeAllocIndicator	N				
→	591	PreallocMethod	N				
→	70	AllocID	N				
→		<TrdAllocGrp>	N				
→		<SideTrdRegTS>	N				
→		<SettlDetails>	N				
→	1072	SideGrossTradeAmt	N				
→	1057	AggressorIndicator	N				
→	1139	ExchangeSpecialInstructions	N				
→	1690	SideShortSaleExemptionReason	N				

→	1115	OrderCategory	N			
→	1444	SideLiquidityInd	N			
→	1851	StrategyLinkID	N			
→		<TradeReportOrderDetail >	N			
→	1031	CustOrderHandlingInst	N			
→	1032	OrderHandlingInstSource	N			
→	1980 tbd	BlockTrdAllocIndicator	N		NEW	
</RptSide>						

6.78 Component UnderlyingComplexEvents

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEvents
Component Abbreviated Name (for FIXML)	CmplxEvnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEvents is a repeating subcomponent of the UnderlyingInstrument component used to specify an unlimited number and types of events in the lifetime of an option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2228{tbd}]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2045 tbd	NoUnderlyingComplexEvents	N		NEW		
→	2046 tbd	UnderlyingComplexEventT ype	N		NEW	Required if NoUnderlyingComplexEvents(2045) > 0.
→	2047 tbd	UnderlyingComplexOptPay outAmount	N		NEW	
→	2048 tbd	UnderlyingComplexEventP rice	N		NEW	
→	2049 tbd	UnderlyingComplexEventP riceBoundaryMethod	N		NEW	
→	2050 tbd	UnderlyingComplexEventP riceBoundaryPrecision	N		NEW	

→	2053 tbd	UnderlyingComplexEventP riceTimeType	N		NEW		
→	2052 tbd	UnderlyingComplexEventC ondition	N		NEW		UnderlyingComplexEventCond ition(2052) is conditionally required when there are more than one UnderlyingComplexEvent occurrences. A chain of events must be linked together through use of the UnderlyingComplexEventCond ition(2052) in which the relationship between any two events is described. For any two occurrences of events the first occurrence will specify the UnderlyingComplexEventCond ition(2052) which links it with the second event.
→		<UnderlyingComplexEvent Dates>	N		NEW		
</CmplxEvnt>							

6.79 Component UnderlyingComplexEventDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventDates
Component Abbreviated Name (for FIXML)	EvntDts
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEventDates is a repeating subcomponent of the UnderlyingComplexEvents component used to specify the date and time ranges when a complex event is in effect.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2229fid]

Component FIXML Abbreviation: <EvntDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2053 tbd	NoUnderlyingComplexEventDates	N		NEW		

→	2054 tbd	UnderlyingComplexEventS tartDate	N		NEW		Required if NoUnderlyingComplexEventDa tes (2054) > 0.
→	2055 tbd	UnderlyingComplexEventE ndDate	N		NEW		
→		<UnderlyingComplexEvent TimesGrp>	N		NEW		
</EvtDts>							

6.80 Component UnderlyingComplexEventTimes

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventTimes
Component Abbreviated Name (for FIXML)	EvtTms
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEventTimes is a repeating subcomponent of the UnderlyingComplexEventDates component used to specify the time ranges when a complex event is in effect.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2230{id}]

Component FIXML Abbreviation: <EvtTms>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2056 tbd	NoUnderlyingComplexEventTimes	N		NEW		
→	2057 tbd	UnderlyingComplexEventS tartTimeDate	N		NEW	Required if NoUnderlyingComplexEventTi mes (2057) > 0.
→	2058 tbd	UnderlyingComplexEventE ndTimeDate	N		NEW	
</EvtTms>						

6.81 Component UnderlyingEvtGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingEvtGrp
Component Abbreviated Name (for FIXML)	Evt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingEventGrp is a repeating subcomponent of the UnderlyingInstrument component used to specify events associated with the instrument.
Component Elaboration	<p><u>The UnderlyingEvtGrp contains three different methods to express a "time" associated with the event using the UnderlyingEventDate(1983) and UnderlyingEventTime(1984) pair of fields or the UnderlyingEventTimeUnit(1985) and UnderlyingEventTimePeriod(1986) pair of fields or UnderlyingEventMonthYear(2342tbd).</u></p> <p><u>The UnderlyingEventDate(1983), and optional UnderlyingEventTime(1984), may be used to specify an exact date and optional time for the event. The UnderlyingEventTimeUnit(1985) and UnderlyingEventTimePeriod(1986) may be used to express a time period associated with the event, e.g. 3-month, 4-years, 2-weeks. The UnderlyingEventMonthYear(2342), and optional UnderlyingEventTime(1984), may be used to express the event as a month of year, with optional day of month or week of month.</u></p> <p><u>Either UnderlyingEventDate(1983) or UnderlyingEventMonthYear(2342), and the optional UnderlyingEventTime(1984), must be specified or UnderlyingEventTimeUnit(1985) and UnderlyingEventTimePeriod(1986) must be specified.</u></p> <p><u>The UnderlyingEventMonthYear(2342tbd) may be used instead of UnderlyingEventDate(1983) when month-year, with optional day of month or week of month, is required instead of a date.</u></p>
To be finalized by FPL Technical Office	
Repository Component ID	[2227 tbd]

Component FIXML Abbreviation: <Evt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1981 tbd	NoUnderlyingEvents	N		NEW		
→	1982 tbd UnderlyingEventType	N		NEW		Required if NoUnderlyingEvents (1982) > 0.

→	<u>1983</u> tbd	<u>UnderlyingEventDate</u>	N		NEW		Conditionally required when <u>UnderlyingEventTime(1984)</u> is specified. <u>Conditionally required when UnderlyingEventTimeUnit(1985) and UnderlyingEventTimePeriod(1986) are NOT specified.</u>
→	<u>1984</u> tbd	<u>UnderlyingEventTime</u>	N		NEW		Conditionally required when <u>UnderlyingEventTimeUnit(1985) and UnderlyingEventTimePeriod(1986) are NOT specified.</u>
→	<u>1985</u> tbd	<u>UnderlyingEventTimeUnit</u>	N		NEW		Conditionally required when <u>UnderlyingEventTimePeriod(1986) is specified.</u>
→	<u>1986</u> tbd	<u>UnderlyingEventTimePeriod</u>	N		NEW		Conditionally required when <u>UnderlyingEventTimeUnit(1985) is specified.</u>
→	<u>2342</u> tbd	<u>UnderlyingEventMonthYear</u>	N		NEW		
→	<u>1987</u> tbd	<u>UnderlyingEventPx</u>	N		NEW		
→	<u>2071</u> <u>1988</u> tbd	<u>UnderlyingEventText</u>	N		NEW		Conditionally required if <u>EncodedUnderlyingEventText(2073)</u> is specified.
	<u>2072</u>	<u>EncodedUnderlyingEventTextLen</u>	N		NEW		Must be set if <u>EncodedUnderlyingEventText(2073)</u> field is specified and must immediately precede it. <u>Conditionally required if EncodedUnderlyingEventText(2073) is specified.</u>
	<u>2073</u>	<u>EncodedUnderlyingEventText</u>	N		NEW		Encoded (non-ASCII characters) representation of the <u>UnderlyingEventText(2071)</u> field in the encoded format specified via the <u>MessageEncoding(347)</u> field.
</Evt>							

6.82 Component UnderlyingInstrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingInstrument
Component Abbreviated Name (for FIXML)	Undly
Component Type	<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> Block
Category	Common
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[1021 fid]

Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
311	UnderlyingSymbol					
312	UnderlyingSymbolSfx					
309	UnderlyingSecurityID					
305	UnderlyingSecurityIDSource					
	<UndSecAltIDGrp>					
462	UnderlyingProduct					
	<UnderlyingSecurityXML>					
463	UnderlyingCFICode					
310	UnderlyingSecurityType					
763	UnderlyingSecuritySubType					
313	UnderlyingMaturityMonthYear					
542	UnderlyingMaturityDate					
1213	UnderlyingMaturityTime					
1837	UnderlyingContractPriceRefMonth					
241	UnderlyingCouponPaymentDate					
1453	UnderlyingRestructuringType					
1454	UnderlyingSeniority					
1455	UnderlyingNotionalPercentageOutstanding					
1456	UnderlyingOriginalNotionalPercentageOutstanding					
1459	UnderlyingAttachmentPoint					
1460	UnderlyingDetachmentPoint					
242	UnderlyingIssueDate					
243	UnderlyingRepoCollateralSecurityType					

244	UnderlyingRepurchaseTerm				
245	UnderlyingRepurchaseRate				
246	UnderlyingFactor				
256	UnderlyingCreditRating				
595	UnderlyingInstrRegistry				
592	UnderlyingCountryOfIssue				
593	UnderlyingStateOrProvinceOfIssue				
594	UnderlyingLocaleOfIssue				
247	UnderlyingRedemptionDate				
316	UnderlyingStrikePrice				
941	UnderlyingStrikeCurrency				
317	UnderlyingOptAttribute				
436	UnderlyingContractMultiplier				
1437	UnderlyingContractMultiplierUnit				
1441	UnderlyingFlowScheduleType				
998	UnderlyingUnitOfMeasure				
1423	UnderlyingUnitOfMeasureQty				
1718	UnderlyingUnitOfMeasureCurrency				
1424	UnderlyingPriceUnitOfMeasure				
1425	UnderlyingPriceUnitOfMeasureQty				
1719	UnderlyingPriceUnitOfMeasureCurrency				
1000	UnderlyingTimeUnit				
1419	UnderlyingExerciseStyle				
1526	UnderlyingPriceQuoteCurrency				
435	UnderlyingCouponRate				
308	UnderlyingSecurityExchange				
306	UnderlyingIssuer				
362	EncodedUnderlyingIssuerLen				
363	EncodedUnderlyingIssuer				
307	UnderlyingSecurityDesc				
364	EncodedUnderlyingSecurityDescLen				
365	EncodedUnderlyingSecurityDesc				
877	UnderlyingCPPProgram				
878	UnderlyingCPRegType				
972	UnderlyingAllocationPercent				
318	UnderlyingCurrency				
879	UnderlyingQty				
975	UnderlyingSettlementType				
973	UnderlyingCashAmount				
974	UnderlyingCashType				
810	UnderlyingPx				
882	UnderlyingDirtyPrice				
883	UnderlyingEndPrice				
884	UnderlyingStartValue				
885	UnderlyingCurrentValue				
886	UnderlyingEndValue				

	<UnderlyingStipulations>					
1044	UnderlyingAdjustedQuantity					
1045	UnderlyingFXRate					
1046	UnderlyingFXRateCalc					
1038	UnderlyingCapValue					
	<UndlyInstrumentParties>					
1039	UnderlyingSettlMethod					
315	UnderlyingPutOrCall					
1988 tbd	UnderlyingConstituentWeight	N		NEW		
1989 tbd	UnderlyingCouponType	N		NEW		
1990 tbd	UnderlyingTotalIssuedAmount	N		NEW		
1991 tbd	UnderlyingCouponFrequencyPeriod	N		NEW		Conditionally required when UnderlyingCouponFrequencyUnit(1992) is specified.
1992 tbd	UnderlyingCouponFrequencyUnit	N		NEW		Conditionally required when UnderlyingCouponFrequencyPeriod(1991) is specified.
1993 tbd	UnderlyingCouponDayCount	N		NEW		
1994 tbd	UnderlyingObligationID	N		NEW		
1995 tbd	UnderlyingObligationIDSource	N		NEW		Conditionally required when UnderlyingObligationID(1994) is specified.
1996 tbd	UnderlyingEquityID	N		NEW		
1997 tbd	UnderlyingEquityIDSource	N		NEW		Conditionally required when UnderlyingEquityID(1996) is specified.
	<UnderlyingEventGrp>			NEW		
1998 tbd	UnderlyingLienSeniority	N		NEW		
1999 tbd	UnderlyingLoanFacility	N		NEW		
2000 tbd	UnderlyingReferenceEntityType	N		NEW		
2001 tbd	UnderlyingProtectionTermXIDRef			EW		
2002 tbd	UnderlyingSettlementTermXIDRef			EW		
2003 tbd	UnderlyingIndexSeries	N		NEW		
2004 tbd	UnderlyingIndexAnnexVersion	N		NEW		
2005 tbd	UnderlyingIndexAnnexDate	N		NEW		
2006 tbd	UnderlyingIndexAnnexSource	N		NEW		

2007 #bd	UnderlyingProductComplex	N		NEW		
2008 #bd	UnderlyingSecurityGroup	N		NEW		
2009 #bd	UnderlyingSettleOnOpenFlag	N		NEW		
2010 #bd	UnderlyingAssignmentMethod	N		NEW		
2011 #bd	UnderlyingSecurityStatus	N		NEW		
2012 #bd	UnderlyingObligationType	N		NEW		
2013 #bd	UnderlyingAssetClass	N		NEW		
2014 #bd	UnderlyingAssetSubClass	N		NEW		
2015 #bd	UnderlyingAssetType	N		NEW		
	<UnderlyingSecondaryAssetGrp >	N		NEW		
2016 #bd	UnderlyingSwapClassType	N		NEW		
2017 #bd	UnderlyingNthToDefault	N		NEW		Conditionally required when UnderlyingMthToDefault(2018) is specified
2018 #bd	UnderlyingMthToDefault	N		NEW		
2019 #bd	UnderlyingSettledEntityMatrixSource	N		NEW		
2020 #bd	UnderlyingSettledEntityMatrixPublicationDate	N		NEW		
2021 #bd	UnderlyingStrikeMultiplier	N		NEW		
2022 #bd	UnderlyingStrikeValue	N		NEW		
2023 #bd	UnderlyingStrikePriceDeterminationMethod	N		NEW		Conditionally required if value is other than "fixed"
2024 #bd	UnderlyingStrikePriceBoundaryMethod	N		NEW		
2025 #bd	UnderlyingStrikePriceBoundaryPrecision	N		NEW		
2026 #bd	UnderlyingMinPriceIncrement	N		NEW		
2027 #bd	UnderlyingMinPriceIncrementAmount	N		NEW		
2028 #bd	UnderlyingOptPayoutType	N		NEW		
2029 #bd	UnderlyingOptPayoutAmount	N		NEW		
2030 #bd	UnderlyingPriceQuoteMethod	N		NEW		

2031 tbd	UnderlyingValuationMethod	N		NEW		
2032 tbd	UnderlyingListMethod	N		NEW		
2033 tbd	UnderlyingCapPrice	N		NEW		
2034 tbd	UnderlyingFloorPrice	N		NEW		
2035 tbd	UnderlyingFlexibleIndicator	N		NEW		
2036 tbd	UnderlyingFlexProductEligibilityIndicator	N		NEW		
2037 tbd	UnderlyingPositionLimit	N		NEW		
2038 tbd	UnderlyingNTPositionLimit	N		NEW		
2039 tbd	UnderlyingPool	N		NEW		
2040 tbd	UnderlyingContractSettlMonth	N		NEW		
2041 tbd	UnderlyingDatedDate	N		NEW		
2042 tbd	UnderlyingInterestAccrualDate	N		NEW		
2043 tbd	UnderlyingShortSaleRestriction	N		NEW		
2044 tbd	UnderlyingRefTickTableID	N		NEW		
4131 4	UnderlyingProtectionTermXIDRef	N		NEW		
4131 5	UnderlyingSettlTermXIDRef	N		NEW		
	<UnderlyingComplexEventsGrp>	N		NEW		
	<UnderlyingDateAdjustment>	N		NEW		
	<UnderlyingStreamGrp>	N		NEW		
</Undly>						

6.83 Component UnderlyingPaymentScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentScheduleGrp
Component Abbreviated Name (for FIXML)	PmtSched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentScheduleGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify notional and rate steps in the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4067{id}]

Component FIXML Abbreviation: <Sched>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40664 ibid	NoUnderlyingPaymentSchedules	N		NEW		
→	40665 ibid UnderlyingPaymentScheduleType	N		NEW		Required if NoUnderlyingPaymentSchedules (40664) > 0.
→	40666 ibid UnderlyingPaymentScheduleStubType	N		NEW		
→	40667 ibid UnderlyingPaymentScheduleStartDateUnadjusted	N		NEW		
→	40668 ibid UnderlyingPaymentScheduleEndDateUnadjusted	N		NEW		
→	40669 ibid UnderlyingPaymentSchedulePaySide	N		NEW		
→	40670 ibid UnderlyingPaymentScheduleReceiveSide	N		NEW		
→	40671 ibid UnderlyingPaymentScheduleNotional	N		NEW		
→	40672 ibid UnderlyingPaymentScheduleCurrency	N		NEW		
→	40673 ibid UnderlyingPaymentScheduleRate	N		NEW		
→	40674 ibid UnderlyingPaymentScheduleRateMultiplier	N		NEW		
→	40675 ibid UnderlyingPaymentScheduleRateSpread	N		NEW		

→	40676 tbd	UnderlyingPaymentScheduleRateSpreadPositionType	N		NEW		
→	40677 tbd	UnderlyingPaymentScheduleRateTreatment	N		NEW		
→	40678 tbd	UnderlyingPaymentScheduleFixedAmount	N		NEW		
→	40679 tbd	UnderlyingPaymentScheduleFixedCurrency	N		NEW		
→	40680 tbd	UnderlyingPaymentScheduleStepFrequencyPeriod	N		NEW		Conditionally required when UnderlyingPaymentScheduleStepFrequencyUnit(40681) is specified.
→	40681 tbd	UnderlyingPaymentScheduleStepFrequencyUnit	N		NEW		Conditionally required when UnderlyingPaymentScheduleStepFrequencyPeriod(40680) is specified.
→	40682 tbd	UnderlyingPaymentScheduleStepOffsetValue	N		NEW		
→	40683 tbd	UnderlyingPaymentScheduleStepRate	N		NEW		
→	40684 tbd	UnderlyingPaymentScheduleStepOffsetRate	N		NEW		
→	40685 tbd	UnderlyingPaymentScheduleStepRelativeTo	N		NEW		
→		<UnderlyingPaymentScheduleRateSourceGrp>	N		NEW		
→	40686 tbd	UnderlyingPaymentScheduleFxFixingFixingDateUnadjusted	N		NEW		
→	40687 tbd	UnderlyingPaymentScheduleWeight	N		NEW		
→	40688 tbd	UnderlyingPaymentScheduleFxFixingFixingDateRelativeTo	N		NEW		
→	40689 tbd	UnderlyingPaymentScheduleFxFixingFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule.
→		<UnderlyingPaymentScheduleFxFixingFixingDateBusinessCenterGrp>	N		NEW	<FxFixingFixingBizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule.

		UnderlyingPaymentScheduleFxFixingFixingDateBusinessCenters					
	40690 tbd					EW	
→	40691 tbd	UnderlyingPaymentScheduleFxFixingFixingDateOffsetPeriod	N			NEW	Conditionally required when UnderlyingPaymentScheduleFixingDateOffsetUnit(40692) is specified.
→	40692 tbd	UnderlyingPaymentScheduleFxFixingFixingDateOffsetUnit	N			NEW	Conditionally required when UnderlyingPaymentScheduleFixingDateOffsetPeriod(40691) is specified.
→	40693 tbd	UnderlyingPaymentScheduleFxFixingFixingDateOffsetDayType	N			NEW	
→	40694 tbd	UnderlyingPaymentScheduleFxFixingFixingDateAdjusted	N			NEW	
→	40695 tbd	UnderlyingPaymentScheduleFxFixingFixingTime	N			NEW	
→	40696 tbd	UnderlyingPaymentScheduleFxFixingFixingTimeBusinessCenter	N			NEW	
→	40697 tbd	UnderlyingPaymentScheduleInterimExchangePaymentDateRelativeTo	N			NEW	
→	40698 tbd	UnderlyingPaymentScheduleInterimExchangeDatesBusinessDayConvention	N			NEW	When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule.
→		<UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenterGrp>	N			NEW	<IntrmExchDtBizCtr> When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule.
	40699 tbd	UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenters				EW	
→	40700 tbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod	N			NEW	Conditionally required when UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit(40701) is specified.

→	40701 fbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod(40700) is specified.
→	40702 fbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetDayType	N		NEW		
→	40703 fbd	UnderlyingPaymentScheduleInterimExchangeDateAdjusted	N		NEW		
</Sched>							

6.84 Component UnderlyingPaymentScheduleRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentScheduleRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	UnderlyingPaymentScheduleRateSourceGrp is a repeating component within the UnderlyingPaymentScheduleGrp component used to identify primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4068fbd]

Component FIXML Abbreviation: <RtSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40704 fbd	NoUnderlyingPaymentScheduleRateSources	N		NEW		
→	40705 fbd	UnderlyingPaymentScheduleRateSource	N		NEW	Required if NoAdditionalTerms(40704) > 0.
→	40706 fbd	UnderlyingPaymentScheduleRateSourceType	N		NEW	
→	40707 fbd	UnderlyingPaymentScheduleReferencePage	N		NEW	Conditionally required when UnderlyingPaymentScheduleRateSource(40705) = 99 (Other).
</RtSrc>						

6.85 Component UnderlyingPaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentStream component is a subcomponent of the UnderlyingStream used to detail the attributes of a payment stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[405944]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40568 tbd	UnderlyingPaymentStreamType	N		NEW		
40569 tbd	UnderlyingPaymentStreamMarketRate	N		NEW		
40570 tbd	UnderlyingPaymentStreamDelayIndicator	N		NEW		
40571 tbd	UnderlyingPaymentStreamSettlementCurrency	N		NEW		
40572 tbd	UnderlyingPaymentStreamDayCount	N		NEW		
40573 tbd	UnderlyingPaymentStreamAccrualDays	N		NEW		
40574 tbd	UnderlyingPaymentStreamDiscountType	N		NEW		
40575 tbd	UnderlyingPaymentStreamDiscountRate	N		NEW		
40576 tbd	UnderlyingPaymentStreamDiscountRateDayCount	N		NEW		
40577 tbd	UnderlyingPaymentStreamCompoundingMethod	N		NEW		
40578 tbd	UnderlyingPaymentStreamInitialPrincipalExchangeIndicator	N		NEW		
40579 tbd	UnderlyingPaymentStreamInterimPrincipalExchangeIndicator	N		NEW		
40580 tbd	UnderlyingPaymentStreamFinalPrincipalExchangeIndicator	N		NEW		

td	<UnderlyingPaymentStreamUnderlyingPaymentDates>	N		NEW		
td	<UnderlyingPaymentStreamResetDates>	N		NEW		
td	<UnderlyingPaymentStreamFixedRate>	N		NEW		
td	<UnderlyingPaymentStreamFloatingRate>	N		NEW		
td	<UnderlyingPaymentStreamNonDeliverableSettlTerms>	N		NEW		
</PmtStrm>						

6.86 Component UnderlyingPaymentStreamFixedRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFixedRate
Component Abbreviated Name (for FIXML)	Fixed
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamFixedRate is a subcomponent of the UnderlyingPaymentStream component used to report the fixed rate or fixed payment amount of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4062 td]

Component FIXML Abbreviation: <Fixed>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td	UnderlyingPaymentStreamRate	N		NEW		Mutually exclusive with UnderlyingPaymentStreamFixedAmount(40616 td).
td	UnderlyingPaymentStreamFixedAmount	N		NEW		Mutually exclusive with UnderlyingPaymentStreamRate(40615 td).
td	UnderlyingPaymentStreamFixedRateOrAmountCurrency	N		NEW		
td	UnderlyingPaymentStreamFutureValueNotional	N		NEW		
td	UnderlyingPaymentStreamFutureValueDateAdjusted	N		NEW		
</Fixed>						

6.87 Component UnderlyingPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamFloatingRate is a subcomponent of the UnderlyingPaymentStream component used to report the floating rate attributes of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4063 id]

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40620 td	UnderlyingPaymentStreamRateIndex	N		NEW		
40621 td	UnderlyingPaymentStreamRateIndexSource	N		NEW		
40622 td	UnderlyingPaymentStreamRateIndexCurveUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified.
40623 td	UnderlyingPaymentStreamRateIndexCurvePeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit(40622) is specified.
40624 td	UnderlyingPaymentStreamRateMultiplier	N		NEW		
40625 td	UnderlyingPaymentStreamRateSpread	N		NEW		
40626 td	UnderlyingPaymentStreamRateSpreadPositionType	N		NEW		
40627 td	UnderlyingPaymentStreamRateTreatment	N		NEW		
40628 td	UnderlyingPaymentStreamCapRate	N		NEW		
40629 td	UnderlyingPaymentStreamCapRateBuySide	N		NEW		
40630 td	UnderlyingPaymentStreamCapRateSellSide	N		NEW		

40631 tbd	UnderlyingPaymentStreamFloorRate	N		NEW		
40632 tbd	UnderlyingPaymentStreamFloorRateBuySide	N		NEW		
40633 tbd	UnderlyingPaymentStreamFloorRateSellSide	N		NEW		
40634 tbd	UnderlyingPaymentStreamInitialRate	N		NEW		
40635 tbd	UnderlyingPaymentStreamFinalRateRoundingDirection	N		NEW		
40636 tbd	UnderlyingPaymentStreamFinalRatePrecision	N		NEW		
40637 tbd	UnderlyingPaymentStreamAveragingMethod	N		NEW		
40638 tbd	UnderlyingPaymentStreamNegativeRateTreatment	N		NEW		
40639 tbd	UnderlyingPaymentStreamInflationLagPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamInflationLagUnit(40640) is specified.
40640 tbd	UnderlyingPaymentStreamInflationLagUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamInflationLagPeriod(40639) is specified.
40641 tbd	UnderlyingPaymentStreamInflationLagDayType	N		NEW		
40642 tbd	UnderlyingPaymentStreamInflationInterpolationMethod	N		NEW		
40643 tbd	UnderlyingPaymentStreamInflationIndexSource	N		NEW		
40644 tbd	UnderlyingPaymentStreamInflationPublicationSource	N		NEW		
40645 tbd	UnderlyingPaymentStreamInflationInitialIndexLevel	N		NEW		
40646 tbd	UnderlyingPaymentStreamInflationFallbackBondApplicable	N		NEW		
40647 tbd	UnderlyingPaymentStreamFRADiscounting	N		NEW		
</Float>						

6.88 Component UnderlyingPaymentStreamNonDeliverableFxFixingFixingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamNonDeliverableFxFixingFixingDateGrp
Component Abbreviated Name (for FIXML)	FxFixingFixingDt
Component Type	Block
Category	Common
Component Synopsis	UnderlyingPaymentStreamNonDeliverableFxFixingFixingDate is a subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTerms component used to specify predetermined FX fixing <u>Fxing</u> dates.
Component Elaboration	<u>For the purpose of optimization, the UnderlyingNonDeliverableFixingDateType(40658) field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the UnderlyingNonDeliverableFixingDateType(40658) is required to specify the datea type.</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4065]id

Component FIXML Abbreviation: <FxFixingFixingDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40656 td	NoUnderlyingNonDeliverableFxFixing ingDates	N		NEW		
→	40657 td	N		NEW		Required if NoUnderlyingNonDeliverableF ixingDates (40656) > 0.
→	40658 td	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</FxFixingFixingDt>						

6.89 Component UnderlyingPaymentStreamNonDeliverableSettlTerms

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamNonDeliverableSettlTerms
Component Abbreviated Name (for FIXML)	NonDlvrblTrms
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamNonDeliverableSettlTerms is a subcomponent of the UnderlyingPaymentStream component used to specify the non-deliverable settlement terms of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4064fid]

Component FIXML Abbreviation: <NonDlvrblTrms>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40648 fld	UnderlyingPaymentStreamNonDeliverableRefCurrency	N		NEW		
40649 fld	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's non-deliverable settlement terms.
	<UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenterGrp>	N		NEW	<BizCtrs> <BizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance this instance of the underlying instrument's non-deliverable settlement terms.
0650 fld	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters			EW		

40651 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesRelativeTo	N		NEW		
40652 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit(40653) is specified.
40653 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod(40652) is specified.
40654 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetDayType	N		NEW		
40655 tbd	UnderlyingPaymentStreamNonDeliverableSettlRateOption	N		NEW		
	<UnderlyingPaymentStreamNonDeliverableSettlRateSource>	N		NEW		
tbd	UnderlyingNonDeliverableFxFixingFixingDateBusinessDayConvention			NEW		
tbd	UnderlyingNonDeliverableFxFixingDateBusinessCenters	N		NEW		
	<UnderlyingPaymentStreamNonDeliverableFxFixingFixingDateGroup>	N		NEW		
	<UnderlyingSettlRateDisruptionFallbackGrp>	N		NEW		
</NonDlvrlTrms >						

6.90 Component UnderlyingPaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamPaymentDates is a subcomponent of the UnderlyingPaymentStream component used to specify the payment dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4060fid]

Component FIXML Abbreviation: <PmtDts>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40581 tbd	UnderlyingPaymentStreamPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's payment dates.
	<UnderlyingPaymentStreamPaymentDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's payment dates.
40582 tbd	UnderlyingPaymentStreamPaymentDateBusinessCenters			NEW		
40583 tbd	UnderlyingPaymentStreamPaymentFrequencyPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamPaymentFrequencyUnit(40584) is specified.
40584 tbd	UnderlyingPaymentStreamPaymentFrequencyUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamPaymentFrequencyPeriod(40583) is specified.
40585 tbd	UnderlyingPaymentStreamPaymentRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates.
40586 tbd	UnderlyingPaymentStreamFirstPaymentDateUnadjusted	N		NEW		
40587 tbd	UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted	N		NEW		
40588 tbd	UnderlyingPaymentStreamPaymentDateRelativeTo	N		NEW		

40589 40589	UnderlyingPaymentStreamPaymentOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamPaymentOffsetUnit(40590) is specified.
40590 40590	UnderlyingPaymentStreamPaymentOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamPaymentOffsetPeriod(40589) is specified.
40591 40591	UnderlyingPaymentStreamPaymentOffsetDayType	N		NEW		
</PmtDts>						

6.91 Component UnderlyingPaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamResetDates is a subcomponent of the UnderlyingPaymentStream component used to specify the floating rate reset dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4061] [4061]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40592 40592	UnderlyingPaymentStreamResetDatesRelativeTo	N		NEW		
40593 40593	UnderlyingPaymentStreamResetDatesBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.

	<u><UnderlyingPaymentStreamResetDateBusinessCenterGrp></u>	N		NEW	<BizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates.
40594 tbd	UnderlyingPaymentStreamResetDateBusinessCenters			NEW		
40595 tbd	UnderlyingPaymentStreamResetFrequencyPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamResetFrequencyUnit(40596) is specified.
40596 tbd	UnderlyingPaymentStreamResetFrequencyUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamResetFrequencyPeriod(40595) is specified.
40597 tbd	UnderlyingPaymentStreamResetWeeklyRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the reset dates.
40598 tbd	UnderlyingPaymentStreamInitialFixingDateRelativeTo	N		NEW		
40599 tbd	UnderlyingPaymentStreamInitialFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.
	<u><UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp></u>	N		NEW	<InitBizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates.

	UnderlyingPaymentStreamInitialFixingDateBusinessCenter			EW		
40600	UnderlyingPaymentStreamInitialFixingDateBusinessCenter			EW		
40601	UnderlyingPaymentStreamInitialFixingDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetUnit(40602) is specified.
40602	UnderlyingPaymentStreamInitialFixingDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetPeriod(40601) is specified.
40603	UnderlyingPaymentStreamInitialFixingDateOffsetDayType	N		NEW		
40604	UnderlyingPaymentStreamInitialFixingDateAdjusted	N		NEW		
40605	UnderlyingPaymentStreamFixingDateRelativeTo	N		NEW		
40606	UnderlyingPaymentStreamFixingDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.
	<UnderlyingPaymentStreamFixingDateBusinessCenterGrp>	N		NEW	<FixngBizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of this instance of the underlying instrument's payment stream's reset dates.
	UnderlyingPaymentStreamFixingDateBusinessCenters			EW		
40607	UnderlyingPaymentStreamFixingDateBusinessCenters			EW		
40608	UnderlyingPaymentStreamFixingDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamFixingDateOffsetUnit(40609) is specified.
40609	UnderlyingPaymentStreamFixingDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamFixingDateOffsetPeriod(40608) is specified.
40610	UnderlyingPaymentStreamFixingDateOffsetDayType	N		NEW		
40611	UnderlyingPaymentStreamFixingDateAdjusted	N		NEW		

40612 tbd	UnderlyingPaymentStreamRateCut offOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamRate CutoffOffsetUnit(40613) is specified.
40613 tbd	UnderlyingPaymentStreamRateCut offOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamRate CutoffOffsetPeriod(40612) is specified.
40614 tbd	UnderlyingPaymentStreamRateCut offOffsetDayType	N		NEW		
<ResetDts>						

6.92 Component UnderlyingPaymentStubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubGrp
Component Abbreviated Name (for FIXML)	PmtStub
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentStubGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify front and back stubs in the payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4069tbd]

Component FIXML Abbreviation: <Stub>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40708 tbd	NoUnderlyingPaymentStubs	N		NEW		
→	40709 tbd	UnderlyingPaymentStubType	N		NEW	Required if NoUnderlyingPaymentStubs (40708) > 0.
→	40710 tbd	UnderlyingPaymentStubLength	N		NEW	
→	40711 tbd	UnderlyingPaymentStubRate	N		NEW	
→	40712 tbd	UnderlyingPaymentStubFixedAmount	N		NEW	

→	40713 <i>ibid</i>	UnderlyingPaymentStubFixedCurrency	N		NEW	
→	40714 <i>ibid</i>	UnderlyingPaymentStubIndex	N		NEW	
→	40715 <i>ibid</i>	UnderlyingPaymentStubIndexSource	N		NEW	
→	40716 <i>ibid</i>	UnderlyingPaymentStubIndexCurvePeriod	N		NEW	Conditionally required when UnderlyingPaymentStubIndexCurveUnit(40717) is specified.
→	40717 <i>ibid</i>	UnderlyingPaymentStubIndexCurveUnit	N		NEW	Conditionally required when UnderlyingPaymentStubIndexCurvePeriod(40716) is specified.
→	40718 <i>ibid</i>	UnderlyingPaymentStubIndexRateMultiplier	N		NEW	
→	40719 <i>ibid</i>	UnderlyingPaymentStubIndexRateSpread	N		NEW	
→	40720 <i>ibid</i>	UnderlyingPaymentStubIndexRateSpreadPositionType	N		NEW	
→	40721 <i>ibid</i>	UnderlyingPaymentStubIndexRateTreatment	N		NEW	
→	40722 <i>ibid</i>	UnderlyingPaymentStubIndexCapRate	N		NEW	
→	40723 <i>ibid</i>	UnderlyingPaymentStubIndexCapRateBuySide	N		NEW	
→	40724 <i>ibid</i>	UnderlyingPaymentStubIndexCapRateSellSide	N		NEW	
→	40725 <i>ibid</i>	UnderlyingPaymentStubIndexFloorRate	N		NEW	
→	40726 <i>ibid</i>	UnderlyingPaymentStubIndexFloorRateBuySide	N		NEW	
→	40727 <i>ibid</i>	UnderlyingPaymentStubIndexFloorRateSellSide	N		NEW	
→	40728 <i>ibid</i>	UnderlyingPaymentStubIndex2	N		NEW	
→	40729 <i>ibid</i>	UnderlyingPaymentStubIndex2Source	N		NEW	
→	40730 <i>ibid</i>	UnderlyingPaymentStubIndex2CurvePeriod	N		NEW	Conditionally required when UnderlyingPaymentStubIndex2CurveUnit(40731) is specified.
→	40731 <i>ibid</i>	UnderlyingPaymentStubIndex2CurveUnit	N		NEW	Conditionally required when UnderlyingPaymentStubIndex2CurvePeriod(40730) is specified.
→	40732 <i>ibid</i>	UnderlyingPaymentStubIndex2RateMultiplier	N		NEW	
→	40733 <i>ibid</i>	UnderlyingPaymentStubIndex2RateSpread	N		NEW	
→	40734 <i>ibid</i>	UnderlyingPaymentStubIndex2RateSpreadPositionType	N		NEW	
→	40735 <i>ibid</i>	UnderlyingPaymentStubIndex2RateTreatment	N		NEW	

→	<u>40736</u> <i>td</i>	UnderlyingPaymentStubInd ex2CapRate	N		NEW		
→	<u>40737</u> <i>td</i>	UnderlyingPaymentStubInd ex2FloorRate	N		NEW		
</Stub>							

6.93 Component UnderlyingSecondaryAssetGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingSecondaryAssetGrp
Component Abbreviated Name (for FIXML)	ScndryAsset
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingSecondaryAssetGrp is a repeating subcomponent of the UnderlyingInstrument component used to specify secondary assets of a multi-asset swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[22334082]td

Component FIXML Abbreviation: <Scndry>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>2080</u> <u>40915</u> <i>td</i>	NoUnderlyingSecondaryAssetClasses	N		NEW		
→	<u>2081</u> <u>40916</u> <i>td</i>	UnderlyingSecondaryAsset Class	N		NEW	Required if NoUnderlyingSecondaryAssetClasses (2080) > 0.
→	<u>2082</u> <u>40917</u> <i>td</i>	UnderlyingSecondaryAsset SubClass	N		NEW	
→	<u>2083</u> <u>40918</u> <i>td</i>	UnderlyingSecondaryAsset Type	N		NEW	
</Scndry>						

6.94 Component UnderlyingSettlRateDisruptionFallbackGrp

To be completed at the time of the proposal— all information provided will be included in the repository	
Component Name	UnderlyingSettlRateDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	SettlRtFallback
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingSettlRateDisruptionFallbackGrp is a repeating subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTermGrp component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	{4066[id]}

Component FIXML Abbreviation: <SettlRtFallback>						
eg	Field Name	req'd	CR	ation	Mappings and Usage Comments	Comments
0659 tbd	NoUnderlyingSettlRateFallback			EW		
0660 tbd	UnderlyingSettlRatePostponementMaximumDays			EW		
0661 tbd	UnderlyingSettlRateOption			EW		
0662 tbd	UnderlyingSettlRatePostponementSurvey			EW		
0663 tbd	UnderlyingSettlRatePostponementCalculationAgent			EW		
</SettlRtFallback>						

6.94 Component UnderlyingSettlRateDisruptionFallbackGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingSettlRateDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	SettlRtFallbck
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingSettlRateDisruptionFallbackGrp is a repeating subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTermGrp component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4066]

Component FIXML Abbreviation: <SettlRtFallback>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40659	NoUnderlyingSettlRateFallbacks	N		NEW		
→	40660 UnderlyingSettlRatePostponementMaximumDays	N		NEW		Required if NoUnderlyingSettlRateFallbacks (40659) > 0.
→	<UnderlyingSettlRateFallbackRateSource>	N		NEW		
→	40662 UnderlyingSettlRatePostponementSurvey	N		NEW		
→	40663 UnderlyingSettlRatePostponementCalculationAgent	N		NEW		
</SettlRtFallback>						

6.95 Component UnderlyingStreamCalculationPeriodDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCalculationPeriodDates
Component Abbreviated Name (for FIXML)	CalcDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamCalculationPeriodDates is a subcomponent of the UnderlyingStreamGrp component used to specify the calculation period dates of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4058f4f]

Component FIXML Abbreviation: <CalcDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40556 tbd	UnderlyingStreamCalculationPeriodBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates.
	<UnderlyingStreamCalculationPeriodBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance this instance of the underlying instrument's calculation period dates.
0557 tbd	UnderlyingStreamCalculationPeriodBusinessCenters			EW		
40558 tbd	UnderlyingStreamFirstPeriodStartDateUnadjusted	N		NEW		

40559 tbd	UnderlyingStreamFirstPeriodStartDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates.
	<UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp>	N		NEW	<FirstStartDtBizCtr>	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to thisinstance this instance of the underlying instrument's calculation period dates.
40560 tbd	UnderlyingStreamFirstPeriodStartDateBusinessCenters			NEW		
40561 tbd	UnderlyingStreamFirstPeriodStartDateAdjusted	N		NEW		
40562 tbd	UnderlyingStreamFirstRegularPeriodStartDateUnadjusted	N		NEW		
40563 tbd	UnderlyingStreamFirstCompoundingPeriodEndDateUnadjusted	N		NEW		
40564 tbd	UnderlyingStreamLastRegularPeriodEndDateUnadjusted	N		NEW		
40565 tbd	UnderlyingStreamCalculationFrequencyPeriod	N		NEW		Conditionally required when UnderlyingStreamCalculationFrequencyUnit(40566) is specified.
40566 tbd	UnderlyingStreamCalculationFrequencyUnit	N		NEW		Conditionally required when UnderlyingStreamCalculationFrequencyPeriod(40565) is specified.
40567 tbd	UnderlyingStreamCalculationRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates.
</CalcDts>						

6.96 Component UnderlyingStreamEffectiveDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamEffectiveDate
Component Abbreviated Name (for FIXML)	EfctvDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamEffectivedDate is a subcomponent of the UnderlyingStreamGrp component used to specify the effective date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4007 44]

Component FIXML Abbreviation: <EfctvDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40057 tbd	UnderlyingStreamEffectiveDateUnadjusted	N		NEW		
40058 tbd	UnderlyingStreamEffectiveDateBusinessDayConvention	N		NEW		When specified, this overrides the business business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's stream effective dates.
	<UnderlyingStreamEffectiveDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance this instance of the underlying instrument's stream effective dates.
40059 tbd	UnderlyingStreamEffectiveDateBusinessCenters			NEW		
40060 tbd	UnderlyingStreamEffectiveDateRelativeTo	N		NEW		

<u>40061</u> td	UnderlyingStreamEffectiveDateOf fsetPeriod	N		NEW		Conditionally required when UnderlyingStreamEffectiveDate OffsetUnit(40062) is specified.
<u>40062</u> td	UnderlyingStreamEffectiveDateOf fsetUnit	N		NEW		Conditionally required when UnderlyingStreamEffectiveDate OffsetPeriod(40061) is specified.
<u>40063</u> td	UnderlyingStreamEffectiveDateOf fsetDayType	N		NEW		
<u>40064</u> td	UnderlyingStreamEffectiveDateAd justed	N		NEW		
</EfcvDt>						

6.97 Component UnderlyingStreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamGrp
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamGrp is a repeating subcomponent of the UnderlyingInstrument component used to detail the swap streams associated with the instrument.
Component Elaboration	<p>A swap will ordinarily have one or two payment streams. Each one may contain an UnderlyingStreamDescription(40542) with a descriptive string such as “Float” or “Fixed”. However the choice of description should have no effect on the stream’s purpose.</p> <p>UnderlyingStreamPaySide(40543) and UnderlyingStreamReceiveSide(40544) link the appropriate swap parties to their role in the stream. In Pre-trade messages the Sside value (e.g. Side(54) field) of the request or order should arbitrarily be “1” (Buy) or “2” (Sell), and UnderlyingStreamPaySide(40543) and UnderlyingStreamReceiveSide(40544) should be set to 1 <u>appropriately the same side value</u> indicating the aggressor’s desired role. On fills and post-trade messages, the executing firm takes <u>the opposite side 2 (Sell)</u> and indicates its role by setting UnderlyingStreamPaySide(40543) and UnderlyingStreamReceiveSide(40544) to <u>2</u> <u>the opposite side of</u> the aggressor’s role.</p>
To be finalized by FPL Technical Office	
Repository Component ID	[405644]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>40540</u> td	NoUnderlyingStreams	N		NEW		

→	<u>40541</u> <i>ibid</i>	UnderlyingStreamType	N		NEW		Required if NoUnderlyingStreams (40540) > 0.
→	<u>40542</u> <i>ibid</i>	UnderlyingStreamDescription	N		NEW		
→	<u>40543</u> <i>ibid</i>	UnderlyingStreamPaySide	N		NEW		
→	<u>40544</u> <i>ibid</i>	UnderlyingStreamReceiveSide	N		NEW		
→	<u>40545</u> <i>ibid</i>	UnderlyingStreamNotional	N		NEW		
→	<u>40546</u> <i>ibid</i>	UnderlyingStreamCurrency	N		NEW		
→		<UnderlyingStreamEffectiveDate>	N		NEW		
→		<UnderlyingStreamTerminationDate>	N		NEW		
→		<UnderlyingStreamCalculationPeriodDates>	N		NEW		
→		<UnderlyingPaymentStream>	N		NEW		
→		<UnderlyingPaymentScheduleGrp>	N		NEW		
→		<UnderlyingPaymentStubGrp>	N		NEW		
→	<u>40547</u> <i>ibid</i>	UnderlyingStreamText	N		NEW		Conditionally required if EncodedUnderlyingStreamText (40989) is specified.
→	<u>40988</u>	EncodedUnderlyingStreamTextLen	N		NEW		Must be set if EncodedUnderlyingStreamText (tag) field is specified and must immediately precede it. Conditionally required if EncodedUnderlyingStreamText (40989) is specified.
→	<u>40989</u>	EncodedUnderlyingStreamText	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingStreamText(40547) field in the encoded format specified via the MessageEncoding(347) field.
</PmtStrm>							

6.98 Component UnderlyingStreamTerminationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamTerminationDate
Component Abbreviated Name (for FIXML)	TrmtnDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamTerminationDate is a subcomponent of the UnderlyingStreamGrp component used to specify the termination date of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4057#4]

Component FIXML Abbreviation: <TrmtnDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40548 tbd	UnderlyingStreamTerminationDateUnadjusted	N		NEW		
40549 tbd	UnderlyingStreamTerminationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's termination date of the stream.
	<UnderlyingStreamTerminationDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's termination date of the stream.
40550 tbd	UnderlyingStreamTerminationDateBusinessCenters			NEW		
40551 tbd	UnderlyingStreamTerminationDateRelativeTo	N		NEW		

<u>40552</u> <u>Tbd</u>	UnderlyingStreamTerminationDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingStreamTerminationDateOffsetUnit(40553) is specified.
<u>40553</u> <u>Tbd</u>	UnderlyingStreamTerminationDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentTerminationDateOffsetPeriod(40552) is specified.
<u>40554</u> <u>Tbd</u>	UnderlyingStreamTerminationDateOffsetDayType	N		NEW		
<u>40555</u> <u>Tbd</u>	UnderlyingStreamTerminationDateAdjusted	N		NEW		
</TrmtnDt>						

6.99 Component CashSettlDealerGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>CashSettlDealerGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>Dlr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>CashSettlDealerGrp is a repeating subcomponent within the CashSettlTermGrp component. It is used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4083Std]</u>

<u>Component FIXML Abbreviation: <Dlr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40277</u> <u>tbd</u>	<u>NoCashSettlDealers</u>	N		NEW	—	
<u>→</u>	<u>40032</u> <u>CashSettlDealer</u>	N		NEW	<u>Dlr</u>	<u>Required if when NoCashSettlDealers(40277) > 0.</u>
</Dlr>						

6.100 Component BusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>BusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>BusinessCenterGrp is a repeating subcomponent within the DateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument unless specifically overridden in the respective specified components elsewhere.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4084Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40278</u> <u>tbd</u>	<u>NoBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40471</u> <u>tbd</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoBusinessCenters(40278) > 0.</u>
<u></BizCtr></u>						

6.101 Component DateAdjustment

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>DateAdjustment</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>DtAdjmt</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>DateAdjustment is a subcomponent in the Instrument component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the instrument, unless specifically overridden in the respective specified components elsewhere.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[40854008]</u>

<u>Component FIXML Abbreviation: <DtAdjmt></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40921</u> <u>tbd</u>	<u>BusinessDayConvention</u>	<u>N</u>		<u>NEW</u>	<u>BizDayCn</u> <u>vtm</u>	
	<u><BusinessCenterGrp></u>	<u>N</u>		<u>NEW</u>	<u><BizCtr></u>	
<u>40922</u> <u>tbd</u>	<u>DateRollConvention</u>	<u>N</u>		<u>NEW</u>	<u>Roll</u>	
<u></DtAdjmt></u>						

6.102 Component LegBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegBusinessCenterGrp is a repeating subcomponent within the LegDateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument leg unless specifically overridden elsewhere in the respective specified components further within the InstrumentLeg component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4086Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40923</u> <u>tbd</u>	<u>NoLegBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40924</u> <u>tbd</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegBusinessCenters(40923) > 0.</u>
<u></BizCtr></u>						

6.103 Component LegDateAdjustment

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegDateAdjustment</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>DtAdjmt</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegDateAdjustment is a subcomponent within the InstrumentLeg component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the instrument leg, unless specifically overridden elsewhere in the respective specified components further within the InstrumentLeg component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[408708]</u>

<u>Component FIXML Abbreviation: <DtAdjmt></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40925</u> <u>tbd</u>	<u>LegBusinessDayConvention</u>	<u>N</u>		<u>NEW</u>	<u>BizDayCn</u> <u>vtm</u>	
	<u><LegBusinessCenterGrp></u>	<u>N</u>		<u>NEW</u>	<u><BizCtr></u>	
<u>40926</u> <u>tbd</u>	<u>LegDateRollConvention</u>	<u>N</u>		<u>NEW</u>	<u>Roll</u>	
<u></DtAdjmt></u>						

6.104 Component

LegPaymentScheduleFxFixingFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentScheduleFxFixingFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FxFixngFixngBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentScheduleFxFixingFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4088Sdr]</u>

<u>Component FIXML Abbreviation: <FxFixngFixngBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40927</u>	<u>NoLegPaymentScheduleFxFixingFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40400</u> <u>LegPaymentScheduleFxFixingFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentScheduleFxFixingFixingDateBusinessCenters(40927) > 0.</u>
<u></FxFixngFixngBizCtr></u>						

6.105 Component
LegPaymentScheduleInterimExchangeDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentScheduleInterimExchangeDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>IntrmExchDtBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4089Stde]</u>

<u>Component FIXML Abbreviation: <IntrmExchDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40928</u>	<u>NoLegPaymentScheduleInterimExchangeDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40409</u> <u>LegPaymentScheduleInterimExchangeDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentScheduleInterimExchangeDateBusinessCenters(40928) > 0.</u>
<u></IntrmExchDtBizCtr></u>						

6.106 Component
LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
p

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4090]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>IC</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40929</u>	<u>NoLegPaymentStreamNonDeliverableFixingDatesBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40361</u> <u>LegPaymentStreamNonDeliverableFixingDatesBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentStreamNonDeliverableFixingDatesBusinessCenters(40929) > 0.</u>
<u></BizCtr></u>						

6.107 Component
LegPaymentStreamPaymentDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentStreamPaymentDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X</u> <u>Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent of the LegPaymentStreamPaymentDates component used to specify the set of business centers whose calendars drive date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4091]StdE</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40930</u> <u>td</u>	<u>NoLegPaymentStreamPaymentDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>---</u>	
<u>→</u>	<u>40293</u> <u>LegPaymentStreamPaymentDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Requirend whenif NoLegPaymentStreamPaymentDateBusinessCenters(40930) > 0.</u>
<u></BizCtr></u>						

6.108 Component LegPaymentStreamResetDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentStreamResetDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4092Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40931</u>	<u>NoLegPaymentStreamResetDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40305 LegPaymentStreamResetDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentStreamResetDateBusinessCenters(40931) > 0.</u>
<u></BizCtr></u>						

6.109 Component
LegPaymentStreamInitialFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentStreamInitialFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>InitBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4093\$td\$]</u>

<u>Component FIXML Abbreviation: <InitBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40932</u> <u>td</u>	<u>NoLegPaymentStreamInitialFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40311</u> <u>LegPaymentStreamInitialFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentStreamInitialFixingDateBusinessCenters(40932) > 0.</u>
<u></InitBizCtr></u>						

6.110 Component LegPaymentStreamFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegPaymentStreamFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FixngBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegPaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4094Std]</u>

<u>Component FIXML Abbreviation: <FixngBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40933</u>	<u>NoLegPaymentStreamFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40318</u> <u>LegPaymentStreamFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegPaymentStreamFixingDateBusinessCenters(40933) > 0.</u>
<u></FixngBizCtr></u>						

6.111 Component
LegProvisionCashSettlPaymentDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionCashSettlPaymentDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4095\$td]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40934</u> <u>td</u>	<u>NoLegProvisionCashSettlPaymentDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>---</u>	
<u>→</u>	<u>40517</u> <u>LegProvisionCashSettlPaymentDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionCashSettlPaymentDateBusinessCenters(40934) > 0.</u>
<u></BizCtr></u>						

6.112 Component
LegProvisionCashSettlValueDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionCashSettlValueDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionCashSettlValueDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4096Stde]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40935</u>	<u>NoLegProvisionCashSettlValueDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40527</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionCashSettlValueDateBusinessCenters(40935) > 0.</u>
<u></BizCtr></u>						

6.113 Component LegProvisionOptionExerciseBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionOptionExerciseBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4097Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40936</u>	<u>NoLegProvisionOptionExerciseBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40477</u> <u>LegProvisionOptionExerciseBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionOptionExerciseBusinessCenters(40936) > 0.</u>
<u></BizCtr></u>						

6.114 Component
LegProvisionOptionExpirationDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionOptionExpirationDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionExpirationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4098Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40937</u>	<u>NoLegProvisionOptionExpirationDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40500</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionOptionExpirationDateBusinessCenters(40937) > 0.</u>
<u></BizCtr></u>						

6.115 Component
LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionRelevantUnderlyingDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4099Std#]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40938</u>	<u>NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40510</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters(40938) > 0.</u>
<u></BizCtr></u>						

6.116 Component LegProvisionDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegProvisionDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4100Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40939</u> <u>td</u>	<u>NoLegProvisionDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40452</u> <u>LegProvisionDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegProvisionDateBusinessCenters(40939) > 0.</u>
<u></BizCtr></u>						

6.117 Component LegStreamCalculationPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegStreamCalculationPeriodBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegStreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the LegStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4101Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40940</u>	<u>NoLegStreamCalculationPeriodBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40266</u> <u>LegStreamCalculationPeriodBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegStreamCalculationPeriodBusinessCenters(40940) > 0.</u>
<u></BizCtr></u>						

6.118 Component LegStreamFirstPeriodStartDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegStreamFirstPeriodStartDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FirstStartDtBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegStreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the LegStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4102Stdr]</u>

<u>Component FIXML Abbreviation: <FirstStartDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40941</u>	<u>NoLegStreamFirstPeriodStartDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40269</u> <u>LegStreamFirstPeriodStartDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegStreamFirstPeriodStartDateBusinessCenters(40941) > 0.</u>
<u></FirstStartDtBizCtr></u>						

6.119 Component LegStreamEffectiveDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegStreamEffectiveDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegStreamEffectiveDateBusinessCenterGrp is a repeating subcomponent within the LegStreamEffectiveDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4103Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40942</u>	<u>NoLegStreamEffectiveDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40251</u> <u>LegStreamEffectiveDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoLegStreamEffectiveDateBusinessCenters(40942) > 0.</u>
<u></BizCtr></u>						

6.120 Component LegStreamTerminationDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegStreamTerminationDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>LegStreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the LegStreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4104Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40943</u> <u>td</u>	<u>NoLegStreamTerminationDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40259</u> <u>LegStreamTerminationDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if NoLegStreamTerminationDateBusinessCenters(40943) > 0.</u>
<u></BizCtr></u>						

6.121 Component *PaymentBusinessCenterGrp*

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentBusinessCenterGrp is a repeating subcomponent within the PaymentGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4105Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40944</u>	<u>NoPaymentBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40221</u> <u>PaymentBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required if when NoPaymentBusinessCenters(40944) > 0.</u>
<u></BizCtr></u>						

6.122 Component

PaymentScheduleFxFixingFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	PaymentScheduleFxFixingFixingDateBusinessCenterGrp
<u>Component Abbreviated Name (for FIXML)</u>	FxFixngFixngBizCtr
<u>Component Type</u>	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
<u>Category</u>	Common
<u>Action</u>	New
<u>Component Synopsis</u>	PaymentScheduleFxFixingFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the DateAdjustment component in Instrument.
<u>Component Elaboration</u>	
To be finalized by FPL Technical Office	
<u>Repository Component ID</u>	[4106Stde]

Component FIXML Abbreviation: <FxFixngFixngBizCtr>						
Tag	Field Name	Req 'd	IC R	Action	Mappings and Usage Comments	Comments
40977	NoPaymentScheduleFxFixingFixingDateBusinessCenters	N		NEW	—	
→	40854 PaymentScheduleFxFixingFixingDateBusinessCenter	N		NEW	Ctr	Required whenif NoPaymentScheduleFxFixingFixingDateBusinessCenters(40944) > 0.
</FxFixngFixngBizCtr>						

6.123 Component
PaymentScheduleInterimExchangeDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	PaymentScheduleInterimExchangeDateBusinessCenterGrp
<u>Component Abbreviated Name (for FIXML)</u>	IntrmExchDtBizCtr
<u>Component Type</u>	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
<u>Category</u>	Common
<u>Action</u>	New
<u>Component Synopsis</u>	PaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the PaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the DateAdjustment component in Instrument.
<u>Component Elaboration</u>	
To be finalized by FPL Technical Office	
<u>Repository Component ID</u>	[4107StdE]

<u>Component FIXML Abbreviation: <IntrmExchDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40945 tbe	NoPaymentScheduleInterimExchangeDateBusinessCenters	N		NEW	=	
→	40863 PaymentScheduleInterimExchangeDateBusinessCenter	N		NEW	Ctr	Required when-if NoPaymentScheduleInterimExchangeDateBusinessCenters (40945) > 0.
<u></IntrmExchDtBizCtr></u>						

6.124 Component
PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the PaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4108Stde]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40946</u>	<u>NoPaymentStreamNonDeliverableFixingDatesBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40819</u> <u>PaymentStreamNonDeliverableFixingDatesBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required when if NoPaymentStreamNonDeliverableFixingDatesBusinessCenters(40946) > 0.</u>
<u></BizCtr></u>						

6.125 Component PaymentStreamPaymentDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamPaymentDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4109Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40947</u>	<u>NoPaymentStreamPaymentDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40752</u> <u>PaymentStreamPaymentDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required when-if NoPaymentStreamPaymentDateBusinessCenters(40947) > 0.</u>
<u></BizCtr></u>						

6.126 Component PaymentStreamResetDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamResetDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4110Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40948</u>	<u>NoPaymentStreamResetDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40763</u> <u>PaymentStreamResetDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required when NoPaymentStreamResetDateBusinessCenters(40948) > 0.</u>
<u></BizCtr></u>						

6.127 Component PaymentStreamInitialFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamInitialFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>InitBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4111Std]</u>

<u>Component FIXML Abbreviation: <InitBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40949</u>	<u>NoPaymentStreamInitialFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40769</u> <u>PaymentStreamInitialFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoPaymentStreamInitialFixingDateBusinessCenters(40949) > 0.</u>
<u></InitBizCtr></u>						

6.128 Component PaymentStreamFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FixngBizCtrs</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4112Std#]</u>

<u>Component FIXML Abbreviation: <FixngBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40950</u>	<u>NoPaymentStreamFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40776</u> <u>PaymentStreamFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoPaymentStreamFixingDateBusinessCenters(40950) > 0.</u>
<u></FixngBizCtr></u>						

6.129 Component ProtectionTermEventNewsSourceGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProtectionTermEventNewsSourceGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>EventNewsSrc</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProtectionTermEventNewsSourceGrp is a repeating subcomponent within the ProtectionTermGrp component. It is used to specify the particular newspapers or electronic news services and sources that may publish relevant information used in the determination of whether or not a credit event has occurred.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4113Std]</u>

<u>Component FIXML Abbreviation: <EventNewsSrc></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40951</u>	<u>NoProtectionTermEventNewsSource</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40189</u> <u>ProtectionTermEventNewsSource</u>	<u>N</u>		<u>NEW</u>	<u>Src</u>	<u>Required whenif NoProtectionTermEventNewsSources(40951) > 0.</u>
<u></EventNewsSrc></u>						

6.130 Component ProvisionCashSettlPaymentDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionCashSettlPaymentDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the ProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4114Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40952</u>	<u>NoProvisionCashSettlPaymentDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40164 ProvisionCashSettlPaymentDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoProvisionCashSettlPaymentDateBusinessCenters(40952) > 0.</u>
<u></BizCtr></u>						

6.131 Component ProvisionCashSettlValueDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	ProvisionCashSettlValueDateBusinessCenterGrp
<u>Component Abbreviated Name (for FIXML)</u>	BizCtr
<u>Component Type</u>	<u>X</u> Block Repeating Block
<u>Category</u>	Common
<u>Action</u>	New
<u>Component Synopsis</u>	ProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the ProvisionCashSettlValueDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the DateAdjustment component in Instrument.
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	[4115Std]

Component FIXML Abbreviation: <BizCtr>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40953 td	NoProvisionCashSettlValueDateBusinessCenters	N		NEW	—	
→	40117 ProvisionCashSettlValueDateBusinessCenter	N		NEW	Ctr	Required whenif NoProvisionCashSettlValueDateBusinessCenters(40953) > 0.
</BizCtr>						

6.132 Component ProvisionOptionExerciseBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionOptionExerciseBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4116Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40954</u>	<u>NoProvisionOptionExerciseBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40124 ProvisionOptionExerciseBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoProvisionOptionExerciseBusinessCenters(40954) >- 0.</u>
<u></BizCtr></u>						

6.133 Component ProvisionOptionExpirationDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionOptionExpirationDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionExpirationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4117Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40955</u>	<u>NoProvisionOptionExpirationDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40147</u> <u>ProvisionOptionExpirationDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoProvisionOptionExpirationDateBusinessCenters(40955) > 0.</u>
<u></BizCtr></u>						

6.134 Component
ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionRelevantUnderlyingDate component. It is used to specify the set of business centers whose calendars drive date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4118StdE]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40956</u>	<u>NoProvisionOptionRelevantUnderlyingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40157</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoProvisionOptionRelevantUnderlyingDateBusinessCenters(40956) > 0.</u>
<u></BizCtr></u>						

6.135 Component ProvisionDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>ProvisionDateBusinessCenterGrp is a repeating subcomponent within the ProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4119Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40957</u> <u>td</u>	<u>NoProvisionDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40094</u> <u>ProvisionDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoProvisionDateBusinessCenters(40957) > 0.</u>
<u></BizCtr></u>						

6.136 Component StreamCalculationPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	StreamCalculationPeriodBusinessCenterGrp
<u>Component Abbreviated Name (for FIXML)</u>	BizCtr
<u>Component Type</u>	<u>X</u> Block Repeating Block
<u>Category</u>	Common
<u>Action</u>	New
<u>Component Synopsis</u>	StreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the StreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the DateAdjustment component in Instrument.
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	[4120Std]

Component FIXML Abbreviation: <BizCtr>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40958 td	NoStreamCalculationPeriodBusinessCenters	N		NEW	—	
→	40074 StreamCalculationPeriodBusinessCenter	N		NEW	Ctr	Required whenif NoStreamCalculationPeriodBusinessCenters(40958) > 0.
</BizCtr>						

6.137 Component StreamFirstPeriodStartDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>StreamFirstPeriodStartDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FirstStartDtBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>StreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the StreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4121]Stdr</u>

<u>Component FIXML Abbreviation: <FirstStartDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd'</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40959</u>	<u>NoStreamFirstPeriodStartDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40077</u> <u>StreamFirstPeriodStartDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoStreamFirstPeriodStartDateBusinessCenters(40959) > 0.</u>
<u></FirstStartDtBizCtr></u>						

6.138 Component StreamEffectiveBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>StreamEffectiveBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>StreamEffectiveBusinessCenterGrp is a repeating subcomponent of the StreamEffectiveDate component used to specify the set of business centers whose calendars drive date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in Instrument.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4122Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40960</u> <u>td</u>	<u>NoStreamEffectiveBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40909</u> <u>StreamEffectiveBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoStreamEffectiveBusinessCenters(40960) > 0.</u>
<u></BizCtr></u>						

6.139 Component StreamTerminationDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>StreamTerminationDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>StreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the StreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the DateAdjustment component in the Instrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4123Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40961</u>	<u>NoStreamTerminationDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40067</u> <u>StreamTerminationDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoStreamTerminationDateBusinessCenters(40961) > 0.</u>
<u></BizCtr></u>						

6.140 Component UnderlyingBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingBusinessCenterGrp is a repeating subcomponent within the UnderlyingDateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument unless specifically overridden.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4124StdF]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40962</u> <u>tbd</u>	<u>NoUnderlyingBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40963</u> <u>tbd</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingBusinessCenters(40962) > 0.</u>
<u></BizCtr></u>						

6.141 Component UnderlyingDateAdjustment

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingDateAdjustment</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>DtAdjmt</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingDateAdjustment is a subcomponent within the UnderlyingInstrument component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the underlying instrument, unless specifically overridden in the respective specified components further within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[41254008]</u>

<u>Component FIXML Abbreviation: <DtAdjmt></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40964</u> <u>tbd</u>	<u>UnderlyingBusinessDayConvention</u>	<u>N</u>		<u>NEW</u>	<u>BizDayCn</u> <u>vtn</u>	
	<u><UnderlyingBusinessCentersGrp></u>	<u>N</u>		<u>NEW</u>	<u><BizCtr></u>	
<u>40965</u> <u>tbd</u>	<u>UnderlyingDateRollConvention</u>	<u>N</u>		<u>NEW</u>	<u>Roll</u>	
<u></DtAdjmt></u>						

6.142 Component
UnderlyingPaymentScheduleFxFixingFixingDateBusinessCenter
Grp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentScheduleFxFixingFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>ExFixngFixngBizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentScheduleFxFixingFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4126Std]</u>

<u>Component FIXML Abbreviation: <ExFixngFixngBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>IC</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40966</u>	<u>NoUnderlyingPaymentScheduleFxFixingFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40690</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentScheduleFxFixingFixingDateBusinessCenters(40966) > 0.</u>
<u><ExFixngFixngBizCtr></u>						

6.143 Component
UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>IntrmExchDtBizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4127546]</u>

<u>Component FIXML Abbreviation: <IntrmExchDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>IC</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40967</u>	<u>NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>=</u>	
<u>→</u>	<u>40699</u> <u>UnderlyingPaymentScheduleInterimExchangeDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters(40967) > 0.</u>
<u></IntrmExchDtBizCtr></u>						

6.144 Component
UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4128Stde]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40968</u>	<u>NoUnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40650</u> <u>UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenters(40968) > 0.</u>
<u></BizCtr></u>						

6.145 Component
UnderlyingPaymentStreamPaymentDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamPaymentDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4129StdE]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40969</u> <u>td</u>	<u>NoUnderlyingPaymentStreamPaymentDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40582</u> <u>UnderlyingPaymentStreamPaymentDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentStreamPaymentDateBusinessCenters (40969) > 0.</u>
<u></BizCtr></u>						

6.146 Component
UnderlyingPaymentStreamResetDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamResetDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4130]StdE</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40970</u>	<u>NoUnderlyingPaymentStreamResetDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40594</u> <u>UnderlyingPaymentStreamResetDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentStreamResetDateBusinessCenters(40970) > 0.</u>
<u></BizCtr></u>						

6.147 Component
UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>InitBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4131]Stde</u>

<u>Component FIXML Abbreviation: <InitBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40971</u>	<u>NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40600</u> <u>UnderlyingPaymentStreamInitialFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters(40971) > 0.</u>
<u></InitBizCtr></u>						

6.148 Component
UnderlyingPaymentStreamFixingDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamFixingDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FixngBizCtr</u>
<u>Component Type</u>	<u>X</u> <u>Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4132]StdF</u>

<u>Component FIXML Abbreviation: <FixngBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40972</u>	<u>NoUnderlyingPaymentStreamFixingDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40607</u> <u>UnderlyingPaymentStreamFixingDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingPaymentStreamFixingDateBusinessCenters(40972) > 0.</u>
<u></FixngBizCtr></u>						

6.149 Component
UnderlyingStreamCalculationPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingStreamCalculationPeriodBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingStreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4133Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40973</u>	<u>NoUnderlyingStreamCalculationPeriodBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40557</u> <u>UnderlyingStreamCalculationPeriodBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required when if NoUnderlyingStreamCalculationPeriodBusinessCenters(40973) > 0.</u>
<u></BizCtr></u>						

6.150 Component
UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FirstStartDtBizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4134Stdf]</u>

<u>Component FIXML Abbreviation: <FirstStartDtBizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40974</u>	<u>NoUnderlyingStreamFirstPeriodStartDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40560 UnderlyingStreamFirstPeriodStartDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required when if NoUnderlyingStreamFirstPeriodStartDateBusinessCenters(40974) > 0.</u>
<u></FirstStartDtBizCtr></u>						

6.151 Component UnderlyingStreamEffectiveDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingStreamEffectiveDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingStreamEffectiveDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamEffectiveDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4135Std]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req 'd</u>	<u>IC R</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40975</u>	<u>NoUnderlyingStreamEffectiveDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40059</u> <u>UnderlyingStreamEffectiveDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingStreamEffectiveDateBusinessCenters(40975) > 0.</u>
<u></BizCtr></u>						

6.152 Component
UnderlyingStreamTerminationDateBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingStreamTerminationDateBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X Block Repeating</u> <u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingStreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be usedUsed only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4136Stde]</u>

<u>Component FIXML Abbreviation: <BizCtr></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40976</u> <u>td</u>	<u>NoUnderlyingStreamTerminationDateBusinessCenters</u>	<u>N</u>		<u>NEW</u>	<u>—</u>	
<u>→</u>	<u>40550</u> <u>UnderlyingStreamTerminationDateBusinessCenter</u>	<u>N</u>		<u>NEW</u>	<u>Ctr</u>	<u>Required whenif NoUnderlyingStreamTerminationDateBusinessCenters(40976) > 0.</u>
<u></BizCtr></u>						

6.153 Component EventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	EventGrp
Component Abbreviated Name (for FIXML)	Evt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	Change
Component Synopsis	The EvntGrp is a repeating subcomponent of the Instrument component used to specify events associated with the instrument.
Component Elaboration	<p>The EvntGrp contains three different methods to express a "time" associated with the event using the EventDate(866) and EventTime(1145) pair of fields or the EventTimeUnit(1827) and EventTimePeriod(1826) pair of fields or EventMonthYear(2340td).</p> <p>The EventDate(866), and optional EventTime(1145), may be used to specify an exact date and optional time for the event. The EventTimeUnit(1827) and EventTimePeriod(1826) may be used to express a time period associated with the event, e.g. 3-month, 4-years, 2-weeks. The EventMonthYear(2340td), and optional EventTime(1145), may be used to express the event as a month of year, with optional day of month or week of month.</p> <p>Either EventDate(866) or EventMonthYear(2340td), and the optional EventTime(1145), must be specified or EventTimeUnit(1827) and EventTimePeriod(1826) must be specified.</p> <p>The EventMonthYear(2340td) may be used instead of EventDate(866) when month-year, with optional day of month or week of month, is required instead of a date.</p>
To be finalized by FPL Technical Office	
Repository Component ID	[2070]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
864	NoEvents					
→	865			CHANGE		Required if NoEvents(864) > 0.
→	866			CHANGE		Conditionally required when EventTime(1145) is specified.
→	1145					
→	1827			CHANGE		Conditionally required when EventTimePeriod(1826) is specified.

→	1826	EventTimePeriod			CHANGE	Conditionally required when EventTimeUnit(1827) is specified.
→	2340 #bd	EventMonthYear	N		NEW	
→	867	EventPx				
→	868	EventText			CHANGE	Conditionally required if EncodedEventText(1579) is specified.
→	1578	EncodedEventTextLen	N		NEW	Must be set if EncodedEventText(1579) field is specified and must immediately precede it. Conditionally required if EncodedEventText(1579) is specified.
→	1579	EncodedEventText	N		NEW	Encoded (non-ASCII characters) representation of the EventText(868) field in the encoded format specified via the MessageEncoding(347) field.
</BizCtr>						

6.154 Component LegPaymentStreamNonDeliverableSettlRateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamNonDeliverableSettlRateSource
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamNonDeliverableSettlRateSource is a subcomponent of the LegPaymentStreamNonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4042]

Component FIXML Abbreviation: <RtSrc>

<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40087	LegPaymentStreamNonDeliverableSettlRateSource	N		NEW		
40228	LegPaymentStreamNonDeliverableSettlReferencePage	N		NEW		Conditionally required when LegPaymentStreamNonDeliverableSettlRateSource(40087) = 3 (ISDA Settlement Rate Option) or 99 (Other).
</RtSrc>						

6.155 Component LegSettlRateFallbackRateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegSettlRateFallbackRateSource
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegSettlRateFallbackRateSource is a subcomponent of the LegSettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4082]

Component FIXML Abbreviation: <RtSrc>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40366	LegSettlRateFallbackRateSource	N		NEW		

40370	<u>LegSettlRateFallbackReferencePage</u>	<u>N</u>		<u>NEW</u>		<u>Conditionally required when LegSettlRateFallbackRateSource(40366) = 3 (ISDA Settlement Rate Option) or 99 (Other).</u>
<u></RtSrc></u>						

6.156 Component PaymentStreamNonDeliverableSettlRateSource

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>PaymentStreamNonDeliverableSettlRateSource</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>RtSrc</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>PaymentStreamNonDeliverableSettlRateSource is a subcomponent of the PaymentStreamNonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4137]</u>

<u>Component FIXML Abbreviation: <RtSrc></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40371	<u>PaymentStreamNonDeliverableSettlRateSource</u>	<u>N</u>		<u>NEW</u>		
40372	<u>PaymentStreamNonDeliverableSettlReferencePage</u>	<u>N</u>		<u>NEW</u>		<u>Conditionally required when PaymentStreamNonDeliverableSettlRateSource(40371) = 3 (ISDA Settlement Rate Option) or 99 (Other).</u>
<u></RtSrc></u>						

6.157 Component SettlRateFallbackRateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlRateFallbackRateSource
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	Block
Category	Common
Action	New
Component Synopsis	SettlRateFallbackRateSource is a subcomponent of the SettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4138]

Component FIXML Abbreviation: <RtSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40373	SettlRateFallbackRateSource	N		NEW		
40655	SettlRateFallbackReferencePage	N		NEW		Conditionally required when SettlRateFallbackRateSource(40373) = 3 (ISDA Settlement Rate Option) or 99 (Other).
</RtSrc>						

6.158 Component
UnderlyingPaymentStreamNonDeliverableSettlRateSource

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingPaymentStreamNonDeliverableSettlRateSource</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>RtSrc</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingPaymentStreamNonDeliverableSettlRateSource is a subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4139]</u>

<u>Component FIXML Abbreviation: <RtSrc></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40661</u>	<u>UnderlyingPaymentStreamNonDeliverableSettlRateSource</u>	<u>N</u>		<u>NEW</u>		
<u>40824</u>	<u>UnderlyingPaymentStreamNonDeliverableSettlReferencePage</u>	<u>N</u>		<u>NEW</u>		<u>Conditionally required when UnderlyingPaymentStreamNonDeliverableSettlRateSource(40661) = 3 (ISDA Settlement Rate Option) or 99 (Other).</u>
<u></RtSrc></u>						

6.159 Component UnderlyingSettlRateFallbackRateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
<u>Component Name</u>	<u>UnderlyingSettlRateFallbackRateSource</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>RtSrc</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>UnderlyingSettlRateFallbackRateSource is a subcomponent of the UnderlyingSettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.</u>
<u>Component Elaboration</u>	
To be finalized by FPL Technical Office	
<u>Repository Component ID</u>	[4140]

Component FIXML Abbreviation: <RtSrc>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
40904	<u>UnderlyingSettlRateFallbackRateSource</u>	<u>N</u>		<u>NEW</u>		
40915	<u>UnderlyingSettlRateFallbackReferencePage</u>	<u>N</u>		<u>NEW</u>		<u>Conditionally required when UnderlyingSettlRateFallbackRateSource(40904) = 3 (ISDA Settlement Rate Option) or 99 (Other).</u>
</RtSrc>						

6.160 Component RateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RateSource
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	Block
Category	Common
Action	Change
Component Synopsis	
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[1062]

Component FIXML Abbreviation: <RtSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1445	NoRateSources					
→	1446	RateSource				Required if NoRateSource(1445) > 0.
→	1447	RateSourceType				Required if NoRateSource(1445) > 0.
→	1448	ReferencePage		CHANGE		Conditionally required when RateSource(409041446) = 99 (Other).
</RtSrc>						

6.161 Component ProvisionCashSettlQuoteSource

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>ProvisionCashSettlQuoteSource</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>CashSettlQteSrc</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>The ProvisionCashSettlQuoteSource is a subcomponent of the ProvisionGrp component used to specify the reference source for currency or rate quote for cash settlement purposes.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4201]</u>

<u>Component FIXML Abbreviation: <CashSettlQteSrc></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40112</u>	<u>ProvisionCashSettlQuoteSource</u>	<u>N</u>		<u>NEW</u>		
<u>41406</u>	<u>ProvisionCashSettlQuoteReferencePage</u>	<u>N</u>		<u>NEW</u>		
<u></CashSettlQteSrc></u>						

6.162 Component LegProvisionCashSettlQuoteSource

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegProvisionCashSettlQuoteSource</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>CashSettlQteSrc</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>New</u>
<u>Component Synopsis</u>	<u>The LegProvisionCashSettlQuoteSource is a subcomponent of the LEgProvisionGrp component used to specify the reference source for currency or rate quote for cash settlement purposes.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[4202]</u>

<u>Component FIXML Abbreviation: <CashSettlQteSrc></u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>40470</u>	<u>LegProvisionCashSettlQuoteSource</u>	<u>N</u>		<u>NEW</u>		
<u>41407</u>	<u>LegProvisionCashSettlQuoteReferencePage</u>	<u>N</u>		<u>NEW</u>		
<u></CashSettlQteSrc></u>						

7 Category Changes

[none]

Appendix A – Data Dictionary

Datatypes

Datatype	Action	Description	Proposed fields where used
LocalMktTime	NEW	string field representing the time local to a particular market center. Used for contract terms in component fields where offset to UTC varies throughout the year and the defining market center is identified in a corresponding field elsewhere in the component. Format is HH:MM:SS where HH = 00-23 hours, MM = 00-59 minutes, SS = 00-59 seconds. In general only the hour token is non-zero. Example: 07:00:00	LegProvisionCashSettlValueTime, LegProvisionOptionExerciseEarliestTime, LegProvisionOptionExpirationTime, LegProvisionOptionExerciseLatestTime, ProvCashSettlValueTime, ProvOptionExerciseEarliestTime, ProvOptionExpirationTime, ProvOptionExerciseLatestTime
XID	NEW	The purpose of the XID datatype is to define a unique identifier that is global to a FIX message. An identifier defined using this datatype uniquely identifies its containing element, whatever its type and name is. The constraint added by this datatype is that the values of all the fields that have an ID datatype in a FIX message must be unique.	CashSettlTermXID, PhysicalSettlTermXID, ProtectionTermXID
XIDREF	NEW	The XIDREF datatype defines a reference to an identifier defined by the XID datatype.	UnderlyingProtectionTermXIDRef, UnderlyingSettlementTermXIDRef

Fields

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
tbid	LegNonDeliverableFxFixingFixingDateBusinessCenters	NEW	MultiStringValue	The business center(s) used to determine the fixing date of a FX non-deliverable forward. One or more values can be specified, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrs	Add to LegPaymentStreamNonDeliverableSettlTerms
tbid	LegNonDeliverableFxFixingFixingDateBusinessDayConvention	NEW	int	Non-deliverable FX fixing date business day convention.	BizDayCnvtm	Add to LegPaymentStreamNonDeliverableSettlTerms

				<p>— 0 = Not applicable (Elaboration: Business day convention is not applicable.)</p> <p>— 1 = None</p> <p>— 2 = Following (Elaboration: Following business day)</p> <p>— 3 = FRN (Elaboration: The floating rate note business day convention.)</p> <p>— 4 = Mod following (Elaboration: The modified following business day.)</p> <p>— 5 = Preceding (Elaboration: The preceding business day.)</p> <p>— 6 = Mod preceding (Elaboration: The modified preceding business day.)</p> <p>— 7 = Nearest (Elabroation: The nearest applicable business day.)</p> <p>(Uses values from <i>PaymentBusinessDayConvention</i>)</p>		DeliverableSettlTerms
tbd	LegProvisionCashSettlCalculati onAgent	NEW	int	<p>Identified either here by role or specifically in the <LegProvisionParties> component:</p> <p>— 0 = Exercising party</p> <p>— 1 = Non-exercising party</p> <p>— 2 = As specified in master agreement</p> <p>— 3 = As specified in standard terms supplement</p>	CalcAgent	Add to LegProvisionGrp
tbd	LegPaymentScheduleReference Page	NEW	String	Rate reference page. Required if rate source is "Other".	RefPa	Add to LegPaymentScheduleRate SourceGrp
tbd	LegPaymentScheduleRateSource	NEW	int	<p>Identifies the source of rate information:</p> <p>— 0 = Bloomberg</p> <p>— 1 = Reuters</p> <p>— 2 = Telerate</p> <p>— 99 = Other</p>	Src	Add to LegPaymentScheduleRate SourceGrp
tbd	LegPaymentScheduleRateSource Type	NEW	int	<p>Rate source type:</p> <p>— 0 = Primary</p> <p>— 1 = Secondary</p>	Typ	Add to LegPaymentScheduleRate SourceGrp
tbd	NonDeliverableFxFixingDateBu sinessCenters	NEW	MultiStrin gValue	Non-deliverable FX fixing date business centers. See http://www.fpml.org/coding	BizCtrs	Add to PaymentStreamNonDeliv

				<u>scheme/business center for standard 4-character code values.</u>		<u>erableSettlTerms</u>
tbd	<u>NonDeliverableFxFixingFixingDateBusinessDayConvention</u>	NEW	int	<u>Non deliverable FX fixingFixing-date business day convention.</u> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest	<u>BizDayCnvtn</u>	<u>Add to PaymentStreamNonDeliverableSettlTerms</u>
tbd	<u>PaymentRate</u>	New	Price	<u>The rate amount, denominated in the specified currency, per unit of notional amount.</u>	<u>Rt</u>	<u>Add to PaymentGrp</u>
tbd	<u>UnderlyingNonDeliverableFxFixingDateBusinessCenters</u>	NEW	MultiStringValue	<u>Non deliverable FX fixing date business centers. See http://www.fpml.org/coding-scheme/business-center-for-standard-4-character code values.</u>	<u>BizCtrs</u>	<u>Add to UnderlyingPaymentStreamNonDeliverableSettlTerms</u>
tbd	<u>UnderlyingNonDeliverableFxFixingDateBusinessDayConvention</u>	NEW	int	<u>Non deliverable FX fixing date business day convention.</u> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest	<u>BizDayCnvtn</u>	<u>Add to UnderlyingPaymentStreamNonDeliverableSettlTerms</u>
	<u>NoStreamCalculationPeriodBusinessCenters</u>	NEW	NumInGroup	<u>Number of business centers in the repeating group.</u>	<u>--</u>	<u>Add to StreamCalculationPeriodBusinessCenterGrp</u>
22	<u>SecurityIDSource</u>	CHANGE		<u>Remove "100+ are reserved for private security identifications" from the description and add UnionDataType of <u>Reserved100Plus</u></u> <u>100+ reserved for bilaterally agreed values</u>		<u>Propagate to other tags that share this enumeration.</u>

				<p><i>Additional enumeration value:</i> <u>T<td> = Legal eEntity iIdentifier</u></p>		
167	SecurityType	CHANGE		<p><i>Add enumeration value:</i> <u>Derivatives Group</u> FWD = Derivative fForward TRS = Total return swap</p>		
233	StipulationType	CHANGE		<p><i>Add values:</i> <u>CDS general terms:</u></p> <p><u>ORIGAMT – OriginalAmount</u> <u>Elaboration:</u> For an MBS, tThe original issued amount of a mortgage backed security or other loan/asset backed security.- StipValue: Amt <u>SymbolicName: [OriginalAmount]</u></p> <p><u>POOLEFFDT - PoolEffectiveDate – Pool effective date-</u> <u>Elaboration:</u> For an MBS, it is possible to specify a version effective date when a versionId is supplied. StipValue: LocalMktDate <u>SymbolicName [PoolEffectiveDate]</u></p> <p><u>POOLINITFCTR – PoolInitialFactor – Pool initial factor-</u> <u>Elaboration:</u> For and MBS mortgage backed securities, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: where 1 means that the whole mortgage amount is outstanding, 0.8 means that 80% remains to be repaid and 20% has been repaid. StipValue: float <u>SymbolicName: [PoolInitialFactor]</u></p>		

				<p>Sector – For an MBS, ABS, CDO, CMBS, RMBS. StipValue: String <u>This is a duplicate with existing value. We don't need to add anything more to the existing.</u></p> <p>TRANCHE – Tranche identifier– <u>Elaboration: Identifies the tranche of a mortgage backed security, loan, collateralized mortgage obligation or similar securities that can be split into different risk or maturity (for example) classes. For an MBS or loan, the tranche code that is subject to the derivative transaction. StipValue: String</u> <u>SymbolicName: [Tranche]</u></p> <p>SUBSTITUTION - <u>Substitution</u> – <u>Substitution (Y/N);</u> <u>Elaboration: Presence of this element indicates whether that substitution is applicable (Y) or (N). Omit StipValue.</u> <u>SymbolicName: [Substitution]</u></p> <p><u>CDS general terms:</u></p> <p>INCURRCVY - <u>IncurredRecovery</u> – <u>Incurred recovery (Y/N)</u> <u>Elaboration: Specifies whether incurred recovery is applicable (Y) or not (N). applicable: Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount</u></p>		
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				<p>minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time. Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. 2009 CDX Tranche Terms. Omit StipValue.</p> <p><u>SymbolicName: [IncurredRecovery]</u></p> <p><u>ADDDTRM</u> AdditionalTerm - Additional term.</p> <p><u>Elaboration:</u> Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.</p> <p><u>StipValue:</u> String</p> <p><u>SymbolicName: [AdditionalTerm]</u></p> <p>Substitution Substitution. Presence of this element indicates that substitution is applicable. Omit StipValue.</p> <p><u>MODEQTYDLVY</u> - ModifiedEquityDelivery - Modified equity delivery.</p> <p><u>Elaboration:</u> Presence of this element indicates that whether delivery of selected obligations having an amount greater than the reference entity notional amount is allowed (Y) or (N). 2005 iTraxx tranch</p> <p><u>Transactions Standard Terms Supplement, modified equity</u></p>		
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				<p>delivery is applicable. Omit StripValue. SymbolicName: [ModifiedEquityDelivery]</p> <p>NOREFOBLIG - NoReferenceObligation No reference obligation (Y/N)- Elaboration: -When specified as "Y" thisUsed to indicates that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. Omit StripValue. 2003 ISDA Credit Derivatives Definitions SymbolicName: [NoReferenceObligation]</p> <p>UNKREFOBLIG - UnknownReferenceObligation Unknown reference obligation (Y/N)- Elaboration: When specified as "Y" this Used to indicates that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). 2003 FpML-CD-4.0. Omit StripValue. SymbolicName: [UnkonwnReferenceObligation]</p> <p>ALLGUARANTEES - AllGuarantees - All guarantees (Y/N)- Elaboration: Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the</p>		
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				<p>purpose of the transaction (Y) or (N). It will be considered an obligation if allGuarantees is applicable (present) and not if allGuarantees is inapplicable (omitted). ISDA 2003 Term: All Guarantees. Omit StipValue.</p> <p>SymbolicName: [AllGuarantees]</p> <p>REFPX - ReferencePrice—Reference price (Y/N):</p> <p>Elaboration: Specifies the reference price expressed as a percentage between 0 and 1 (e.g. 0.05 is 5%). The reference price is used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price. Omit StipValue.</p> <p>SymbolicName: [ReferencePrice]</p> <p>REFPOLICY - ReferencePolicy—Reference policy (Y/N):</p> <p>Elaboration: Indicates whether the reference obligation is guaranteed (Y), or not (N), under a reference policy. If the Reference Obligation is guaranteed under a Reference Policy, and such Reference Policy by its terms excludes any component of the Expected Principal Amount for</p>	
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				<p>purposes of determining the liability of the relevant Insurer, or the Insurer is otherwise not required to pay any such amounts under the terms of the Reference Policy, the relevant component or amount shall also be excluded for purposes of determining the Expected Principal Amount with respect to any determination of Principal Shortfall hereunder. 2006 ISDA CDS on MBS Terms. Applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element indicates that the reference policy is applicable; absence implies that it is not. Omit StripValue.</p> <p>SymbolicName: [ReferencePolicy]</p> <p>SECRDLIST - SecuredList—Secured list (Y/N):</p> <p>Elaboration: Specifies whether a list of Syndicated Secured Obligations (also known as the Relevant Secured List) exists (Y), or not (N), for the Reference Entity. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at</p>	
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				[http://www.markit.com]. ISDA 2003 Term: Relevant Secured List. SymbolicName: [SecuredList]		
423	PriceType	CHANGE		Add enumeration values: 22<td> = Basis points (when the price is not spread based) 23<td> = Upfront points (used specifically for CDS pricing)		
447	PartyIDSource	CHANGE		Add enumeration value: N = Legal Entity Identifier (This has been added as part of EP156.)		
452	PartyRole	CHANGE		Add enumeration value: 102<td> = Data repository (Elaboration: Multiple instances of this PartyRole may appear for reporting purposes.) 103<td> = Calculation agent 104<td> = Sender of exercise notice 105<td> = Receiver of exercise notice 106<td> = Rate reference bank (Elaboration: The bank providing the reference rate. Multiple instance of this PartyRole may appear.) 107<td> = Correspondent bank <td> = Intermediary bank 109<td> = Beneficiary's bank or depository institution (Elaboration: The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.) 110<td> = Borrower 111<td> = Primary obligor 112<td> = Guarantor 113<td> = Excluded reference entity 114<td> = Determining party 115<td> = Hedging party 116<td> = Reporting entity (Elaboration: The entity that is reporting the information.)		

492	PaymentMethod	CHANGE		Add new enumerations: 16 - CHIPS 17 - S.W.I.F.T. 18 - CHAPS 19 - SIC 20 - euroSIC		Add to PaymentGrp
762	SecuritySubType	CHANGE		Sub-type qualification/identification of the SecurityType. As an example for SecurityType(167)="REPO", the SecuritySubType="General Collateral" can be used to further specify the type of REPO. If SecuritySubType is used then SecurityType is required. For SecurityType="MLEG" a name of the option or futures strategy name can be specified, such as "Calendar", "Vertical", "Butterfly". For SecurityType(167)="OPT" the subclassification can be specified, such as "Asian".		
770	TrdRegTimestampType	CHANGE		Add enumeration values: 10<tbd> = Order submission time (Elaboration: Time the order was sent by the submitter.) 11<tbd> = Publicly reported 12<tbd> = Public report updated 13<tbd> = Non-publicly reported 14<tbd> = Non-public report updated 15<tbd> = Submitted for confirmation 16<tbd> = Updated for confirmation 17<tbd> = Confirmed 18<tbd> = Updated for clearing 19<tbd> = Cleared 20<tbd> = Allocations submitted 21<tbd> = Allocations updated 22<tbd> = Allocation completed 23<tbd> = Submitted to repository		
803	PartySubIDType	CHANGE		Add enumeration values: 45<tbd> = Swap dealer		

				<p>46<tbid> = Major participant 47<tbid> = Financial entity 48<tbid> = U.S. person or entity (Elaboration: A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.) 49<tbid> = Reporting entity indicator 50<tbid> = Elected clearing requirement exception 51<tbid> = Business center 52<tbid> = Reference Text</p>		
828	TrdType	CHANGE		<p>Add enumeration value: 58<tbid> = Block swap trade or large notional off-facility swap</p>		
865	EventType	CHANGE		<p>Add enumeration value: 25<tbid> = First exercise date 26<tbid> = Redemption date</p>		
866	EventDate <i>(proposed change reverted)</i>	CHANGE	MonthYear #			<p><i>Change Datatype to "MonthYear" to allow for two formats - yyyyymm and yyyyymmdd.</i></p>
888	UnderlyingStipType	CHANGE		<p>Add values (same as StipulationType(233)): CDS general terms: OriginalAmount - For an MBS, the original issued amount. StipValue: Amt PoolEffectiveDate - Pool effective date. For an MBS, it is possible to specify a version effective date when a versionId is supplied. StipValue: LocalMktDate PoolInitialFactor - Pool initial factor. For and MBS, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding, 0.8 means that 20% has been repaid.</p>		

				<p>StipValue: float</p> <p>Sector— For an MBS, ABS, CDO, CMBS, RMBS. StipValue: String</p> <p>Tranche— For an MBS or loan, the tranche code that is subject to the derivative transaction. StipValue: String</p> <p>IncurredRecovery— Incurred recovery applicable. Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time. Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. Omit StipValue.</p> <p>AdditionalTerm— Additional term. Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm. StipValue: String</p> <p>Substitution— Substitution. Presence of this element indicates that substitution is applicable. Omit StipValue.</p> <p>ModifiedEquityDelivery— Modified equity delivery. Presence of this element indicates that modified equity delivery is applicable. Omit StipValue.</p>		
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				<p>NoReferenceObligation— No reference obligation. Used to indicate that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. Omit StipValue.</p> <p>UnknownReferenceObligation— Unknown reference obligation. Used to indicate that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). Omit StipValue.</p> <p>AllGuarantees— All guarantees. Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non Affiliate, is to be considered an Obligation for the purpose of the transaction. It will be considered an obligation if allGuarantees is applicable (present) and not if allGuarantees is inapplicable (omitted). ISDA 2003 Term: All Guarantees. Omit StipValue.</p> <p>ReferencePrice— Reference price. Used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and</p>		
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				<p>the Final Price and (ii) zero. ISDA 2003 Term: Reference Price. Omit StipValue.</p> <p>ReferencePolicy— Reference policy. Applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element indicates that the reference policy is applicable; absence implies that it is not. Omit StipValue.</p> <p>SecuredList— Secured list. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.</p>		
913	AgreementDesc	CHANGE		<p>Add to description: See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values</p>		
1009	SideLastQty	CHANGE	Qty	<p>Used to indicate the quantity on one side of a multi-sided trade.</p>	<p>Change data type from "int" to "Qty" as this is an error from SP1. (SPEC-368)</p>	
1194	ExerciseStyle	CHANGE	int, Reserved1 00Plus	<p>Add enumeration values: <tbd> = Asian 99<tbd> = Other</p>		<p>Also apply to LegExerciseStyle(1420)</p>

1299	<u>DerivativeExerciseStyle</u>	<u>CHANGE</u>	<u>int</u>	<u>100+ reserved for bilaterally agreed values</u>	<u>Correct a bug in the data type (Jira ticket SPEC-760)</u>	
1430	<u>VenueType</u>	<u>CHANGE</u>		<u>Add enumeration values:</u> <u>R<td> = Swap marketRegistered market</u> <u>(Elaboration: Markets registered with regulators such as exchange, multilateral trading facility (MTF), swap execution facility (SEF). In the context of regulatory reporting (e.g. CFTC reporting), this is used for regulated markets, e.g. swap markets.)</u> <u>O<td> = Off-marketfacility-swap</u> <u>(Elaboration: Off-book, off-facility. In the context of regulatory reporting (e.g. CFTC reporting) this identifies trades conducted away from a regulated market.)</u>		
1446	<u>RateSource</u>	<u>CHANGE</u>		<u>Add enumeration value:</u> <u>3 = ISDA Settlement Rate Option</u> <u>(Elaboration: The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option)</u>		
1448	<u>ReferencePage</u>	<u>CHANGE</u>		<u>Add to description:</u> <u>When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option</u>		
1578	<u>EncodedEventTextLen</u>	<u>NEW</u>	<u>Length</u>	<u>Byte length of encoded (non-ASCII characters) EncodedEventText(868) field.</u>	<u>EncTxtLen</u>	<u>Add to EventGrp</u>
1579	<u>EncodedEventText</u>	<u>NEW</u>	<u>data</u>	<u>Encoded (non-ASCII characters) representation of the EventText(868) field</u>	<u>EncTxt</u>	<u>Add to EventGrp</u>

				in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the EventText(868) field.		
1674	PartyDetailRoleQualifier	CHANGE		Add enumeration value: For PartyRole(452)=29 (Intermediary), 32 (Beneficiary) and 107 (Correspondent) 7 = Bank		
1827	EventTimeUnit	CHANGE	String	Remove stiked text - usage text specified within component. Time unit associated with the event. If present EventTimePeriod(1826) must also appear and EventDate(866) and EventTime(1145) may be omitted.		
1826	EventTimePeriod	CHANGE	int	Remove stiked text - usage text specified within component Time unit multiplier for the event. If present EventTimeUnit(1827) must also appear and EventDate(866) and EventTime(1145) may be omitted.		
1903 tbd	RegulatoryTradeID	NEW	String	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission. Regulatory Trade ID, e.g. CFTC Unique Swap Identifier.	ID	Add to RegulatoryTradeIDGrp
1904 tbd	RegulatoryTradeIDEvent	NEW	int	Identifies the event causing which caused the origination of the identifier in RegulatoryTradeID(1903). For combinations When more than one event is the cause, use the higher enumeration value. For example, if E.g. for the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value Allocation plus Clearing use the value 2 (Clearing).	Evt	Add to RegulatoryTradeIDGrp

				Values: 0 = Initial block trade 1 = Allocation (or determination that the block trade will not be further allocated) 2 = Clearing 3 = Compression 4 = Novation 5 = Termination		
1905 tbl	RegulatoryTradeIDSource	NEW	String	Identifies the ID of reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulatory agency.	Src	Add to RegulatoryTradeIDGrp
1906 tbl	RegulatoryTradeIDType	NEW	int	Specifies the type of trade identifier provided in RegulatoryTradeID(1903), within the context of the Position of ID in trade hierarchy of trade events. Values: 0 = Current (the default Elaboration: The default if not specified.) 1 = Previous (e.g. when reporting a cleared trade or novation of a previous trade Elaboration: The previous trade's identifier when reporting a cleared trade or novation of a previous trade.) 2 = Block (e.g. when reporting an allocated subtrade Elaboration The block trade's identifier when reporting an allocated subtrade.) 3 = Related (e.g. when reporting a mixed swap Elaboration: The related trade identifier when reporting a mixed swap.)	Typ	Add to RegulatoryTradeIDGrp
1907 tbl	NoRegulatoryTradeIDs	NEW	NumInGroup	Number of regulatory IDs in the repeating group.	—	Add to RegulatoryTradeIDGrp
1908 tbl	NoAllocRegulatoryTradeIDs	NEW	NumInGroup	Number of regulatory IDs in the repeating group.	—	Add to AllocRegulatoryTradeIDGrp
1909	AllocRegulatoryTradeID	NEW	String	Trade identifier required by government	ID	Add to

				regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission.		AllocRegulatoryTradeID Grp
1910 tbd	AllocRegulatoryTradeIDSource	NEW	String	Identifies the reporting entity that originated the value in AllocRegulatoryTradeID(1909tbd). The reporting entity identifier may be assigned by a regulator, assigned value for the entity.	Src	Add to AllocRegulatoryTradeID Grp
1911 tbd	AllocRegulatoryTradeIDEvent	NEW	int	Identifies the event which caused the origination of the identifier in AllocRegulatoryTradeID(1909). When more than one event is the cause, use the higher enumeration value. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2(Clearing). Values: — 0 = Initial block trade — 1 = Allocation (or determination that the block trade will not be further allocated) — 2 = Clearing — 3 = Compression — 4 = Novation — 5 = Termination (Uses same code list as values from RegulatoryTradeIDEvent(1904))	Evtnt	Add to AllocRegulatoryTradeID Grp
1912 tbd	AllocRegulatoryTradeIDType	NEW	int	Specifies the type of trade identifier provided in AllocRegulatoryTradeID(1909tbd), within the context of the hierarchy of trade events. Values: — 0 = Current (default if not specified) — 1 = Previous (Elaboration: The previous trade's identifier when reporting a cleared trade or novation of a previous trade.)	Typ	Add to AllocRegulatoryTradeID Grp

				2 = Block (Elaboration: The block trade's identifier when reporting an allocated subtrade) 3 = Related (Elaboration: The related trade identifier when reporting a mixed swap.) (Uses same code list as values from RegulatoryTradeIDType(1906))		
1924 tbd	ClearingIntention	NEW	int	Specifies the party's or parties' intention to clear the trade. Values: 0 = Do not intend to clear 1 = Intend to clear	ClrIntn	Add to TradeCaptureReport
1925 tbd	TradeClearingInstruction	NEW	int	Specifies the eligibility of this trade- for clearing and central counterparty processing. Values above 4000 are available for bi-laterally agreed upon user-defined values. Reserved4000Plus (Uses values from Same values as ClearingInstruction(577))	ClrngInstrctn	Add to TradeCaptureReport
1926 tbd	BackloadedTradeIndicator	NEW	Boolean	Indicates that the trade being reported occurred in the past and is still in effect or active.	BackTrdInd	Add to TradeCaptureReport
1927 tbd	ConfirmationMethod	NEW	int	Specifies how a trade was confirmed. Values: 0 = Non-electronic 1 = Electronic	CnfmMeth	Add to TradeCaptureReport
1928 tbd	MandatoryClearingIndicator	NEW	Boolean	An indication that the trade is flagged for mandatory clearing.	MandClrInd	Add to TradeCaptureReport
1929 tbd	MixedSwapIndicator	NEW	int Boolean	An indication that the trade is a mixed swap.	MixedSwapInd	Add to TradeCaptureReport
1930 tbd	OffMarketPriceIndicator	NEW	Boolean	An indication that the price is off-market.	OffMktPx	Add to TradeCaptureReport
1931 tbd	VerificationMethod	NEW	int	Indication of how a trade was verified. Values:	VerfctnMeth	Add to TradeCaptureReport

				0 = Non-electronic 1 = Electronic		
1932 tbd	ClearingRequirementException	NEW	int	Specifies whether a party to a swap is using the clearing requirement exception pursuant to CEA Section 2(h)(7) and Commission regulations. Values: 0 = No exception 1 = Exception	ClrReqmtExcpn	Add to TradeCaptureReport
1933 tbd	IRSDirection	NEW	String	Used to specify whether the principal is paying or receiving the fixed rate in an interest rate swap. Values: PAY = Principal is paying fixed rate RCV = Principal is receiving fixed rate NA = Swap is float/float or fixed/fixed	IRSDirctn	Add to TradeCaptureReport
1934 tbd	RegulatoryReportType	NEW	int, Reserved1 OOPlus	Type of regulatory report. Values: 0 = Real-time (RT) (Elaboration: Report of data relating to a regulated transaction including price and volume that is to be disseminated publically. If dissemination is to be suppressed due to an end user exception or to local regulatory rules that allow suppression of certain types of transactions use TradePublishIndicator(1390)=0.) 1 = Primary economic terms (PET) (Elaboration: Report to regulators of the full terms of a regulated transaction included in the legal confirmation.) 2 = Snapshot (Elaboration: Periodic report of full primary economic terms data throughout the life cycle of a regulated transaction.) 3 = Confirmation	RegRptTyp	Add to TradeCaptureReport

				<p><u>(Elaboration: Report from a clearing organization of a cleared regulated transaction.)</u></p> <p>4 = Combination of RT and PET <u>(Elaboration: A single report combining the requirements of both real-time and full primary economy terms of a regulated transaction.)</u></p> <p>5 = Combination of PET and confirmation <u>(Elaboration: A single report combining the requirements of both full primary economic terms of a regulated transaction report and confirmation.)</u></p> <p>6 = Combination of RT, PET and confirmation <u>(Elaboration: A single report combining the requirements of real-time and full primary economic terms of a regulated transaction report, and confirmation.)</u></p> <p>7 = Post-trade valuation <u>(Elaboration: Periodic report of the ongoing mark-to-market value of a regulated transaction.)</u></p> <p>8 = Verification <u>(Elaboration: Used by the trading counterparty to report its full primary economic terms of a regulated transaction separately to the repository.)</u></p> <p>100+ = Reserved and available for bi-laterally agreed upon user defined values</p>		
1935 tbd	VoluntaryRegulatoryReport	NEW	Boolean	Used in conjunction with RegulatoryReportType(1934tbd) to indicate	VolntyRegRpt	Add to TradeCaptureReport

				whether the trade report is a voluntary regulatory report. If not specified, the default for a regulatory report is "N".		
1936 tbd	TradeCollateralization	NEW	int	Specifies how indication the of-trade is collateralized. Values: 0 = Uncollateralized 1 = Partially collateralized 2 = One-way collateralized 3 = Fully collateralized	TrdCollztn	Add to TradeCaptureReport
1937 tbd	TradeContinuation	NEW	int, Reserved1 00Plus	Specifies the post-execution trade continuation event. Additional price-forming continuation data values may be used by mutual agreement of the counterparties. Indication of a post-execution event. Values: 0 = Novation 1 = Partial novation 2 = Swap unwind 3 = Partial swap unwind 4 = Exercise 5 = Netting 6 = Full Netting 7 = Partial Netting 8 = Amendment 9 = Increase 10 = Credit Event 11 = Strategic Restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal (Elaboration: One party withdrew from the trade prior to confirmation or clearing. Can be used with TradeReportTransType(487)=1 (Cancel) - use with TransType=Cancel 16 = Void	TrdContntn	Add to TradeCaptureReport

				<p>(Elaboration: Trade is to be ended after clearing. Can be used with TradeReportTransType(487)=1 (Cancel) – use with TransType=Cancel</p> <p>99 = Other price-forming continuation data</p> <p>(Elaboration: Other price forming continuation data not explicitly specified.)</p> <p>100+ reserved for bilaterally agreed values</p>		
1938 tbd	AssetClass	NEW	int	<p>The broad asset category for assessing risk exposure.</p> <p>1 = Interest rate</p> <p>2 = Currency</p> <p>3 = Credit</p> <p>4 = Equity</p> <p>5 = Commodity</p>	AssetClss	Add to Instrument
1939 tbd	AssetSubClass	NEW	intString Reserved4 000Plus	<p>The subcategory description of the asset class.</p> <p>Recommended values (grouped by AssetClass):</p> <p>Interest Rate:</p> <p>1=Single Ccurrency</p> <p>2=Cross Ccurrency</p> <p>Currency:</p> <p>3=Basket [for multi-currency]</p> <p>Credit:</p> <p>4=Single Nname</p> <p>5=Credit Hindex</p> <p>6=Index Ttranche</p> <p>7=Credit Bbasket</p> <p>8=Total rReturn</p> <p>Equity:</p> <p>9=Common</p> <p>10=Preferred</p> <p>11=Equity Hindex</p> <p>12=Equity Bbasket</p> <p>Commodity:</p>	AssetSubClss	Add to Instrument

				<p>13=Metals 14=Bullion 15=Energy 16=Commodity Index 17=Agricultural 18=Environmental 19=Freight</p> <p>4000+ reserved for bilaterally agreed values</p>		
1940 td	AssetType	NEW	String	<p>Within the asset subclass this can be used to provide more specific description of the asset. Recommended values: Interest Rate: LIBOR or other floating rate indices. ISO 4217 Currency Code</p> <p>Currency: ISO 4217 Currency Code G7, G20, etc. for standard "grouping" of currencies</p> <p>Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured.</p> <p>Equity: S&P500 or other indices</p> <p>Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions)</p>	AssetType	Add to Instrument
1941 td	SwapClassType	NEW	String	<p>Swap type The classification or type of swap. Additional values may be used by mutual agreement of the counterparties. BS = Basis swap IX = Index swap BB = Broad-based security swap SK = Basket swap</p>	SwapClsType	Add to Instrument

				<i>other values by bilateral agreement</i>		
1942 tbd	NthToDefault	NEW	int	The N-th reference obligation to default in a CDS reference basket trade to default triggers payout. If specified without MthToDefault(1943) the default will trigger a CDS payout. If MthToDefault(1943) is also present then payout occurs between the Nth and Mth obligations to default.	NthDflt	Add to Instrument
1943 tbd	MthToDefault	NEW	int	The M-th reference obligation to default in a CDS reference basket trade to default. When an NthT-toD-default(1942) and MthT-toD-default(1943) is are represented then the CDS payout occurs between the Nth and Mth obligations to default.	MthDflt	Add to Instrument
1944 tbd	SettledEntityMatrixSource	NEW	String	Relevant settled entity matrix source.	SettldMtrxSrc	Add to Instrument
1945 tbd	SettledEntityMatrixPublicationDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the matrix. When this element is omitted if not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.	SettldMtrxPublicationDt	Add to Instrument
1946 tbd	CouponType	NEW	int	Coupon type of the bond. -Values: 0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured	CpnTyp	Add to Instrument
1947 tbd	TotalIssuedAmount	NEW	Amt	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued securities.	TotIssuedAmt	Add to Instrument
1948 tbd	CouponFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of the bond's coupon payment. If present CouponFrequencyUnit(tbd) must be specified.	CpnPeriod	Add to Instrument
1949 tbd	CouponFrequencyUnit	NEW	String	Time unit associated with the frequency of the bond's coupon payment. If present CouponFrequencyPeriod(tbd) must be specified.	CpnUnit	Add to Instrument

				Values: D = Day Wk = Week Mo = Month Yr = Year		
1950 ibd	CouponDayCount	NEW	int	The dDay count convention used to calculate interest in interest calculations for the bond or an interest bearing security. Values: 0 = 1/1 (Elaboration: Flat. No accrued interest.) Symbolic name: [OneOne] 1 = 30/360 (30U/360) (Elaboration: Mainly used in the US with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30; (3) If Date2 is 31 and Date1 is 30 or 31, then change Date2 to 30; (4) If Date1 is 31, then change Date1 to 30.) Symbolic name: [ThirtyThreeSixtyUS] 2 = 30/360 (SIA) (Elaboration: A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.) Symbolic name: [ThirtyThreeSixtySIA] 3 = 30/360M (Elaboration: Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the	CpnDayCnt	Add to Instrument

				<p>28th (or 29th) day of a month of 30 days.) Symbolic name: [ThirtyThreeSixtyM] 4 = 30E/360 (Elaboration: Also known as 30/360.ISMA, 30S/360, or Special German. Date adjustment rules are: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to the 30th.) Symbolic name: [ThirtyEThreeSixty] 5 = 30E/360.ISDA (Elaboration: Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30.) Symbolic name: [ThirtyEThreeSixtyISDA] 6 = Act/360 (Elaboration: The actual number of days between Date1 and Date2, divided by 360.) Symbolic name: [ActThreeSixty] 7 = Act/365.FIXED (Elaboration: The actual number of days between Date1 and Date2, divided by 365.) Symbolic name: [ActThreeSixtyFiveFixed] 8 = Act/Act.AFB (Elaboration: Calculated in accordance with the "base exact/exact" day count as defined by the "Definitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques." Source: ISDA.) Symbolic name: [ActActAFB] 9 = Act/Act.ICMA (Act/Act) (Elaboration: The ISMA-99 normal method. Assumes that regular coupons always fall on the same day of the month where possible. May also be referred to as</p>	
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			<p>"Actual/Actual", "ISMA-99", "ISMA-99 Normal", "Act/Act.ISMA".)</p> <p>Symbolic name: [ActActICMA]</p> <p>10 = Act/Act.ISMA Ultimo</p> <p>(Elaboration: The ISMA-99 Ultimo method assumes that regular coupons always fall on the last day of the month.)</p> <p>Symbolic name: [ActActISMAUltimo]</p> <p>11 = Act/Act.ISDA</p> <p>(Elaboration: May also be referred to as "Act/365.ISDA". Refer to ISDA 2006 Definitions.)</p> <p>Symbolic name: [ActActISDA]</p> <p>12 = BUS/252</p> <p>(Elaboration: Used for Brazilian Real swaps which is based on business days instead of calendar days. The number of business days divided by 252.)</p> <p>Symbolic name: [BusTwoFiftyTwo]</p> <p>13 = 30E+/360</p> <p>(Elaboration: Variation onf 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.)</p> <p>Symbolic name: [ThirtyEPlusThreeSixty]</p> <p>14 = Act/365L</p> <p>(Elaboration: Used for Sterling floating rate notes. May also be referred to as ISMA-Year.)</p> <p>Symbolic name: ActThreeSixtyFiveL]</p> <p>15 = NL365</p> <p>(Elaboration: The number of days in a period equal to the actual number of days, with the exception of leap days (29th February) which are ignored. The number of days in a year is 365, even in a leap year.)</p> <p>Symbolic name: [NLThreeSixtyFive]</p>	
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				<p>16 = NL360 (Elaboration: This is the same as Act/360, with the exception of leap days (29th February) which are ignored.) Symbolic name: [NLThreeSixty]</p> <p>100+ reserved for bilaterally agreed values</p>		
1951 tbd	ConvertibleBondEquityID	NEW	String	Identifies the equity in which a convertible bond can be converted to.	CnvtBondEquityID	Add to Instrument
1952 tbd	ConvertibleBondEquityIDSource	NEW	String	Identifies class or source of the ConvertibleBondEquitySecurityID(1951tbd) value. Required if ConvertibleBondEquitySecurityID(tbd) is specified. 100+ are reserved for private security. (Uses Same values from SecurityIDSource(22)-H)	CnvtBondEquityIDSrc	Add to Instrument
1953 tbd	ContractPriceRefMonth	NEW	MonthYear	Reference month if there is no applicable MaturityMonthYear(200) value for the contract or security.	@CtctPxRefMo	Add to Instrument
1954 tbd	LienSeniority	NEW	int	Indicates for a loan the seniority level of the lien in a loan. Values: 0 = Unknown 1 = First Lien 2 = Second Lien 3 = Third Lien	LienSnrty	Add to Instrument
1955 tbd	LoanFacility	NEW	int	Specifies the type of loan when the credit default swap's reference obligation is a loan. Values: 0 = Bridge Loan 1 = Letter of Credit 2 = Revolving Loan 3 = Swingline Funding 4 = Term Loan	LoanFclty	Add to Instrument

1956 tbd	ReferenceEntityType	NEW	int	5 = Trade Claim Specifies the type of reference entity. Values: 1 = Asian 2 = Australian and New Zealand 3 = European Emerging Markets 4 = Japanese 5 = North American High Yield 6 = North American Insurance 7 = North American Investment Grade 8 = Singaporean 9 = Western European 10 = Western European Insurance	RefEntityTyp	Add to Instrument
1957 tbd	IndexSeries	NEW	int	The series identifier of a credit default swap index.	NdxSeries	Add to Instrument
1958 tbd	IndexAnnexVersion	NEW	int	The version of a credit default swap index annex.	NdexAnxVer	Add to Instrument
1959 tbd	IndexAnnexDate	NEW	LocalMkt Date	The date of a credit default swap index series annex.	NdxAnxDt	Add to Instrument
1960 tbd	IndexAnnexSource	NEW	String	The source of a credit default swap series annex.	NdxAnxSrc	Add to Instrument
1961 tbd	AgreementVersion	NEW	String	The version of the master agreement	AgmtVer	Add to FinancingDetails
1962 tbd	MasterConfirmationDesc	NEW	String	The type of master confirmation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-type for values.	CnfmDescTy	Add to FinancingDetails
1963 tbd	MasterConfirmationDate	NEW	LocalMkt Date	Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.	CnfmDt	Add to FinancingDetails
1964 tbd	MasterConfirmationAnnexDesc	NEW	String	The type of master confirmation annex executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.	CnfmAnxDes	Add to FinancingDetails
1965 tbd	MasterConfirmationAnnexDate	NEW	LocalMkt Date	The date that an annex to the master confirmation was executed between the	CnfmAnxDt	Add to FinancingDetails

<u>1966</u> tbd	BrokerConfirmationDesc	NEW	String	parties. Describes the type of broker confirmation executed between the parties. Can be used as an alternative to MasterConfirmationDesc(1962tbd)See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.	BrkrCnfmDesc	Add to FinancingDetails
<u>1967</u> tbd	CreditSupportAgreementDesc	NEW	String	The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.	CrdtSuprtDescTyp	Add to FinancingDetails
<u>1968</u> tbd	CreditSupportAgreementDate	NEW	LocalMktDate	The date of the ISDA Credit Support Agreement executed between the parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.	CrdtSuprtDt	Add to FinancingDetails
<u>1969</u> tbd	CreditSupportAgreementID	NEW	String	A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.	CrdtSuprtID	Add to FinancingDetails
<u>1970</u> tbd	GoverningLaw	NEW	String	Identification of the law governing the transaction. See http://www.fpml.org/coding-scheme/governing-law for values.	Law	Add to FinancingDetails
<u>1971</u> tbd	NoSideRegulatoryTradeIDs	NEW	NumInGroup	Number of regulatory IDs in the repeating group.	—	Add to SideRegulatoryTradeIDGroup
<u>1972</u> tbd	SideRegulatoryTradeID	NEW	String	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission. Regulatory Trade ID, e.g. CFTC Unique Swap Identifier.	ID	Add to SideRegulatoryTradeIDGroup
<u>1973</u> tbd	SideRegulatoryTradeIDSource	NEW	String	Identifies the ID of reporting entity that originated the value in SideRegulatoryTradeID(1972). The reporting entity identifier may be assigned by a regulator assigned by regulatory	Src	Add to SideRegulatoryTradeIDGroup

1974 tbl	SideRegulatoryTradeIDEvent	NEW	int	<p>agency.</p> <p>Identifies the event which caused the origination of the identifier in SideRegulatoryTradeID(1972). When more than one event is the cause, for combinations, use the higher enumeration value. E.g. for Allocation plus Clearing use the value 2. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2 (Clearing).</p> <p>Values:</p> <ul style="list-style-type: none"> — 0 = Initial block trade — 1 = Allocation (or determination that the block trade will not be further allocated) — 2 = Clearing — 3 = Compression — 4 = Novation — 5 = Termination <p>(Uses values from RegulatoryTradeIDEvent(1904))</p>	Evtnt	Add to SideRegulatoryTradeIDGroup
1975 tbl	SideRegulatoryTradeIDType	NEW	int	<p>Specifies the type of trade identifier provided in SideRegulatoryTradeID(1972), within the context of the position of ID in trade hierarchy of trade events.</p> <p>Values:</p> <ul style="list-style-type: none"> — 0 = Current (the default) — 1 = Previous (e.g. when reporting a cleared trade or novation of a previous trade) — 2 = Block (e.g. when reporting an allocated subtrade) — 3 = Related (e.g. when reporting a mixed swap) <p>(Uses values from RegulatoryTradeIDType(1906))</p>	Typ	Add to SideRegulatoryTradeIDGroup
1976 tbl	NoSecondaryAssetClasses	NEW	NumInGroup	Number of secondary asset classes in the repeating group.	—	Add to SecondaryAssetGroup
1977	SecondaryAssetClass	NEW	int	The broad asset category for assessing risk	AssetClass	Add to

tbd				exposure for a multi-asset trade. — 1 = Interest rate — 2 = Currency — 3 = Credit — 4 = Equity — 5 = Commodity (Uses values from AssetClass(1938))		SecondaryAssetGrp
1978 tbd	SecondaryAssetSubClass	NEW	intString Reserved4 000Plus	An indication of the general description of the asset class. Recommended values: Interest Rate: — SingleCurrency — CrossCurrency Currency: — [omit for 2-currency] — Basket [for multi-currency] Credit: — SingleName — Index — Index Franche — Basket — TotalReturn Equity: — Common — Preferred — Index — Basket Commodity: — Metals — Energy — Index — Agricultural — Environmental — Freight 4000+ reserved for bilaterally agreed values (Uses values from AssetSubClass(1939))	AssetSubClass	Add to SecondaryAssetGrp
1979	SecondaryAssetType	NEW	String	Within the asset subclass reports a more	AssetTyp	Add to

				specific description of the asset. Recommended values: Interest Rate: The floating rate index class if appropriate, e.g. LIBOR. Otherwise specify the away currency in primary and the second away currency or home currency in secondary. Currency: Specify the away currency in primary, the second away currency or home currency in secondary. If settlement is in "any G7" currency specify "G7". Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured. Equity: If an index, specify the class of the index class. Otherwise omit. Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions		SecondaryAssetGrp
1980 tbd	BlockTrdAllocIndicator	NEW	int	Indication that a block trade will be allocated. Values: 0 = Block to be allocated 1 = Block not to be allocated 2 = Allocated trade (i.e. a sub-trade of a block trade)	BkTrdAllocInd	Add to TrdCapRptSideGrp
1981 tbd	NoUnderlyingEvents	NEW	NumInGroup	Number of events in the repeating group.	--	Add to UnderlyingEventGrp
1982 tbd	UnderlyingEventType	NEW	int	Code to represent the type of event. <i>(Uses values from Propagate values from EventType(865))</i>	Typ	Add to UnderlyingEventGrp
1983 tbd	UnderlyingEventDate	NEW	MonthYearLocalMktDate	Date of event.	Dt	Add to UnderlyingEventGrp
1984 tbd	UnderlyingEventTime	NEW	UTCTime stamp	Specific time of event. To be used in combination with UnderlyingEventDate(1983tbd).	Tm	Add to UnderlyingEventGrp
1985	UnderlyingEventTimeUnit	NEW	String	Time unit associated with the event.	TmUnit	Add to

tbd				present UnderlyingEventTimePeriod(tbd) must also appear and UnderlyingEventDate(tbd) and UnderlyingEventTime(tbd) may be omitted.		UnderlyingEventGrp
1986 tbd	UnderlyingEventTimePeriod	NEW	int	Time unit multiplier for the event. If present UnderlyingEventTimeUnit(tbd) must also appear and UnderlyingEventDate(tbd) and UnderlyingEventTime(tbd) may be omitted.	TmPeriod	Add to UnderlyingEventGrp
1987 tbd	UnderlyingEventPx	NEW	Price	Predetermined price of issue at event, if applicable.	Px	Add to UnderlyingEventGrp
1988 tbd	UnderlyingConstituentWeight	NEW	float	For a basket, or pool, describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.	ConstuentWt	Add to UnderlyingInstrument
1989 tbd	UnderlyingCouponType	NEW	int	Specifies if the coupon type of the underlying bond. Values: 0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured <i>(Uses values from CouponType(1946))</i>	CpnTyp	Add to UnderlyingInstrument
1990 tbd	UnderlyingTotalIssuedAmount	NEW	Amt	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.	TotIssuedAmt	Add to UnderlyingInstrument
1991 tbd	UnderlyingCouponFrequencyPeriod	NEW	int	A time period multiplier, e.g. 1, 2 or 3 etc.	CpnPeriod	Add to UnderlyingInstrument
1992 tbd	UnderlyingCouponFrequencyUnit	NEW	String	Unit of the coupon frequency. D = Day Wk = Week Mo = Month Yr = Year <i>(Uses values from CouponFrequencyUnit(1949))</i>	CpnUnit	Add to UnderlyingInstrument
1993 tbd	UnderlyingCouponDayCount	NEW	int	The day count convention used to calculate interest calculations basis for the a bond or an interest bearing security. Values: 0 = 1/1	CpnDayCnt	Add to UnderlyingInstrument

				<p>1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360</p> <p>100+ reserved for bilaterally agreed values</p> <p><i>(Uses values from CouponDayCount(1950))</i></p>		
1994 ibid	UnderlyingObligationID	NEW	String	<p>For a CDS basket or pool identifies the reference obligation. (Elaboration Note: UnderlyingInstrumentObligationID(1994) is reserved for the reference entity for baskets or pools. In a CDS single name the reference entity is identified in Instrument ID and the obligations are identified in UnderlyingInstrument_ObligationID(1994).</p>	ObligID	Add to UnderlyingInstrument
1995 ibid	UnderlyingObligationIDSource	N	String	<p>Identifies the Ssource scheme of the UnderlyingObligationID(1994) value.</p> <p>100+ reserved for bilaterally agreed values</p> <p><i>(Uses values from Same values as SecurityIDSource(22)).</i></p>	ObligIDSrc	Add to UnderlyingInstrument
1996 ibid	UnderlyingEquityID	NEW	String	<p>Specifies the equity in which a convertible bond can be converted.</p>	EqtyID	Add to UnderlyingInstrument
1997	UnderlyingEquityIDSource	NEW	String	<p>Identifies the sSource of the</p>	EqtyIDSrc	Add to

tbd				UnderlyingEquityID(1996) . (Use values from Same values as SecurityIDSource(22) .)		UnderlyingInstrument
1998 tbd	UnderlyingLienSeniority	NEW	int	Indicates For a loan the seniority level of the lien in a loan. Values: 0 = Unknown 1 = First Lien 2 = Second Lien 3 = Third Lien (Uses values from LienSeniority(1954))	LienSnrty	Add to UnderlyingInstrument
1999 tbd	UnderlyingLoanFacility	NEW	int	Specifies the type of loan when the credit default swap's reference obligation is a loan. Values: 0 = Bridge Loan 1 = Letter of Credit 2 = Revolving Loan 3 = Swingline Funding 4 = Term Loan 5 = Trade Claim (Uses values from LoanFacility(1955))	LoanFclyt	Add to UnderlyingInstrument
2000 tbd	UnderlyingReferenceEntityType Desc	NEW	int	Defines the reference entity type. Values: 1 = Asian 2 = Australian And New Zealand 3 = European Emerging Markets 4 = Japanese 5 = North American High Yield 6 = North American Insurance 7 = North American Investment Grade 8 = Singaporean 9 = Western European 10 = Western European Insurance (Uses values from ReferenceEntityType(1956))	RefEntityType	Add to UnderlyingInstrument
41314 2001 ef	UnderlyingProtectionTermXIDR	NEW	XIDREF	Reference to the protection terms applicable to this entity or obligation. Contains the	ProtctnXIDR ef	Add to UnderlyingInstrument

tbd				same_XID_named_string_value of the instance in the <ProtectionTerms> repeating group that applies to this Underlying.		
41315 2002 tbd	UnderlyingSettlementTermXIDRef	NEW	XIDREF	Reference to the cash or physical settlement terms applicable to this entity or obligation. Contains the same_XID_named_string_value of the instance in the appropriate repeating group that applies to this Underlying.	SettlXIDRef	Add to UnderlyingInstrument
2003 tbd	UnderlyingIndexSeries	NEW	int	The series identifier of a credit default swap index_A-CDS-index-series-identifier.	NdxSeries	Add to UnderlyingInstrument
2004 tbd	UnderlyingIndexAnnexVersion	NEW	int	The version identifier of a credit default swap index annex_A-CDS-index-series-version-identifier.	NdexAnxVer	Add to UnderlyingInstrument
2005 tbd	UnderlyingIndexAnnexDate	NEW	LocalMktDate	The date of a credit default swap index series annex_A-CDS-index-series-annex-date.	NdxAnxDt	Add to UnderlyingInstrument
2006 tbd	UnderlyingIndexAnnexSource	NEW	String	The source of a credit default swap series annex_A-CDS-index-series-annex-source.	NdxAnxSrc	Add to UnderlyingInstrument
2007 tbd	UnderlyingProductComplex	NEW	String	Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc	ProdCmplx	Add to UnderlyingInstrument
2008 tbd	UnderlyingSecurityGroup	NEW	String	An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.	SecGrp	Add to UnderlyingInstrument
2009 tbd	UnderlyingSettleOnOpenFlag	NEW	String	Indicator to determine if Instrument is Settle on Open.	SettlOnOpenFlag	Add to UnderlyingInstrument
2010 tbd	UnderlyingAssignmentMethod	NEW	char	Method under which assignment was conducted P= Pro rata R= Random (Uses values from InstrmtValueMethod(1049))	AsgnMeth	Add to UnderlyingInstrument
2011 tbd	UnderlyingSecurityStatus	NEW	String	Gives the current state of the instrument 1= Active 2= Inactive (Use values from SecurityStatus(965))	Status	Add to UnderlyingInstrument
2012 tbd	UnderlyingObligationType	NEW	String	Type of reference obligation for credit derivatives contracts.	ObligTyp	Add to UnderlyingInstrument

				0 = Bond 1 = Convertible bond 2 = Mortgage 3 = Loan		
2013 tbd	UnderlyingAssetClass	NEW	int	The broad asset category for assessing risk exposure. — 1 = Interest rate — 2 = Currency — 3 = Credit — 4 = Equity — 5 = Commodity (Uses values from AssetClass(1938))	AssetCls	Add to UnderlyingInstrument
2014 tbd	UnderlyingAssetSubClass	NEW	intString, Reserved4, 000Plus	An indication of the general description of the asset class. Recommended values: Interest Rate: — SingleCurrency — CrossCurrency Currency: — [omit for 2 currency] — Basket [for multi-currency] Credit: — SingleName — Index — IndexTranche — Basket — TotalReturn Equity: — Common — Preferred — Index — Basket Commodity: — Metals — Energy — Index — Agricultural — Environmental — Freight	AssetSubCls	Add to UnderlyingInstrument

				4000+ reserved for bilaterally agreed values (Uses values from AssetSubClass(1939))		
2015 tbd	UnderlyingAssetType	NEW	String	Within the asset subclass reports a more specific description of the asset. Recommended values: Interest Rate: The floating rate index class if appropriate, e.g. LIBOR. Otherwise specify the away currency in primary and the second away currency or home currency in secondary. Currency: Specify the away currency in primary, the second away currency or home currency in secondary. If settlement is in "any G7" currency specify "G7". Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured. Equity: If an index, specify the class of the index class. Otherwise omit. Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions	AssetTyp	Add to UnderlyingInstrument
2016 tbd	UnderlyingSwapClassType	NEW	String	The Swap type or classification of the swap. Additional values may be used by mutual agreement of the counterparties. — BS = Basis swap — IX = Index swap — BB = Broad based security swap — SK = Basket swap Other values by bilateral agreement (Uses values from SwapClass(1941))	SwapClsTyp	Add to UnderlyingInstrument
2017 tbd	UnderlyingNthToDefault	NEW	int	The N-th reference obligation to default in a CDS reference basket trade to default triggers payout. If specified without MthToDefault(1943) the default will trigger a CDS payout. If MthToDefault(1943) is	NthDflt	Add to UnderlyingInstrument

				also present then payout occurs between the Nth and Mth obligations to default.		
2018 ibd	UnderlyingMthToDefault	NEW	int	The M-th reference obligation to default in a CDS reference basket trade to default. When an UnderlyingNth to default(2017) and UnderlyingMth to default(2018) is are represented then the CDS payout occurs between the Nth and Mth obligations to default.	MthDflt	Add to UnderlyingInstrument
2019 ibd	UnderlyingSettledEntityMatrixSource	NEW	String	Relevant settled entity matrix source.	SettlMtrxSrc	Add to UnderlyingInstrument
2020 ibd	UnderlyingSettledEntityMatrixPublicationDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the matrix. When this element is omitted if not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.	SettlMtrxPubl etaDt	Add to UnderlyingInstrument
2021 ibd	UnderlyingStrikeMultiplier	NEW	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.	StrkMult	Add to UnderlyingInstrument
2022 ibd	UnderlyingStrikeValue	NEW	float	Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.	StrkValu	Add to UnderlyingInstrument
2023 ibd	UnderlyingStrikePriceDeterminationMethod	NEW	int	Specifies how the strike price is determined at the point of option exercise. The strike may be fixed throughout the life of the option, set at expiration to the value of the underlying, set to the average value of the underlying-, or set to the optimal value of the underlying. Conditionally, required if value is other than "fixed". — 1 = Fixed Strike — 2 = Strike set at expiration to underlying or other value (lookback floating) — 3 = Strike set to average of underlying settlement price across the life of the option — 4 = Strike set to optimal value (Use values from	StrkPxDtrmn Meth	Add to UnderlyingInstrument

2024 tbd	UnderlyingStrikePriceBoundary Method	NEW	int	<p><u>StrikePriceDeterminationMethod(1478)</u></p> <p>Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise.</p> <p>— 1 = Less than underlying price is in the money (ITM)</p> <p>— 2 = Less than or equal to the underlying price is in the money (ITM)</p> <p>— 3 = Equal to the underlying price is in the money (ITM)</p> <p>— 4 = Greater than or equal to underlying price is in the money (ITM)</p> <p>— 5 = Greater than underlying is in the money (ITM)</p> <p>(Use values from <u>StrikePriceBoundaryMethod(1479)</u>)</p>	StrkPxBndry MethStrkPxB ndryMeth	Add to UnderlyingInstrument
2025 tbd	UnderlyingStrikePriceBoundary Precision	NEW	Percentag e	Used in combination with <u>StrikePriceBoundaryMethod</u> to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.	StrkPxBndry Prctsn	Add to UnderlyingInstrument
2026 tbd	UnderlyingMinPriceIncrement	NEW	float	Minimum price increment for the instrument. Could also be used to represent tick value.	MinPxIncr	Add to UnderlyingInstrument
2027 tbd	UnderlyingMinPriceIncrementA mount	NEW	Amt	Minimum price increment amount associated with the <u>UnderlyingMinPriceIncrement(2026-tbd)</u> . For listed derivatives, the value can be calculated by multiplying <u>UnderlyingMinPriceIncrement(2026)</u> by <u>UnderlyingContractMultiplier(436)</u> .	MinPxIncrA mt	Add to UnderlyingInstrument
2028 tbd	UnderlyingOptPayoutType	NEW	int	Indicates the type of payout that will result from an in-the-money option.	OptPayoutTy p	Add to UnderlyingInstrument
2029 tbd	UnderlyingOptPayoutAmount	NEW	Amt	Cash amount indicating the pay out associated with an option. For binary	OptPayAmt	Add to UnderlyingInstrument

2030 tbd	UnderlyingPriceQuoteMethod	NEW	String	options this is a fixed amount Method for price quotation — INT = Interest rate Index — INX = Index — PCTPAR = Percent of Par — STD = Standard, money per unit of a physical (Use values from PriceQuoteMethod(1196))	PxQteMeth	Add to UnderlyingInstrument
2031 tbd	UnderlyingValuationMethod	NEW	String	Indicates type of valuation method used. — CDS = CDS style collateralization of market to market and coupon — CDS D = CDS in delivery use recovery rate to calculate obligation — EQTY = premium style — FUT = futures style mark to market — FUTDA = futures style with an attached cash adjustment (Use values from ValuationMethod(1197))	ValMeth	Add to UnderlyingInstrument
2032 tbd	UnderlyingListMethod	NEW	int	Indicates whether the instruments are pre-listed only or can also be defined via user request 0 = Pre-listed only 1 = User requested	ListMeth	Add to UnderlyingInstrument
2033 tbd	UnderlyingCapPrice	NEW	Price	Used to express the ceiling price of a capped call	CapPx	Add to UnderlyingInstrument
2034 tbd	UnderlyingFloorPrice	NEW	Price	Used to express the floor price of a capped put	FlrPx	Add to UnderlyingInstrument
2035 tbd	UnderlyingFlexibleIndicator	NEW	Boolean	Used to indicate if a security has been defined as flexible according to "non-standard" means. Analog to CFICode Standard/Non-standard indicator	FlexInd	Add to UnderlyingInstrument
2036 tbd	UnderlyingFlexProductEligibilityIndicator	NEW	Boolean	Used to indicate if a product or group of product supports the creation of flexible securities	FlexProdElig	Add to UnderlyingInstrument
2037 tbd	UnderlyingPositionLimit	NEW	int	Position Limit for the instrument.	PosLmt	Add to UnderlyingInstrument
2038 tbd	UnderlyingNTPositionLimit	NEW	int	Near-term Position Limit for the instrument.	NTPosLmt	Add to UnderlyingInstrument
2039	UnderlyingPool	NEW	String	Identifies the mortgage backed security	Pool	Add to

				(MBS) / asset backed security (ABS) pool		UnderlyingInstrument
2040 TBA	UnderlyingContractSettlMonth	NEW	MonthYear	Specifies when the contract (i.e. MBS/TBA) will settle. Must be present for MBS/TBA.	CSetMo	Add to UnderlyingInstrument
2041 TBA	UnderlyingDatedDate	NEW	LocalMktDate	If different from IssueDate	Dated	Add to UnderlyingInstrument
2042 TBA	UnderlyingInterestAccrualDate	NEW	LocalMktDate	If different from IssueDate and DatedDate	IntAcrl	Add to UnderlyingInstrument
2043 TBA	UnderlyingShortSaleRestriction	NEW	int	Indicates whether a restriction applies to short selling a security. — 0 = No restrictions — 1 = Security is not shortable — 2 = Security not shortable at or below the best bid (Use values from ShortSaleRestriction(1687))	ShrtRstctn	Add to UnderlyingInstrument
2044 TBA	UnderlyingRefTickTableID	NEW	int	Spread table code referred by the security or symbol.	RefTickTblID	Add to UnderlyingInstrument
2045 TBA	NoUnderlyingComplexEvents	NEW	NumInGroup	Number of complex events in the repeating group.	—	Add to UnderlyingComplexEvents
2046 TBA	UnderlyingComplexEventType	NEW	int	Identifies the type of complex event. Required if NoComplexEvents > 0. — 1 = Capped — 2 = Trigger — 3 = Knock in up — 4 = Knock in down — 5 = Knock out up — 6 = Knock out down — 7 = Underlying — 8 = Reset Barrier — 9 = Rolling Barrier (Uses values from ComplexEventType(1484))	Typ	Add to UnderlyingComplexEvents
2047 TBA	UnderlyingComplexOptPayoutAmount	NEW	Amt	Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.	OptPayAmt	Add to UnderlyingComplexEvents
2048 TBA	UnderlyingComplexEventPrice	NEW	Price	Specifies the price at which the complex event takes effect. Impact of the event price is determined by the	Px	Add to UnderlyingComplexEvents

2049 tbd	UnderlyingComplexEventPriceBoundaryMethod	NEW	int	<p>UnderlyingComplexEventType(2046tbd).</p> <p>Specifies the boundary condition to be used for the event price relative to the UnderlyingComplexEventPrice(2048) underlying price at the point the complex event outcome takes effect as determined by the UnderlyingComplexEventPriceTimeType(2051).</p> <p>Values:</p> <ul style="list-style-type: none"> 1 = Less than UnderlyingComplexEventPrice(2048tbd) 2 = Less than or equal to UnderlyingComplexEventPrice(2048tbd) 3 = Equal to UnderlyingComplexEventPrice(2048tbd) 4 = Greater than or equal to UnderlyingComplexEventPrice(2048tbd) 5 = Greater than UnderlyingComplexEventPrice(2048tbd) 	PxBndryMeth	Add to UnderlyingComplexEvents
2050 tbd	UnderlyingComplexEventPriceBoundaryPrecision	NEW	Percentage	Used in combination with UnderlyingComplexEventPriceBoundaryMethod(2049) to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.	PxBndryPrecn	Add to UnderlyingComplexEvents
2051 tbd	UnderlyingComplexEventPriceTimeType	NEW	int	<p>Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the ComplexEventType.</p> <ul style="list-style-type: none"> 1 = Expiration 2 = Immediate (aAt aAny tTime) 3 = Specified tDate and tTime 	PxTmTyp	Add to UnderlyingComplexEvents
2052 tbd	UnderlyingComplexEventCondition	NEW	int	<p>Specifies the condition between complex events for the underlying when more than one event is specified.</p> <p>Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events</p>	Cond	Add to UnderlyingComplexEvents

				<p>would use an "and" condition since both conditions must be in effect for a payout to result.</p> <p>ComplexEventCondition is conditionally required when there are more than one ComplexEvent occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition which links it with the second event.</p> <p>— 1 = And — 2 = Or</p> <p>(Uses values from ComplexEventCondition(1490))</p>		
2053 fbd	NoUnderlyingComplexEventDates	NEW	NumInGroup	Number of underlying complex event dates in the repeating group. Used to specify the dates and time ranges when a complex event is in effect.	—	Add to UnderlyingComplexEvent Dates
2054 fbd	UnderlyingComplexEventStartDate	NEW	UTCTimestamp	Specifies the start date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options. UnderlyingComplexEventStartDate(2054) must always be less than or equal to UnderlyingComplexEventEndDate(2055). Event start date.	StartDt	Add to UnderlyingComplexEvent Dates
2055 fbd	UnderlyingComplexEventEndDate	NEW	UTCTimestamp	Specifies the end date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options. UnderlyingComplexEventEndDate(2056) must always be greater than or equal to UnderlyingComplexEventStartDate(2055). Event end date.	EndDt	Add to UnderlyingComplexEvent Dates

2056 tbd	NoUnderlyingComplexEventTimes	NEW	NumInGroup	Number of complex event times in the repeating group.	--	Add to UnderlyingComplexEventTimes
2057 tbd	UnderlyingComplexEventStartTimeDate	NEW	UTCTimeOnly	Specifies the start time of the time range on which a complex event date is effective. UnderlyingComplexEventStartTime(2057) must always be less than or equal to UnderlyingComplexEventEndTime(2058). Event start time.	StartTm	Add to UnderlyingComplexEventTimes
2058 tbd	UnderlyingComplexEventEndTimeDate	NEW	UTCTimeOnly	Specifies the end time of the time range on which a complex event date is effective. UnderlyingComplexEventEndTime(2058) must always be greater than or equal to UnderlyingComplexEventStartTime(2057). Event end time.	EndTm	Add to UnderlyingComplexEventTimes
2059 1993 tbd	NoLegEvents	NEW	NumInGroup	Number of events in the repeating group	--	Add to LegEventGrp
2060 1994 tbd	LegEventType	NEW	int	Code to represent the type of event. (Uses values from EventType(865))	Typ	Add to LegEventGrp
2061 1995 tbd	LegEventDate	NEW	MonthYearLocalMktDate	Date of event.	Dt	Add to LegEventGrp
2062 1996 tbd	LegEventTime	NEW	UTCTimeStamp	Specific time of event. To be used in combination with LegEventDate(2061). (Uses values from EventTimeUnit(1827))	Tm	Add to LegEventGrp
2063 1997 tbd	LegEventTimeUnit	NEW	String	Time unit associated with the event. If present LegEventTimePeriod(tbd) must also appear and LegEventDate(tbd) and LegEventTime(tbd) may be omitted. (Uses values from EventTimeUnit(1827))	TmUnit	Add to LegEventGrp
2064 1998 tbd	LegEventTimePeriod	NEW	int	Time unit multiplier for the event. If present LegEventTimeUnit(tbd) must also appear and LegEventDate(tbd) and LegEventTime(tbd) may be omitted. (uses values from EventTimePeriod(1826))	TmPeriod	Add to LegEventGrp
2065	LegEventPx	NEW	Price	Predetermined price of issue at event, if		

<u>1999</u> tbd				applicable.		
<u>2066</u> <u>2009</u> tbd	LegEventText	NEW	String	Free form text to specify additional information or enumeration description when a standard value does not apply.		
<u>2067</u> <u>2009</u> tbd	LegAssetClass	NEW	int	The broad asset category for assessing risk exposure. — 1 = Interest rate — 2 = Currency — 3 = Credit — 4 = Equity — 5 = Commodity (Uses values from AssetClass(1938))		
<u>2068</u> <u>2002</u> tbd	LegAssetSubClass	NEW	intString, Reserved4 000Plus	The general subcategory description of the asset class. Recommended values: Interest Rate: — SingleCurrency — CrossCurrency Currency: — Basket [for multi-currency] Credit: — SingleName — Index — IndexTranche — Basket — TotalReturn Equity: — Common — Preferred — Index — Basket Commodity: — Metals — Energy — Index — Agricultural — Environmental — Freight		

				4000+ reserved for bilaterally agreed values (Uses values from AssetSubClass(1939))		
2069 1994 tbd	LegAssetType	NEW	String	Within the asset subclass can be used to provide more specific description of the asset. Recommended values: Interest Rate: LIBOR or other floating rate indicies. ISO 4217 Currency Code Currency: ISO 4217 Currency Code G7, G20, etc., for standard "grouping" of currencies Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured. Equity: S&P500 or other indices Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions	AssetTyp	Add to InstrumentLeg
2070 1992 tbd	LegSwapClassType	NEW	String	The Swap typeclassification or type of swap. — BS = Basis swap — IX = Index swap — BB = Broad based security swap — SK = Basket swap other values by bilateral agreement (uses values from SwapClass(1941))	SwapClsTyp	Add to InstrumentLeg
2071 1988 tbd	UnderlyingEventText	NEW	String	Free form text to specify cComments related to the event.	Txt	Add to UnderlyingEventGrp
2072	EncodedUnderlyingEventTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingEventText(2073) field.	EncTxtLen	Add to UnderlyingEventGrp

<u>2073</u>	<u>EncodedUnderlyingEventText</u>	<u>NEW</u>	<u>data</u>	<u>Encoded (non-ASCII characters) representation of the UnderlyingEventText(2071) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingEventText(2071) field.</u>	<u>EncTxt</u>	<u>Add to UnderlyingEventGrp</u>
<u>2074</u>	<u>EncodedLegEventTextLen</u>	<u>NEW</u>	<u>Length</u>	<u>Byte length of encoded (non-ASCII characters) EncodedLegEventText(2075) field.</u>	<u>EncTxtLen</u>	<u>Add to LegEventGrp</u>
<u>2075</u>	<u>EncodedLegEventText</u>	<u>NEW</u>	<u>data</u>	<u>Encoded (non-ASCII characters) representation of the LegEventText(2066) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegEventText(2066) field.</u>	<u>EncTxt</u>	<u>Add to LegEventGrp</u>
<u>2076</u> <u>40370</u> <u>tbd</u>	<u>NoLegSecondaryAssetClasses</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of secondary asset classes in the repeating group.</u>	<u>—</u>	<u>Add to LegSecondaryAssetGrp</u>
<u>2077</u> <u>40371</u> <u>tbd</u>	<u>LegSecondaryAssetClass</u>	<u>NEW</u>	<u>int</u>	<u>The broad asset category for assessing risk exposure for a multi-asset trade. — 1 = Interest rate — 2 = Currency — 3 = Credit — 4 = Equity — 5 = Commodity (Uses values from AssetClass(1938))</u>	<u>AssetCls</u>	<u>Add to LegSecondaryAssetGrp</u>
<u>2078</u> <u>40372</u> <u>tbd</u>	<u>LegSecondaryAssetSubClass</u>	<u>NEW</u>	<u>intString Reserved4 000Plus</u>	<u>An indication of the general description of the asset class. Recommended values: Interest Rate: — SingleCurrency — CrossCurrency Currency: — [omit for 2 currency] — Basket [for multi-currency] Credit:</u>	<u>AssetSubCls</u>	<u>Add to LegSecondaryAssetGrp</u>

				<p>SingleName Index IndexTranche Basket TotalReturn Equity: Common Preferred Index Basket Commodity: Metals Energy Index Agricultural Environmental Freight 4000+ reserved for bilaterally agreed values (Uses values from AssetSubClass(1939))</p>		
<p>2079 40373 the</p>	LegSecondaryAssetType	NEW	String	<p>Within the asset subclass reports a more specific description of the asset. Recommended values: Interest Rate: The floating rate index class if appropriate, e.g. LIBOR. Otherwise specify the away currency in primary and the second away currency or home currency in secondary. Currency: Specify the away currency in primary, the second away currency or home currency in secondary. If settlement is in "any G7" currency specify "G7". Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured. Equity: If an index, specify the class of the index class. Otherwise omit. Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock,</p>	AssetTyp	Add to LegSecondaryAssetGrp

				Forestry, Softs, Weather, Emissions)		
<u>2080</u> <u>40915</u> tbd	NoUnderlyingSecondaryAssetClasses	NEW	NumInGroup	Number of secondary asset classes in the repeating group.	--	Add to UnderlyingSecondaryAssetGrp
<u>2081</u> <u>40916</u> tbd	UnderlyingSecondaryAssetClass	NEW	int	The broad asset category for assessing risk exposure for a multi-asset trade. — 1 = Interest rate — 2 = Currency — 3 = Credit — 4 = Equity — 5 = Commodity (Uses values from AssetClass(1938))	AssetCls	Add to UnderlyingSecondaryAssetGrp
<u>2082</u> <u>40917</u> tbd	UnderlyingSecondaryAssetSubClass	NEW	intString, Reserved4, 000Plus	An indication of the general description of the asset class. Recommended values: Interest Rate: — SingleCurrency — CrossCurrency Currency: — [omit for 2-currency] — Basket [for multi-currency] Credit: — SingleName — Index — IndexTranche — Basket — TotalReturn Equity: — Common — Preferred — Index — Basket Commodity: — Metals — Energy — Index — Agricultural — Environmental — Freight	AssetSubCls	Add to UnderlyingSecondaryAssetGrp

				4000+ reserved for bilaterally agreed values (Uses values from AssetSubClass(1939))		
2083 40918 tbd	UnderlyingSecondaryAssetType	NEW	String	Within the asset subclass reports a more specific description of the asset. Recommended values: Interest Rate: The floating rate index class if appropriate, e.g. LIBOR. Otherwise specify the away currency in primary and the second away currency or home currency in secondary. Currency: Specify the away currency in primary, the second away currency or home currency in secondary. If settlement is in "any G7" currency specify "G7". Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured. Equity: If an index, specify the class of the index class. Otherwise omit. Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions	AssetTyp	Add to UnderlyingSecondaryAssetGrp
40000 tbd	NoAdditionalTermBondRefs	NEW	NumInGroup	Number of bonds in the repeating group.	—	Add to AdditionalTermBondRefGrp
40001 tbd	AdditionalTermBondSecurityID	NEW	String	Security identifier of the bond. When specified, AdditionalTermBondSecurityIDSource(tbd) is required.	ID	Add to AdditionalTermBondRefGrp
40002 tbd	AdditionalTermBondSecurityIDSource	NEW	String	Identifies the source scheme of the AdditionalTermBondSecurityID(40001)tbd value. When specified, AdditionalTermBondSecurityID(tbd) is required. 100+ reserved for bilaterally agreed values	Src	Add to AdditionalTermBondRefGrp

				<i>(Uses values from Same values as SecurityIDSource(22)).</i>		
40003 tbd	AdditionalTermBondDesc	NEW	String	Description of the bond.	Desc	Add to AdditionalTermBondRef Grp
40004 tbd	EncodedAdditionalTermBondDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedAdditionalTermBondDesc(40003tbd) field.	EncDescLen	Add to AdditionalTermBondRef Grp
40005 tbd	EncodedAdditionalTermBondDesc	NEW	Data	Encoded (non-ASCII characters) representation of the AdditionalTermBondDesc(40003tbd) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AdditionalTermBondDesc(40003tbd) field.	EncDesc	Add to AdditionalTermBondRef Grp
40006 tbd	AdditionalTermBondCurrency	NEW	Currency	Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to AdditionalTermBondRef Grp
40007 tbd	AdditionalTermBondIssuer	NEW	String	Issuer of the bond.	Issr	Add to AdditionalTermBondRef Grp
40008 tbd	EncodedAdditionalTermBondIssuerLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedAdditionalTermBondIssuer(40007tbd) field.	EncIssrLen	Add to AdditionalTermBondRef Grp
40009 tbd	EncodedAdditionalTermBondIssuer	NEW	Data	Encoded (non-ASCII characters) representation of the AdditionalTermBondIssuer(40007tbd) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AdditionalTermBondIssuer(40007tbd) field.	EncIssr	Add to AdditionalTermBondRef Grp
40010 tbd	AdditionalTermBondSeniority	NEW	String	Specifies the bond's payment priority in the event of a default.	Snrty	Add to AdditionalTermBondRef Grp
				<i>(Uses values from Same values as</i>		

				<i>Seniority(1450))¹</i>		
40011 tbd	AdditionalTermBondCouponType	NEW	int	Coupon type of the bond. 0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured <i>(Uses same code list as values from CouponType(1946))</i>	CpnTyp	Add to AdditionalTermBondRef Grp
40012 tbd	AdditionalTermBondCouponRate	NEW	Percentage	Coupon rate of the bond. See also CouponRate(223).	CpnRt	Add to AdditionalTermBondRef Grp
40013 tbd	AdditionalTermBondMaturityDate	NEW	LocalMktDate	Maturity date of the bond.	MatDt	Add to AdditionalTermBondRef Grp
40014 tbd	AdditionalTermBondParValue	NEW	Amt	Par value of the bond.	Par	Add to AdditionalTermBondRef Grp
40015 tbd	AdditionalTermBondCurrentTotalIssuedAmount	NEW	Amt	Total issued amount of the bond.	CurTotAmt	Add to AdditionalTermBondRef Grp
40016 tbd	AdditionalTermBondCouponFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of the bond's coupon frequency payment. If present, AdditionalTermBondCouponFrequencyUnit (tbd) must be specified.	CpnPeriod	Add to AdditionalTermBondRef Grp
40017 tbd	AdditionalTermBondCouponFrequencyUnit	NEW	String	Time unit associated with the frequency of the bond's coupon frequency payment. If present, AdditionalTermBondCouponFrequencyPeriod (tbd) must be specified. D = Day Wk = Week Mo = Month Yr = Year <i>(Uses values from same code list as CouponFrequencyUnit(1949))</i>	CpnUnit	Add to AdditionalTermBondRef Grp

40018 tbd	AdditionalTermBondDayCount	NEW	int	The dDay count convention used to calculate interest calculations for the bond or an interest bearing security. Valid values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SLA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA-Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from same code list as CouponDayCount(1950+tbd))	DayCnt	Add to AdditionalTermBondRef Grp
40019 tbd	NoAdditionalTerms	NEW	NumInGroup	Number of additional terms in the repeating group.	--	Add to AdditionalTermGrp
40020 tbd	AdditionalTermConditionPrecedentBondIndicator	NEW	Boolean	Indicates whether the condition precedent bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.	PrcdntInd	Add to AdditionalTermGrp
40021 tbd	AdditionalTermDiscrepancyClauseIndicator	NEW	Boolean	Indicates whether the discrepancy clause is applicable.	DscrpnncyInd	Add to AdditionalTermGrp
40022 tbd	NoCashSettlTerms	NEW	NumInGroup	Number of elements in the repeating group.	--	Add to CashSettlTermGrp
40023 tbd	CashSettlCurrency	NEW	Currency	Specifies the currency the CashSettlAmount(40034+tbd) is	Ccy	Add to CashSettlTermGrp

				denominated in. Uses ISO 4217 currency codes.		
40024 tbd	CashSettlValuationFirstBusinessDayOffsetDate	NEW	int	The number of business days after settlement conditions have been satisfied, when the calculation agent is to obtain a price quotation on the reference obligation for the purpose of cash settlement. The number of business days after conditions to settlement have been satisfied when the calculation agent obtains a price quotation on the reference obligation for purposes of cash settlement. There may be one or more valuation dates. This is typically specified if the cash settlement amount is not a fixed amount. (Elaboration: Associated with ISDA 2003 Term: Valuation Date)	BizDayOffsetDate	Add to CashSettlTermGrp
40370 40916 tbd	CashSettlValuationSubsequentBusinessDaysOffset	NEW	int	The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement. (Elaboration: Associated with ISDA 2003 Term: Valuation Date)	SbysqntBizDaysOffset	Add to CashSettlTermGrp
40371 40917 tbd	CashSettlNumOfValuationDates	NEW	int	Where multiple valuation dates are specified as being applicable for cash settlement, this specifies the number of applicable valuation dates. (Elaboration: Associated with ISDA 2003 Term: Valuation Date)	NumValDts	Add to CashSettlTermGrp
40025 tbd	CashSettlValuationTime	NEW	LocalMktTime	Time of valuation.	ValTm	Add to CashSettlTermGrp
40026 tbd	CashSettlBusinessCenter	NEW	String	Identifies the business center(s) calendar to be used at valuation time for cash settlement purposes. One or more values can be specified, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to CashSettlTermGrp
40027	CashSettlQuotationMethod	NEW	int	The type of quote used to determine the	QteMeth	Add to CashSettlTermGrp

tbd				cash settlement price. Values: 0 = Bid 1 = Mid 2 = Offer		
40028 tbd	CashSettlQuotationAmount	NEW	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount. (Elaboration: ISDA 2003 Term: Quotation Amount.)	QteAmt	Add to CashSettlTermGrp
40029 tbd	CashSettlQuotationCurrency	NEW	Currency	Specifies the currency the CashSettlQuotationAmount(40028tbd) is denominated in. Uses ISO 4217 Currency Code.	QteCcy	Add to CashSettlTermGrp
40030 tbd	CashSettlMinimumQuotationAmount	NEW	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevant obligation currency) or the (minimum) quoted amount. (Elaboration: ISDA 2003 Term: Minimum Quotation Amount.)	MinQteAmt	Add to CashSettlTermGrp
40031 tbd	CashSettlMinimumQuotationCurrency	NEW	Currency	Specifies the currency the CashSettlMinimumQuotationAmount(4003028tbd) is denominated in. Uses ISO 4217 Currency Code.	MinQteCcy	Add to CashSettlTermGrp

40032 tbd	CashSettlDealers	NEW	MultiString ValueString	Identifies the dealer(s) from whom price quotations for the reference obligation are obtained by the calculation agent for the purpose of cash settlement valuation calculation. One or more values may be specified (e.g. "BAML HSBC") . (Elaboration: ISDA 2003 Term: Dealer.)	Dir	Add to CashSettlTermGrpCashSettlDealerGrp
40033 tbd	CashSettlBusinessDays	NEW	int	The number of business days used in the determination of the cash settlement payment date. (Elaboration: If a cash settlement amount is specified, the cash settlement payment date will be this number of business days following the calculation of the final price. If a cash settlement amount is not specified, the cash settlement payment date will be this number of business days after all conditions to settlement are satisfied. ISDA 2003 Term: Cash Settlement Date.)	BizDays	Add to CashSettlTermGrp
40034 tbd	CashSettlAmount	NEW	Amt	The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date. (Elaboration: If not specified this is not to be included in the message and the parties to the trade are expected to calculate the value. The value is the greater of (a) floating rate payer calculation amount x (reference price - final price) or (b) zero. Price values are all expressed as a percentage. If not specified this would typically be calculated as ((100 or the reference price) - reference obligation price) x floating rate payer calculation amount. Price values are all expressed as a percentage. ISDA 2003 Term: Cash Settlement Amount.)	Amt	Add to CashSettlTermGrp
40035	CashSettlRecoveryFactor	NEW	float	Used for fixed recovery, this specifies the	RcvryFctr	Add to CashSettlTermGrp

td				recovery level as determined at contract inception, to be applied in the event of a default. The factor is used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. The amount is calculated is $(1 - \text{CashSettlRecoveryFactor}(\text{40035td})) \times$ floating rate payer calculation amount. The currency is derived from the floatingrate payer calculation amount.		
td 40036	CashSettlFixedTermIndicator	NEW	Boolean	Indicates whether fixed settlement is applicable or not applicable in a recovery lock.	FixedInd	Add to CashSettlTermGrp
td 40037	CashSettlAccruedInterestIndicat or	NEW	Boolean	Indicates whether accrued interest is included or not in the value provided in CashSettlAmount(40034td). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. (Elaboration: ISDA 2003 Term: Include/Exclude Accrued Interest.)	AcrdIntInd	Add to CashSettlTermGrp
td 40038	CashSettlValuationMethod	NEW	int	The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement. (Elaboration: ISDA 2003 Term: Valuation Method). Values: 0 = Market 1 = Highest 2 = Average Mmarket 3 = Average Hhighest 4 = Blended Mmarket 5 = Blended Hhighest 6 = Average Bblended Mmarket 7 = Average Bblended Hhighest	ValMeth	Add to CashSettlTermGrp

<u>40039</u> <u>tbd</u>	CashSettlTermXID	NEW	XID	Name referenced from UnderlyingSettlementTermXIDRef(413152002tbd).	XID	Add to CashSettlTermGrp
<u>40040</u> <u>tbd</u>	NoContractualDefinitions	NEW	NumInGroup	Number of financing definitions in the repeating group.	--	Add to FinancingContractualDefinitionGrp
<u>40041</u> <u>tbd</u>	ContractualDefinition	NEW	String	Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme/contractual-definitions for values.	Def	Add to FinancingContractualDefinitionGrp
<u>40042</u> <u>tbd</u>	NoContractualMatrices	NEW	NumInGroup	Number of contractual matrices in the repeating group.	--	Add to FinancingContractualMatrixGrp
<u>40043</u> <u>tbd</u>	ContractualMatrixSourceDesc	NEW	String	Identifies the applicable contract matrix.	MtrxSrc	Add to FinancingContractualMatrixGrp
<u>40044</u> <u>tbd</u>	ContractualMatrixDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.	MtrxDt	Add to FinancingContractualMatrixGrp
<u>40045</u> <u>tbd</u>	ContractualMatrixTerm	NEW	String	Specifies the applicable key into the relevant contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the ContractualMatrixTerm(40045tbd) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.	MtrxTrm	Add to FinancingContractualMatrixGrp
<u>40046</u> <u>tbd</u>	NoFinancingTermSupplements	NEW	NumInGroup	Number of financing terms supplements in the repeating group.	--	Add to FinancingTermsSupplementGrp
<u>40047</u> <u>tbd</u>	FinancingTermSupplementDesc	NEW	String	Identifies the applicable contractual supplement. See http://www.fpml.org/coding-scheme/contractual-supplement for values.	TypDesc	Add to FinancingTermSupplementGrp
<u>40048</u> <u>tbd</u>	FinancingTermSupplementDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the contractual	Dt	Add to FinancingTermSupplement

				supplement.		ntGrp
40049 tbd	NoStreams	NEW	NumInGroup	Number of swap streams in the repeating group.	--	Add to StreamGrp
40050 tbd	StreamType	NEW	int	Type of swap stream. 0 = Payment / cash settlement 1 = Physical delivery	Typ	Add to StreamGrp
40051 tbd	StreamDescription	NEW	String	A short descriptive name given to the payment stream. Eg. CDS, Fixed, Float, Float2, GBP. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as reference.	Desc	Add to StreamGrp
40052 tbd	StreamPaySide	NEW	int	The side value of the party paying the stream. -1 = Buy -2 = Sell (Uses values from PaymentPaySide(40214))	PaySide	Add to StreamGrp
40053 tbd	StreamReceiveSide	NEW	int	The side value of the party receiving the stream. -1 = Buy -2 = Sell (Uses values from PaymentPaySide(40214))	RcvSide	Add to StreamGrp
40054 tbd	StreamNotional	NEW	Amt	Notional, or initial notional value for the payment stream. Use the <PaymentScheduleGrp> component for to specify the rate steps.	Notl	Add to StreamGrp
40055 tbd	StreamCurrency	NEW	Currency	Specifies the currency the StreamNotional(40054) is denominated in that of the notional value. Uses ISO 4217 currency codes.	Ccy	Add to StreamGrp
40056 tbd	StreamText	NEW	String	Free form text to specify additional information or overriding enumeration description when a standard value does not apply.	Txt	Add to StreamGrp
40057 tbd	UnderlyingStreamEffectiveDateUnadjusted	NEW	LocalMktDate	The unadjusted effective date.	DtUnadj	Add to UnderlyingStreamEffectiveDate
40058 tbd	UnderlyingStreamEffectiveDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's stream's	BizDayCnvtm	Add to UnderlyingStreamEffectiveDate

				<p>Effective, or relative effective, date adjustment-business-day-convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</p> <ul style="list-style-type: none"> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest <p>(Uses values from BusinessDayConvention(40921))</p>		eDate
40059 tbd	UnderlyingStreamEffectiveDate BusinessCenters	NEW	MultiString ValueString	<p>The business center calendar used to for date adjustment of the underlying instrument's Estream's effective, or relative effective, date-adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPeriodBusinessCenters.</p>	BizCtrsCtr	Add to UnderlyingStreamEffectiveDateBusinessCenterGrp
40060 tbd	UnderlyingStreamEffectiveDate RelativeTo	NEW	Int Reserved1 000Plus	<p>Specifies the anchor date when the effective date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. WhenIf the effective date is relative to an anchor date, this specifies the anchor date.</p> <ul style="list-style-type: none"> — 0 = Trade date — 1 = Settlement date 	Reltv	Add to UnderlyingStreamEffectiveDate

				1000+ = Reserved and available for bi-laterally agreed upon user defined values (Uses values from <u>StreamEffectiveDateRelativeTo(40910)</u>)		
40061 tbd	UnderlyingStreamEffectiveDate OffsetPeriod	NEW	int	Time unit multiplier for the rRelative effective date offset_period	OfstPeriod	Add to UnderlyingStreamEffectiveDate
40062 tbd	UnderlyingStreamEffectiveDate OffsetUnit	NEW	String	Time unit associated with the rRelative effective date offset_unit — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from <u>PaymentStreamPaymentOffsetUnit(40760)</u>)	OfstUnit	Add to UnderlyingStreamEffectiveDate
40063 tbd	UnderlyingStreamEffectiveDate OffsetDayType	NEW	int	The underlying payment stream rRelative effective date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from <u>PaymentStreamPaymentOffsetDayType(40920)</u>)	OfstDayTyp	Add to UnderlyingStreamEffectiveDate
40064 tbd	UnderlyingStreamEffectiveDate Adjusted	NEW	LocalMkt Date	The aAdjusted effective date.	Dt	Add to UnderlyingStreamEffectiveDate
40065 tbd	StreamTerminationDateUnadjusted	NEW	LocalMkt Date	The uUnadjusted tTermination dDate.	DtUnadj	Add to StreamTerminationDate
40066 tbd	StreamTerminationDateBusiness DayConvention	NEW	int	The business day convention used to adjust the instrument's stream's tTermination, or relative termination, date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.	BizDayCnvt	Add to StreamTerminationDate

				0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))		
40067 tbl	StreamTerminationDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used to for date adjustment of the instrument's stream's Termination, or relative termination, date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.	BizCtrsCtr	Add to StreamTerminationDateBusinessCenterGrp
40068 tbl	StreamTerminationDateRelativeTo	NEW	int, Reserved1000Plus	Specifies the anchor date when the termination date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the termination date is relative to an anchor date, this specifies the anchor date. 2 = Effective date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))	Reltv	Add to StreamTerminationDate
40069 tbl	StreamTerminationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative termination date offset period.	OfstPeriod	Add to StreamTerminationDate

40070 tbd	StreamTerminationDateOffsetUnit	NEW	String	Time unit associated with the relative termination date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to StreamTerminationDate
40071 tbd	StreamTerminationDateOffsetDayType	NEW	int	The relative termination date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to StreamTerminationDate
40072 tbd	StreamTerminationDateAdjusted	NEW	LocalMkt Date	The adjusted termination date.	Dt	Add to StreamTerminationDate
40073 tbd	StreamCalculationPeriodBusinessDayConvention	NEW	int	The business day convention used to adjust stream's calculation periods adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvt	Add to StreamCalculationPeriod Dates
40074 tbd	StreamCalculationPeriodBusinessCenters	NEW	MultiStringValueStr	The business center calendar used to for date adjustment of the stream's calculation	BizCtrsCtr	Add to StreamCalculationPeriod

			ing	Period dates Adjustment Business Centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		BusinessCetnerGrpDates
40075 tbd	StreamFirstPeriodStartDateUnadjusted	NEW	LocalMktDate	The u Unadjusted first calculation period start date if before the effective date.	FirstStartDtUnadj	Add to StreamCalculationPeriodDates
40076 tbd	StreamFirstPeriodStartDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument's stream's first calculation period start date business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	FirstStartDtBizDayCnvt	Add to StreamCalculationPeriodDates
40077 tbd	StreamFirstPeriodStartDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date to adjustment of the instrument's stream's first calculation period start date business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.	FirstStartDtBizCtrsCtr	Add to StreamFirstPeriodStartDateBusinessCenterGrpStreamCalculationPeriodDates
40078 tbd	StreamFirstPeriodStartDateAdjusted	NEW	LocalMktDate	The a Adjusted first calculation period start date, if it is before the effective date.	FirstStartDt	Add to StreamCalculationPeriodDates
40079 tbd	StreamFirstRegularPeriodStartDateUnadjusted	NEW	LocalMktDate	The u Unadjusted first start date of the regular calculation period, if there is an	FirstReglrStartDtUnadj	Add to StreamCalculationPeriod

				initial stub period.		Dates
40080 tbd	StreamFirstCompoundingPeriodEndDateUnadjusted	NEW	LocalMktDate	The end of the initial compounding period.	FirstCmpndgEndDtUnadj	Add to StreamCalculationPeriod Dates
40081 tbd	StreamLastRegularPeriodEndDateUnadjusted	NEW	LocalMktDate	Unadjusted last regular period end date if there is a final stub period.	LastReglrEndDtUnadj	Add to StreamCalculationPeriod Dates
40082 tbd	StreamCalculationFrequencyPeriod	NEW	int	Time unit multiplier for the period of frequency at which calculation period end dates occur.	FreqPeriod	Add to StreamCalculationPeriod Dates
40083 tbd	StreamCalculationFrequencyUnit	NEW	String	The unit of frequency at which calculation period end dates occur. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to StreamCalculationPeriod Dates
40084 tbd	StreamCalculationRollConvention	NEW	String	The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the DateAdjustment component within the Instrument component. — [day of month value] — The particular day of the month (e.g. 15 for the 15th day of the month) — EOM — The end of month — FRN — The floating rate note convention or Eurodollar convention. — IMM — The International Money Market settlement dates, i.e. the third Wednesday of the month — IMMCAD — The last trading day/expiration day of the Canadian Derivatives Exchange. — IMMAUD — The last trading day of the Sydney Futures Exchange 90 day bank	CaleRoll	Add to StreamCalculationPeriod Dates

				accepted bills futures contract. — IMMNZD — The last trading day of the Sydney Futures Exchange NZ-90-day bank bill futures contract. — SFE — The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates. — NONE — no adjustment — TBILL — 13-week and 26-week U.S. Treasury bill auction dates. — MON — Monday — TUE — Tuesday — WED — Wednesday — THU — Thursday — FRI — Friday — SAT — Saturday — SUN — Sunday — other bilaterally agreed values (Uses values from <u>DateRollConvention(40922)</u>)		
40085 tbd	NoSettlRateFallbacks	NEW	NumInGroup	Number of settlement rate fallbacks in the repeating group	—	Add to SettlRateDisruptionFallbackGrp
40086 tbd	SettlRatePostponementMaximumDays	NEW	int	The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to this method.	MaxDays	Add to SettlRateDisruptionFallbackGrp
tbd	SettlRateOption	NEW	String	The settlement rate option to be used in the place of <u>PaymentStreamNonDeliverableSettlRateOption</u>	Opt	Add to SettlRateDisruptionFallbackGrp
40087	<u>LegPaymentStreamNonDeliverableSettlRateSource</u>	NEW	int	Identifies the source of rate information. (Uses values from <u>RateSource(1446)</u>)	RtSrc	Add to <u>LegPaymentStreamNonDeliverableSettlRateSource</u>
40088 tbd	SettlRatePostponementSurvey	NEW	Boolean	Indicates whether to Boolean , True means request a settlement rate quotes from the market.	Survey	Add to SettlRateDisruptionFallbackGrp
40089 tbd	SettlRatePostponementCalculationAgent	NEW	int	Used to identification of the settlement rate postponement calculation agent. — 0 = Exercising party	CalcAgent	Add to SettlRateDisruptionFallbackGrp

				1 = Non-exercising party 2 = As specified in the master agreement 3 = As specified in the standard terms supplement (Uses values from <i>ProvisionCalculationAgent(40098)</i>)		
40090 tbd	NoProvisions	NEW	NumInGroup	Number of provisions in the repeating group.	—	Add to ProvisionGrp
40091 tbd	ProvisionType	NEW	int	Type of provisions. 0 = Mandatory early termination 1 = Optional early termination 2 = Cancelable 3 = Extendible	Typ	Add to ProvisionGrp
40092 tbd	ProvisionDateUnadjusted	NEW	LocalMktDate	Unadjusted date of the provision.	DtUnadj	Add to ProvisionGrp
40093 tbd	ProvisionDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument's provision's dates adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod-following 5 = Preceding 6 = Mod-preceding 7 = Nearest (Uses values from <i>BusinessDayConvention(40921)</i>)	BizDayCnvtn	Add to ProvisionGrp
40094 tbd	ProvisionDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for dates to adjust association with the instrument's provision's dates business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrsCtr	Add to ProvisionGrp

40095 tbd	ProvisionDateAdjusted	NEW	LocalMkt Date	The aAdjusted date of the provision.	Dt	Add to ProvisionGrp
40096 tbd	ProvisionDateTenorPeriod	NEW	int	The unit multiplier for the pProvision's tenor period.	TenorPeriod	Add to ProvisionGrp
40097 tbd	ProvisionDateTenorUnit	NEW	String	The time unit associated with the pProvision's tenor unitperiod. Values: D = Day Wk = Week Mo = Month Yr = Year	TenorUnit	Add to ProvisionGrp
40098 tbd	ProvisionCalculationAgent	NEW	int	Used to identify the calculation agent. The calculation agent may be identified in ProvisionCalculationAgent(40098) either here by role or specifically in the <ProvisionParties> component. Values: 0 = Exercising party 1 = Non-exercising party 2 = As specified in master agreement 3 = As specified in standard terms supplement	CalcAgent	Add to ProvisionGrp
40099 tbd	ProvisionOptionSinglePartyBuyerSide	NEW	int	If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade. Values: 1 = Buy 2 = Sell	BuyerSide	Add to ProvisionGrp
40100 tbd	ProvisionOptionSinglePartySellerSide	NEW	int	If optional early termination is not available to both parties then this component identifies the sellbuyer of the option through its side of the trade. 1 = Buy 2 = Sell (Uses values from ProvisionOptionSinglePartyBuyerSide(40099))	SellerSide	Add to ProvisionGrp
40101	ProvisionOptionExerciseStyle	NEW	int	The instrument provision option's eExercise	ExerStyle	Add to ProvisionGrp

			Reserved1 OOPlus	style. 0 = European 1 = American 2 = Bermuda 3 = Asian 99 = Other (Uses values from ExerciseStyle(1194) as extended below.)		Use enums from ExerciseStyle(1194) as extended below.
40102 tbd	ProvisionOptionExerciseMultipleNotional	NEW	Amt	A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.	MultipleNotl	Add to ProvisionGrp
40103 tbd	ProvisionOptionExerciseMinimumNotional	NEW	Amt	The minimum notional amount that can be exercised on a given exercise date.	MinNotl	Add to ProvisionGrp
40104 tbd	ProvisionOptionExerciseMaximumNotional	NEW	Amt	The maximum notional amount that can be exercised on a given exercise date.	MaxNotl	Add to ProvisionGrp
40105 tbd	ProvisionOptionMinimumNumber	NEW	int	The minimum number of options that can be exercised on a given exercise date.	MinNum	Add to ProvisionGrp
40106 tbd	ProvisionOptionMaximumNumber	NEW	int	The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.	MaxNum	Add to ProvisionGrp
40107 tbd	ProvisionOptionExerciseConfirmation	NEW	Boolean	Used Boolean to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.	ExerCnfmCnfirm	Add to ProvisionGrp
40108 tbd	ProvisionCashSettlementMethod	NEW	int	An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e).	SettlMeth	Add to ProvisionGrp

				0 = Cash Pprice 1 = Cash Pprice Aalternate 2 = Par Yyield Ccurve Aadjusted 3 = Zero Ccoupon Yyield Ccurve Aadjusted 4 = Par Yyield Ccurve Uunadjusted 5 = Cross Ccurrency 6 = Collateralized Pprice		
40109 tbd	ProvisionCashSettlCurrency	NEW	Currency	Specifies the cCurrency of settlement. Uses ISO 4217 currency codes.	SettlCcy	Add to ProvisionGrp
40110 tbd	ProvisionCashSettlCurrency2	NEW	Currency	Specifies the cCurrency of settlement for a cross-currency provision. Uses ISO 4217 currency codes.	SettlCcy2	Add to ProvisionGrp
40111 tbd	ProvisionCashSettlQuoteType	NEW	int	Identifies the type of which rate quote is to be observed used. The meaning of Exercising Party Pays is defined in the 2000 ISDA Definitions, Section 17.2. Certain Definitions Relating to Cash Settlement, paragraph (j). 0 = Bid 1 = Mid 2 = Offer 3 = Exercising Pparty Ppays (Elaboration: See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays".	SettlQteTyp	Add to ProvisionGrp
40112 tbd	ProvisionCashSettlQuoteSource	NEW	Stringint	Identifies the source of quote information. The information source where a published or displayed market rate will be obtained, e.g. "Telerate Page 3750". Values: 0 = Bloomberg 1 = Reuters 2 = Telerate 99 = Other	SettlQteSrc	Add to ProvisionCashSettlQuoteSourceGrp
41406	ProvisionCashSettlQuoteReferencePage	NEW	String	Identifies the reference "page" from the quote source.	RefPg	Add to ProvisionCashSettlQuoteSource

40113 tbd	ProvisionText	NEW	String	Free form text to specify additional information or Overriding enumeration description when a standard value does not apply.	Txt	Add to ProvisionGrp
40114 tbd	ProvisionCashSettlValueTime	NEW	LocalMktTime	A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.	Tm	Add to ProvisionCashSettlValueDate
40115 tbd	ProvisionCashSettlValueTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's cash settlement valuation time. Time business center—single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to ProvisionCashSettlValueDate
40116 tbd	ProvisionCashSettlValueDateBusinessDayConvention	NEW	int	The business day convention used to adjust the provision's cash settlement valuation date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	DeBizDayCnvt	Add to ProvisionCashSettlValueDate
40117 tbd	ProvisionCashSettlValueDateBusinessCenters	NEW	String	The business center calendar used for Date adjustment of the provision's cash settlement valuation date business centers.	BizCtrsCtrs	Add to ProvisionCashSettlValueDateBusinessCenterGrp

				<p>One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>		
40118 tbd	ProvisionCashSettlValueDateRelativeTo	NEW	int Reserved1 000Plus	<p>Specifies the anchor date when the cash settlement value date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. this Specifies the anchor date for the cash settlement. — 2 = Effective date — 3 = Calculation period start date — 4 = Calculation period end date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p><i>(Uses values from StreamEffectiveDateRelativeTo(40910))</i></p>	DtRelty	Add to ProvisionCashSettlValue Date
40119 tbd	ProvisionCashSettlValueDateOffsetPeriod	NEW	int	Time unit multiplier for the cCash settlement value date offset period.	OfstDtPeriod	Add to ProvisionCashSettlValue Date
40120 tbd	ProvisionCashSettlValueDateOffsetUnit	NEW	String	<p>Time unit associated with the cCash settlement value date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year</p> <p><i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i></p>	OfstDtUnit	Add to ProvisionCashSettlValue Date
40121 tbd	ProvisionCashSettlValueDateOffsetDayType	NEW	int	<p>The provision's cCash settlement value date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business</p>	OfstDayTyp	Add to ProvisionCashSettlValue Date

				<p>5 = Scheduled trading day <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i></p>		
40122 tbd	ProvisionCashSettlValueDateAdjusted	NEW	LocalMktDate	The a-Adjusted cash settlement value date.	Dt	Add to ProvisionCashSettlValueDate
40123 tbd	ProvisionOptionExerciseBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the instrument's provision's option exercise date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p><i>(Uses values from BusinessDayConvention(40921))</i></p>	BizDayCnvtn	Add to ProvisionOptionExerciseDates
40124 tbd	ProvisionOptionExerciseBusinessCenters	NEW	String	The business center calendar used for date to adjustment of the instrument's provision's option exercise date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrsCtr	Add to ProvisionOptionExerciseBusinessCenterGrpDates
40125 tbd	ProvisionOptionExerciseEarliestDatePeriod	NEW	int	Time unit multiplier for Period of the interval to the first (and possibly only) exercise date in the exercise period.	EarlStyPeriod	Add to ProvisionOptionExerciseDates
40126 tbd	ProvisionOptionExerciseEarliestDateUnit	NEW	String int	<p>Time unit associated with the interval to the first (and possibly only) exercise date in the exercise period.</p> <p>D = Day Wk = Week</p>	EarlStyUnit	Add to ProvisionOptionExerciseDates

				Mo = Month Yr = Year		
40127 tbd	ProvisionOptionExerciseFrequencyPeriod	NEW	int	The frequency period of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.	FreqPeriod	Add to ProvisionOptionExercise Dates
40128 tbd	ProvisionOptionExerciseFrequencyUnit	NEW	String	The frequency unit of subsequent exercise dates in the exercise period following the earliest exercise date. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to ProvisionOptionExercise Dates
40129 tbd	ProvisionOptionExerciseStartDateUnadjusted	NEW	LocalMkt Date	The unadjusted first day of the exercise period for an American style option.	StartDtUnadj	Add to ProvisionOptionExercise Dates
40130 tbd	ProvisionOptionExerciseStartDateRelativeTo	NEW	iInt, Reserved1 000Plus	Specifies the anchor date when the option exercise start date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. this Specifies the anchor date for exercise. — 2 = Effective date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))	StartDtRelty	Add to ProvisionOptionExercise Dates
40131 tbd	ProvisionOptionExerciseStartDateOffsetPeriod	NEW	Int	Time unit multiplier for the option exercise start date offset period.	StartDtOfstPeriod	Add to ProvisionOptionExercise Dates
40132 tbd	ProvisionOptionExerciseStartDateOffsetUnit	NEW	String	Time unit associated with the option exercise start date offset unit.	StartDtOfstUnit	Add to ProvisionOptionExercise

				D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))		Dates
40133 tbd	ProvisionOptionExerciseStartDateOffsetDayType	NEW	int	The provision's option exercise start date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	StartDtOffsetDayType	Add to ProvisionOptionExercise Dates
40134 tbd	ProvisionOptionExerciseStartDateAdjusted	NEW	LocalMkt Date	The adjusted first day of the exercise period for an American style option.	StartDt	Add to ProvisionOptionExercise Dates
40135 tbd	ProvisionOptionExercisePeriodSkip	NEW	int	The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.	Skip	Add to ProvisionOptionExercise Dates
40136 tbd	ProvisionOptionExerciseBoundsFirstDateUnadjusted	NEW	LocalMkt Date	The first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	FirstDtUnadj	Add to ProvisionOptionExercise Dates
40137 tbd	ProvisionOptionExerciseBoundsLastDateUnadjusted	NEW	LocalMkt Date	The last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	LastDtUnadj	Add to ProvisionOptionExercise Dates
40138 tbd	ProvisionOptionExerciseEarliestTime	NEW	LocalMkt Time	The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expiration date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda	EarliestTime	Add to ProvisionOptionExercise Dates

				style option the commencement date to, and including, the expiration date-, in the case of an American option.		
40139 tbd	ProvisionOptionExerciseEarliestTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's earliest time for notice of exercise. Time business center — single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	EarlStyTmBizCtr	Add to ProvisionOptionExerciseDates
40140 tbd	ProvisionOptionExerciseLatestTime	NEW	LocalMktTime	For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.	LtstTime	Add to ProvisionOptionExerciseDates
40141 tbd	ProvisionOptionExerciseLatestTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's latest time for notice of exercise. Time business center — single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	LtstTmBizCtr	Add to ProvisionOptionExerciseDates
40142 tbd	NoProvisionOptionExerciseFixedDates	NEW	NumInGroup	Number of provision option exercise fixed dates in the repeating group.	—	Add to ProvisionOptionExerciseFixedDateGrp
40143 tbd	ProvisionOptionExerciseFixedDate	NEW	LocalMktDate	A predetermined option exercise date, unadjusted or adjusted depending on ProvisionOptionExerciseFixedDateType(40144).	Dt	Add to ProvisionOptionExerciseFixedDateGrp
40144 tbd	ProvisionOptionExerciseFixedDateType	NEW	int	-Type of date. 0 = Unadjusted 1 = Adjusted	Typ	Add to ProvisionOptionExerciseFixedDateGrp
40145 tbd	ProvisionOptionExpirationDateUnadjusted	NEW	LocalMktDate	The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	DtUnadj	Add to ProvisionOptionExpirationDate
40146 tbd	ProvisionOptionExpirationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument's provision's option	DBBizDayCnvt	Add to ProvisionOptionExpirationDate

				<p>Expiration date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</p> <ul style="list-style-type: none"> 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest <p>(Uses values from BusinessDayConvention(40921))</p>		nDate
40147 ibd	ProvisionOptionExpirationDate BusinessCenters	NEW	String	<p>The business center calendar used to for date adjustment of the instrument's provision's option Expiration date adjustment business center. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	BizCtrsCtr	Add to ProvisionOptionExpirationDateBusinessCenterGrp
40148 ibd	ProvisionOptionExpirationDate RelativeTo	NEW	iInt, Reserved1 000Plus	<p>Specifies the anchor date when the option expiration date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.</p> <p>When the option expiration date is relative to an anchor date, this specifies the anchor date for expiration.</p> <ul style="list-style-type: none"> 9 = Option exercise start date 1000+ = Reserved and available for bilaterally agreed upon user defined values <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	Reltv	Add to ProvisionOptionExpirationDate

40149 tbd	ProvisionOptionExpirationDate OffsetPeriod	NEW	int	Time unit multiplier for the option Expiration date offset period.	OfstPeriod	Add to ProvisionOptionExpirationDate
40150 tbd	ProvisionOptionExpirationDate OffsetUnit	NEW	String	Time unit associated with the option Expiration date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to ProvisionOptionExpirationDate
40151 tbd	ProvisionOptionExpirationDate OffsetDayType	NEW	int	The option eExpiration date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayType	Add to ProvisionOptionExpirationDate
40152 tbd	ProvisionOptionExpirationDate Adjusted	NEW	LocalMkt Date	The adjusted last datey within an exercise period for an American style option. For a European style option it is the only datey within the exercise period.	Dt	Add to ProvisionOptionExpirationDate
40153 tbd	ProvisionOptionExpirationTime	NEW	LocalMkt Time	The latest time for exercise on the expiration date.	ExpTm	Add to ProvisionOptionExpirationDate
40154 tbd	ProvisionOptionExpirationTime BusinessCenter	NEW	String	Time business center — single entry. Identifies the business center calendar used with the provision's latest exercise time on expiration date. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	ExpTmBizCtr	Add to ProvisionOptionExpirationDate
40155 tbd	ProvisionOptionRelevantUnderlyingDateUnadjusted	NEW	LocalMkt Date	The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an	DtUnadj	Add to ProvisionOptionRelevantUnderlyingDate

				extendible/cancelable provision it is the swap termination date).		
40156 fbd	ProvisionOptionRelevantUnderlyingDateBusinessDayConvention	NEW	int	<u>The business day convention used to adjust the instrument's provision's option Underlying date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</u> 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from <u>BusinessDayConvention(40921)</u>)	BizDayCnvtn	Add to ProvisionOptionRelevantUnderlyingDate
40157 fbd	ProvisionOptionRelevantUnderlyingDateBusinessCenters	NEW	String	<u>The business center calendar used tofor datea adjustment of the instrument's provision's option Underlying date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</u>	BizCtrsCtr	Add to ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
40158 fbd	ProvisionOptionRelevantUnderlyingDateRelativeTo	NEW	iInt_Reserved1000Plus	<u>Specifies the anchor date when the date relevant to the underlying trade on exercise is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the date relevant to the underlying trade on exercise is offset from another date in the contract, this sSpecifies the other anchor date for underlying.</u>	Reltv	Add to ProvisionOptionRelevantUnderlyingDate

				<p>0 = Trade date 2 = Effective date</p> <p>1000+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p><i>(Uses values from StreamEffectiveDateRelativeTo(40910))</i></p>		
40159 tbd	ProvisionOptionRelevantUnderlyingDateOffsetPeriod	NEW	int	Time unit multiplier for the option relevant underlying Expiration date offset period.	OfstPeriod	Add to ProvisionOptionRelevantUnderlyingDate
40160 tbd	ProvisionOptionRelevantUnderlyingDateOffsetUnit	NEW	String	Time unit associated with the option relevant underlying date offset unit. D = Day Wk = Week Mo = Month Yr = Year <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>	OfstUnit	Add to ProvisionOptionRelevantUnderlyingDate
40161 tbd	ProvisionOptionRelevantUnderlyingDateOffsetDayType	NEW	int	The option relevant underlying date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OfstDayTyp	Add to ProvisionOptionRelevantUnderlyingDate
40162 tbd	ProvisionOptionRelevantUnderlyingDateAdjusted	NEW	LocalMkt Date	The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	Dt	Add to ProvisionOptionRelevantUnderlyingDate
40163 tbd	ProvisionCashSettlPaymentDateBusinessDayConvention	NEW	int	The business day convention used to adjust the provisional's cash settlement payment's termination or relative termination date.	Dt BizDayCn vtn	Add to ProvisionCashSettlPaymentDates

				<p>date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</p> <p>Termination, or Relative Termination, Date Adjustment Business Day Convention. (Uses values from PaymentBusinessDayConvention)</p>		
40164 tbd	ProvisionCashSettlPaymentDate BusinessCenters	NEW	String	<p>Termination, or Relative Termination, Date Adjustment Business centers. One or more values. The business center calendar used to for date adjustment of the provisional's cash settlement payment's termination or relative termination date, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	DtBizCtrsCtr	Add to ProvisionCashSettlPayme ntDateBusinessCenterGrp s
40165 tbd	ProvisionCashSettlPaymentDate RelativeTo	NEW	int Reserved1 000Plus	<p>If the termination WS specifies the anchor date when the cash settlement payment date is relative to an anchor date, this specifies the anchor date.</p> <p>See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.</p> <p>— 8 = Cash settlement valuation date</p> <p>1000+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40010))</p>	DtRelty	Add to ProvisionCashSettlPayme ntDates
40166 tbd	ProvisionCashSettlPaymentDate OffsetPeriod	NEW	int	<p>Time unit multiplier for tRelative Termination DThe provision's cash settlement payment date's Offset Pperiod.</p>	OfstDtPeriod	Add to ProvisionCashSettlPayme ntDates
40167 tbd	ProvisionCashSettlPaymentDate OffsetUnit	NEW	String	<p>Time unit associated with tRelative Termination Dthe provisional cash settlement payment date's Offset Unit.</p>	OfstDtUnit	Add to ProvisionCashSettlPayme ntDates

				D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))		
40168 tbd	ProvisionCashSettlPaymentDate OffsetDayType	NEW	int	Relative Termination Date-The provision's cash settlement payment date's Offset Day Type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(409 20))	OfstDayTyp	Add to ProvisionCashSettlPayme ntDates
40169 tbd	ProvisionCashSettlPaymentDate RangeFirst	NEW	LocalMkt Date	First date in range when a settlement date range is provided.	DtFirst	Add to ProvisionCashSettlPayme ntDates
40170 tbd	ProvisionCashSettlPaymentDate RangeLast	NEW	LocalMkt Date	Last date in range when a settlement date range is provided.	DtLast	Add to ProvisionCashSettlPayme ntDates
40171 tbd	NoProvisionCashSettlPaymentD ates	NEW	NumInGr oup	Number of provision cash settlement payment dates in the repeating group.	--	Add to ProvisionCashSettlPayme ntFixedDateGrp
40172 tbd	ProvisionCashSettlPaymentDate	NEW	LocalMkt Date	Cash settlement payment date, unadjusted or adjusted depending on ProvisionCashSettlPaymentDateType(4017 3tbd).	Dt	Add to ProvisionCashSettlPayme ntFixedDateGrp
40173 tbd	ProvisionCashSettlPaymentDate Type	NEW	int	Specifies the type of date (e.g. adjusted for holidays). 0 = Unadjusted 1 = Adjusted	Typ	Add to ProvisionCashSettlPayme ntFixedDateGrp
40174 tbd	NoProvisionPartyIDs	NEW	NumInGr oup	Number of parties identified in the contract provision.	--	Add to ProvisionParties
40175 tbd	ProvisionPartyID	NEW	String	The party identifier/code for the payment settlement party. The Provision Party ID.	ID	Add to ProvisionParties

				Required if ProvisionPartyIDSource is specified. Required if NoProvisionPartyIDs > 0.		
40176 tbd	ProvisionPartyIDSource	NEW	char	Used to identify class or source of the ProvisionPartyID(40175) value (e.g. BIC). Required if ProvisionPartyID is specified. Required if NoProvisionPartyIDs > 0. (Uses values from PartyIDSource(447))	Src	Add to ProvisionParties
40177 tbd	ProvisionPartyRole	NEW	int	Identifies the type or role of ProvisionPartyID(40175) (e.g. Exercising party) specified. Required if NoProvisionPartyIDs > 0. Specifically: <tbd> = Calculation agent <tbd> = Sender of exercise notice <tbd> = Receiver of exercise notice <tbd> = Cash settlement reference bank (multiple instances) (Uses values from PartyRole(452))	R	Add to ProvisionParties
40178 tbd	NoProvisionPartySubIDs	NEW	NumInGroup	Number of sub-party IDs to be reported for the party.	—	Add to ProvisionSubParties
40179 tbd	ProvisionPartySubID	NEW	String	Party's sub-identifier, if applicable, for ProvisionPartyID(40175). (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable. Required if NoProvisionPartySubIDs > 0.	ID	Add to ProvisionSubParties
40180 tbd	ProvisionPartySubIDType	NEW	int	The type of ProvisionPartySubID(40179) Sub-identifier. 4000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from PartySubIDType(803)) Required if NoProvisionPartySubIDs > 0.	Typ	Add to ProvisionSubParties
40181 tbd	NoProtectionTerms	NEW	NumInGroup	Number of protection terms in the repeating group.	—	Add to ProtectionTermGrp
40182 tbd	ProtectionTermNotional	NEW	Amt	The notional amount of protection coverage if for a floating rate.	Notl	Add to ProtectionectionTermGrp

				(Elaboration: ISDA 2003 Term: Floating Rate Payer Calculation Amount.)		
40183 tbd	ProtectionTermCurrency	NEW	Currency	The currency of ProtectionTermNotional(40182tbd). Uses ISO 4217 currency codes.	Ccy	Add to ProtectionTermGrp
40184 tbd	ProtectionTermSellerNotifies	NEW	Boolean	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ISDA 2003 Term: Notifying Party. ProtectionTermSellerNotifies(40184tbd)=Y indicates that the seller notifies. (Elaboration: ISDA 2003 Term: Notifying Party.)	Seller	Add to ProtectionTermGrp
40185 tbd	ProtectionTermBuyerNotifies	NEW	Boolean	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ProtectionTermBuyerNotifies(40185)=Y indicates that the buyer notifies. (Elaboration: ISDA 2003 Term: Notifying Party.)	Buyer	Add to ProtectionTermGrp
40186 tbd	ProtectionTermEventBusinessCenter	NEW	String	When used, the business center indicates the local time of the business center that replaces the Inclusion of this business center element implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the city indicated by the businessCenter element value. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrs	Add to ProtectionTermGrp

40187 tbd	ProtectionTermStandardSources	NEW	Boolean	If this element is specified and set to 'true', it indicates that whether ISDA defined Standard Public Sources are applicable (ProtectionTermStandardSources(40187)=Y) or not.	StdSrcs	Add to ProtectionTermGrp
40188 tbd	ProtectionTermEventMinimumSources	NEW	int	The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two. ISDA 2003 Term: Specified Number.	MinSrcs	Add to ProtectionTermGrp
40189 tbd	ProtectionTermEventNewsSources	NEW	MultiStringValueString	Newspaper or electronic news service or source that may publish relevant information used in the determination of whether or not a credit event has occurred. Public information sources, e.g. particular newspapers or electronic news services, that may publish relevant information used in the determination of whether or not a credit event has occurred. ISDA 2003 Term: Public Source. Multiple values are separated by space.	Srcs	Add to ProtectionTermEventNewsSourceGrp
40190 tbd	ProtectionTermXID	NEW	XID	Name referenced from UnderlyingProtectionTermXIDRef(413142001).	XID	Add to ProtectionTermGrp
40191 tbd	NoProtectionTermEvents	NEW	String	Number of protection term events in the repeating group.	—	Add to ProtTermEventGrp
40192 tbd	ProtectionTermEventType	NEW	String	—————Type of credit event. Specifies the type of credit event applicable to the protection terms. of the credit default swap. See http://www.fixprotocol.org/codelists#ProtectionTermEventTypes for code list of applicable event types. (the following values proposed by the submitter can be found at the code list link above)	Typ	Add to ProtectionTermEventGrp

				<p><u>Bankruptcy BKRUPT</u> – Bankruptcy (Y/N) <u>Elaboration:-</u> Specifies whether the reference entity has been dissolved or has become insolvent (ProtectionTermEventValue(40193)=Y), or not (ProtectionTermEventValue(40193)=N). It also covers events that may be a precursor to insolvency such as instigation of bankruptcy or insolvency proceedings. Sovereign trades are not subject to Bankruptcy as "technically" a Sovereign cannot become bankrupt. ISDA 2003 Term: Bankruptcy. <u>Omit Event Value:</u> SymbolicName [Bankruptcy]</p> <p><u>FAILTOPAY - FailureToPay</u> – Failure to pay (Y/N) <u>Elaboration:-</u> This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregate amount of not less than the payment requirement on one or more obligations (e.g. a missed coupon payment). ISDA 2003 Term: Failure to Pay. If a threshold amount is specified use ProtectionTermEventValue(40193) for amount and ProtectionTermEventCurrency(40194) for currency. If a grace period extension is specified use ProtectionTermEventPeriod(40195) for grace period multiplier, ProtectionTermEventUnit(40196) for grace period unit and</p>		
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				<p><u>ProtectionTermEventDayType(40197)</u> for grace period day type. <u>SymbolicName [FailureToPay]</u></p> <p><u>FAILTOPAYPRIN - FailureToPayPrincipal</u> —Failure to pay principa (Y/N): <u>Elaboration: When</u> <u>ProtectionTermEventValue(40193)</u> =Y, this corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. ISDA 2003 Term: Failure to Pay Principal. <u>Omit EventValue.</u> <u>SymbolicName [FailureToPayPrincipal]</u></p> <p><u>FAILTOPAYINT - FailureToPayInterest</u> Failure to pay interest (Y/N): <u>Elaboration: When</u> <u>ProtectionTermEventValue(40193)</u> =Y corresponds to the failure by the Reference Entity to pay an expected interest amount or the payment of an actual interest amount that is less than the expected interest amount. ISDA 2003 Term: Failure to Pay Interest. <u>Omit EventValue.</u> <u>SymbolicName [FailureToPayInterest]</u></p> <p><u>DFLT - Default</u>—Obligation default (Y/N): <u>Elaboration: When</u> <u>ProtectionTermEventValue(40913)</u> =Y One or more of the obligations have become capable of being declared due and payable before they would otherwise have</p>	
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				<p>been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay. ISDA 2003 Term: Obligation Default. Omit Event Value.</p> <p><u>SymbolicName [Default]</u></p> <p><u>ACCEL - Acceleration—Obligation</u> acceleration (Y/N): <u>Elaboration: When</u> <u>ProtectionTermEventValue(40193)</u> =Y One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay (preferred by the market over Obligation Default, because more definitive and encompasses the definition of Obligation Default - this is more favorable to the Seller). Subject to the default requirement amount. ISDA 2003 Term: Obligation Acceleration. Omit Event Value.</p> <p><u>SymbolicName [Acceleration]</u></p> <p><u>MORTRM - Moratorium—Repudiation</u> moratorium (Y/N): <u>Elaboration: When</u> <u>ProtectionTermEventValue(40193)</u> =Y If the reference entity, or a governmental authority, either refuses to recognise or challenges</p>	
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				<p>the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing payments on one or more of the obligations of the reference entity. Subject to the default requirement amount. ISDA 2003 Term: Repudiation/Moratorium. Omit EventValue: <u>SymbolicName [RepudiationMoratorium]</u></p> <p><u>RESTRUCT - Restructuring</u> Restructuring type- <u>Elaboration:</u> Specifies the type of restructuring that is applicable. <u>protectionTermEventValue(40193)</u> takes one of the following values -# String</p> <p><u>FR (Full Restructuring)</u>, <u>MR (Modified Restructuring)</u>, <u>MM (Modified Restructuring)</u>, <u>XR (No restructuring specified).</u> ISDA 2003 Term: <u>Restructuring.</u></p> <p>If multiple holding obligation or multiple credit event notices applies append the <u>ProtectionTermEventQualifierGrp</u> repeating group component. <u>SymbolicName [restructuring]</u></p> <p><u>RTGDNGRD - RatingsDowngrade</u> Distressed ratings downgrade (Y/N)- <u>Elaboration:</u> When</p>		
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				<p><u>ProtectionTermEventValue(40193)</u> =Y this indicates Results from the fact that the rating of the reference obligation is downgraded to a distressed rating level. From a usage standpoint, this credit event is typically not applicable in case of RMBS trades. ISDA 2006 PAUG Template Term: Distressed Ratings Downgrade. Omit EventValue. SymbolicName: [DistressedRatingsDowngrade]</p> <p><u>MATEXTSN - MaturityExtension</u> Maturity extension (Y/N): Elaboration: When <u>ProtectionTermEventType(40193)</u> =Y this indicates Results from the fact that the underlyer fails to make principal payments as expected. ISDA 2005 PAUG Template Term: Maturity Extension. Omit EventValue. SymbolicName: [MaturityExtension]</p> <p><u>WRTDN - Writedown</u>—Writedown (Y/N): Elaboration: When <u>ProtectionTermEventType(40193)</u> =Y this indicates Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation. ISDA 2006 PAUG Template Term: Writedown. Omit EventValue. SymbolicName: [Writedown]</p>	
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			<p><u>IMPWRTDN ImpliedWritedown—Implied writedown (Y/N):</u> <u>Elaboration: When</u> <u>ProtectionTermEventType(40193) =Y this indicates Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation. ISDA 2006 PAUG Template Term: Implied Writedown.OmitEventValue.</u> <u>SymbolicName: [ImpliedWritedown]</u></p> <p><u>DFLTREQ - DefaultRequirement—Default requirement amount:</u> <u>Elaboration: In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis across all Obligations of the Reference Entity. Used to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Default Requirement. ProtectionTermEventValue(40193) is the amount and Amt. ProtectionTermEventCurrency(40194) is the currency of the amount.</u> <u>SymbolicName: [DefaultRequirement]</u></p> <p><u>FAILTOPAYFRPRINFailureToPayFRPrin</u></p>		
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				<p>Principal— Failure to pay floating amount principal(Y/N)</p> <p><u>Elaboration:- When</u> ProtectionTermEventType(40193)=Y this corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. This element contains the ISDA terms relating to the floating rate payment events and the implied additional fixed payments, applicable to the credit derivatives transactions on mortgage-backed securities with pay-as-you-go or physical settlement. A floating rate payment event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. ISDA 2003 Term: Failure to Pay Principal. Omit EventValue.</p> <p><u>SymbolicName:</u> [FailureToPayFRPrincipal]</p> <p><u>FRINTSHRTFRInterestShortfall – Floating rate interest shortfall</u> <u>Elaboration:- Value</u> Specifies the nature of the interest Shortfall cap (i.e. Fixed cCap or vVariable cCap) in the case where it is applicable. ISDA 2003 Term: Interest Shortfall Cap. ProtectionTermEventValue(40193) <u>takes: int</u></p>	
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				<p>0 = Fixed Cap 1 = Variable Cap To specify compounding includeappend ProtectionTermEventQualifier(40200)r=C (Compounding). To identify the rate source in the case of a variable cap give the full name of the rate source in ProtectionTermEventRateSource(40198), e.g. USD-LIBOR-BBA. SymbolicName: [FRInterestShortfall]</p> <p>FRWRTDNFRW – Floating rate writedown (Y/N): Elaboration: When ProtectionTermEventType(40193) =Y this indicates Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation. ISDA 2003 Term: Floating Rate Writedown Omit EventValue. SymbolicName: [FRWritedown]</p> <p>FRWACCAP – Floating rate WAC cap interest provision (Y/N): Elaboration: When ProtectionTermEventType(40193) =Y this indicates Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation. ISDA 2006 PAUG Template Term: WAC Cap Interest Provision. Omit</p>	
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				<p><u>EventValue:</u> <u>SymbolicName: [FRWACCap]</u></p> <p><u>FRSTEPUPFRStepup</u> – Floating rate stepup provision (Y/N): <u>Elaboration:</u> As specified by the ISDA Standard Terms Supplement for use with trades on mortgage-backed securities. The presence of the element with value set to 'true' signifies that the provision is applicable. If applicable, the applicable step-up terms are specified as part of that ISDA Standard Terms Supplement. From a usage standpoint, this provision is typically applicable in the case of RMBS and not applicable in case of CMBS trades. <u>ISDA 2006 PAUG Template Term: Step Up Provision</u> <u>Omit EventValue:</u> <u>SymbolicName: [FRStepUpProvision]</u></p> <p><u>FRINTSHRTREIMFRInterestShortfallReimbursement</u> – Floating rate interest shortfall reimbursement (Y/N): <u>Elaboration:</u> <u>When</u> <u>ProtectionTermEventType(40193) =Y</u> this corresponds to the payment by or on behalf of the Issuer of an actual interest amount in respect to the reference obligation that is greater than the expected interest amount. <u>ISDA 2003 Term: Interest Shortfall Reimbursement.</u> <u>Omit EventValue:</u> <u>SymbolicName:</u> <u>[FRInterestShortfallReimbursement]</u></p>	
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				<p><u>FRPRINSHRTREIM</u> FRPrincipalShortfallReimbuseme nt – Floating rate principal shortfall reimbursement (Y/N): <u>Elaboration: When</u> ProtectionTermEventType(40193) =Y this € corresponds to the payment by or on behalf of the Issuer of an actual principal amount in respect to the reference obligation that is greater than the expected principal amount. ISDA 2003 Term: Principal Shortfall Reimbursement. Omit Event Value. <u>SymbolicName:</u> [FRPrincipalShortfallReimbuseme nt]</p> <p><u>FRWRTDNREIM</u> FRWritedownReimburse ment – Floating rate writedown reimbursement (Y/N): <u>Elaboration: When</u> ProtectionTermEventType(40193) =Y this € corresponds to the payment by or on behalf of the issuer of an amount in respect to the reference obligation in reduction of the prior writedowns. ISDA 2003 Term: Writedown Reimbursement. Omit Event Value. <u>SymbolicName:</u> [FRWriteDownReimbursement]</p>		
40193 td	ProtectionTermEventValue	NEW		<p>Protection term event value appropriate to ProtectionTermEvenType(40192). See http://www.fixprotocol.org/codelists#Protec tion_Term_Event_Types for applicable event type values. Value of credit event, if applicable. See</p>	Val	Add to ProtectionTermEventGrp

				<u>ProtectionTermEventType(40192)</u> for appropriate usage.		
<u>40194</u> <u>tbd</u>	<u>ProtectionTermEventCurrency</u>	<u>NEW</u>	<u>Currency</u>	Applicable currency if <u>ProtectionTermEventValue(40193)</u> is an amount. Uses ISO 4217 currency codes.	<u>Ccy</u>	Add to <u>ProtectionTermEventGrp</u>
<u>40195</u> <u>tbd</u>	<u>ProtectionTermEventPeriod</u>	<u>NEW</u>	<u>int</u>	Time unit multiplier <u>Period</u> for protection term events that specify a period and unit, e.g. FTP grace period.	<u>Period</u>	Add to <u>ProtectionTermEventGrp</u>
<u>40196</u> <u>tbd</u>	<u>ProtectionTermEventUnit</u>	<u>NEW</u>	<u>String</u>	Time <u>Unit</u> associated with protection term for events that specify a period and unit, e.g. FTP grace period. Values: D = Day Wk = Week Mo = Month Yr = Year	<u>Unit</u>	Add to <u>ProtectionTermEventGrp</u>
<u>40197</u> <u>tbd</u>	<u>ProtectionTermEventDayType</u>	<u>NEW</u>	<u>int</u>	Day type for events that specify a period and unit, e.g. FTP grace period. Values: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day	<u>DayTyp</u>	Add to <u>ProtectionTermEventGrp</u>
<u>40198</u> <u>tbd</u>	<u>ProtectionTermEventRateSource</u>	<u>NEW</u>	<u>String</u>	Rate source for events that specify a rate source, e.g. Floating rate einterest shortfall.	<u>RtSrc</u>	Add to <u>ProtectionTermEventGrp</u>
<u>40199</u> <u>tbd</u>	<u>NoProtectionTermEventQualifiers</u>	<u>NEW</u>	<u>NumInGroup</u>	Number of qualifiers in the repeating group.	<u>—</u>	Add to <u>ProtectionTermEventQualifierGrp</u>
<u>40200</u> <u>tbd</u>	<u>ProtectionTermEventQualifier</u>	<u>NEW</u>	<u>char</u>	<u>Protection term eEvent</u> qualifier. Used to further qualify <u>ProtectionTermEventType(40192)</u> . Values: H = [Restructuring] Multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited	<u>QualVal</u>	Add to <u>ProtectionTermEventQualifierGrp</u>

				<p>to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.</p> <p>E = [Restructuring] Multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.</p> <p>C = [Floating rate interest shortfall] Indicates compounding.</p>		
40201 tbd	NoProtectionTermObligations	NEW	NumInGroup	Number of obligations in the repeating group.	—	Add to ProtTermObligationGrp
40202 tbd	ProtectionTermObligationType	NEW	String	<p>The type of protection term obligation. For credit default swap, this indicates the type of delivery obligation applicable to the protection terms for physical settlement. See http://www.fixprotocol.org/codelists#ProtectionTermObligationTypes for code list of applicable obligation types.</p> <p>(the following values proposed by the submitter can be found at the code list link above)</p> <p>Category – The underlying obligations category of the reference entity on which you are buying or selling</p>	Typ	Add to ProtectionTermObligationGrp

				<p>protection. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Used to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category. Obligation Value: int</p> <p>0 = Payment 1 = Borrowed money 2 = Reference obligations only 3 = Bond 4 = Loan 5 = Bond or Loan</p> <p>CATGRY - Category of obligation reference entity (Elaboration: The underlying obligations category of the reference entity on which you are buying or selling protection - valid values: 0 = Payment; 1 = Borrowed money; 2 = Reference obligations only; 3 = Bond; 4 = Loan; 5 = Bond or loan. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Used to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category.)</p> <p>Symbolic name : [Category]</p>		
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				<p>NotSubordinated — Not subordinated. An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated. Omit ObligationValue.</p> <p><u>NOTSUBORD</u> - Not a subordinated obligation (Y/N)</p> <p><u>Elaboration:</u> When specified as "Y" this means obligation is not subordinated, and ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated.</p> <p><u>Symbolic name:</u> [NotSubordinated]</p>		
				<p>Currency — The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency. Multiple instances supported. ObligationValue: Currency.</p> <p><u>CCY</u> - Payable currency</p> <p><u>(Elaboration:</u> The currency or currencies in which an obligation or deliverable</p>		

				<p>obligation must be payable in. Multiple ISO currency codes supported separated by space. ISDA 2003 Term: Specified Currency).)</p> <p>SymbolicName: [PayableCcy]</p> <p>NotSovereignLender Not sovereign lender. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender. Omit ObligationValue.</p> <p>NOTSOVLNDR - Not sovereign lender (Y/N)</p> <p>Elaboration: When specified as "Y" this means obligation that is not primarily (majority) owed to a Sovereign or Supranation Organization. ISDA 2003 Term: Not Sovereign Lender.</p> <p>SymbolicName: [NotSovereignLender]</p> <p>NotDomesticCurrency Not domestic currency. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency. Omit ObligationValue.</p>		
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				<p>NOTDOMCCY - Not domestic currency (Y/N) Elaboration: When specified as "Y" this means obligation is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency. SymbolicName: [NotDomesticCcy]</p> <p>NotDomesticLaw - Not domestic law. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law. Omit ObligationValue.</p> <p>NOTDOMLAW - Not domestic law (Y/N) Elaboration: When specified as "Y" this means obligation is not subject to the laws or laws of the jurisdiction of the reference entity. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the</p>		
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				<p>laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law. SymbolicName: [NotDomesticLaw]</p> <p>Listed — Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed. Omit ObligationValue. LISTED - Listed (Y/N) (Elaboration: Indicates whether (Y) or not (N) the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed.) SymbolicName: [Listed]</p> <p>NotDomesticIssuance — Not domestic issuance. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance. Omit ObligationValue. NOTDOMISS - Not domestic issuance (Y/N) Elaboration: When specified as "Y" this means obligation is not intended for sale primarily in the domestic market. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies</p>		
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				<p>that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance.</p> <p>SymbolicName: [NotDomesticIssuance]</p> <p>FullFaithAndCredit – Full faith and credit obligation liability. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability. Omit ObligationValue.</p> <p>FULLFTHCRD - Full faith and credit obligation liability (Y/N)</p> <p>Elaboration: Specifies whether obligation is a full faith and credit obligation liability (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability.</p> <p>SymbolicName: [FullFaithCredit]</p> <p>GeneralFund – General fund obligation liability. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability. Omit ObligationValue.</p> <p>GENFUND - General fund obligation liability (Y/N)</p> <p>Elaboration: Specifies whether obligation has a general fund liability (Y) or</p>	
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				<p>not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability. SymbolicName: [GeneralFund]</p> <p>Revenue Revenue obligation liability. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability. Omit ObligationValue.</p> <p>REVENUE - Revenue obligation liability (Y/N) Elaboration: Specifies whether obligation has revenue liabilities (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability. SymbolicName: [Revenue]</p> <p>NotContingent In essence Not Contingent means the repayment of principal cannot be dependant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent.</p>	
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				<p>OmitObligationValue <u>NOTCNTGNT - Not contingent (Y/N)</u> <u>Elaboration: When specified as "Y" this means the repayment of principal cannot be dependent on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule).</u> <u>ISDA 2003 Term: Not Contingent.</u> <u>SymbolicName: [NotContingent]</u></p> <p>Excluded - Excluded obligations - <u>A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations. Multiple instances supported.</u> <u>ObligationValue: String.</u></p> <p><u>EXCLUDED - Excluded obligations</u> <u>Elaboration: Specifies any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations.</u> <u>SymbolicName: [ExcludedObligations]</u></p> <p>OtherReferenceEntity - Other reference entity obligations .This</p>	
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				<p>element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity. Multiple instances supported. ObligationValue: String.</p> <p><u>OTRREFENTY - Other reference entity obligations</u> <u>Elaboration: Specify any other obligations of a reference entity in both obligations and deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Other Obligations of a Reference Entity.</u> <u>SymbolicName:</u> <u>[OtherRefEntityObligation]</u></p> <p>DesignatedLienPriority Designated lien priority. Applies to Loan CDS, to indicate what lien level is appropriate for a deliverable obligation. Applies to European Loan CDS, to indicate the Ranking of the obligation. Example: a 2nd lien Loan CDS would imply that the deliverable obligations are 1st or 2nd lien loans. ObligationValue: int. 0 = Unknown 1 = First 2 = Second 3 = Third</p> <p><u>LIENPRI - Designated lien priority.</u> <u>Elaboration: Applies to Loan CDS, to indicate what lien level is</u></p>		
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				<p>appropriate for a deliverable obligation. Applies to European Loan CDS, to indicate the Ranking of the obligation. Example: a 2nd lien Loan CDS would imply that the deliverable obligations are 1st or 2nd lien loans. Valid values: 0 = Unknown; 1 = First; 2 = Second; 3 = Third. . ISDA 2010 LCDS Term.</p> <p>SymbolicName: [DesignatedLienPriority]</p> <p>CashOnly Cash settlement only. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Cash Settlement Only. Omit ObligationValue.</p> <p>CASH - Cash settlement only (Y/N) Elaboration: Specifies whether the settlement of the obligation is cash only (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Cash Settlement Only.</p> <p>SymbolicName: [CashOnly]</p> <p>DeliveryOfCommitments Delivery of commitments. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard</p>	
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				<p>Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Delivery of Commitments. Omit Obligation Value.</p> <p>DLVYCOMMTS - Delivery of commitments (Y/N)</p> <p>Elaboration: Specifies whether the delivery of commitments is applicable (Y) or not (N) in the relevant Confirmation. When specified as "Y" or if no election is made in such Confirmation, if the Deliverable Obligation is a credit facility with a commitment, Buyer must specify in the Notice of Physical Settlement the amount of the commitment (drawn and undrawn) which it will Deliver, but it is acknowledged that the drawn and undrawn portions thereof may alter prior to Delivery. When specified as "N", if the Deliverable Obligation is a credit facility with a commitment, Buyer may not specify an undrawn commitment in the Notice of Physical Settlement, provided that Buyer may specify in the Notice of Physical Settlement an amount of drawn commitment of a partially drawn commitment if the drawn portion can be separated from the relevant undrawn portion and Buyer is able to Deliver the drawn portion only. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS</p>		
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				<p><u>Transactions on Leveraged Loans.</u> <u>ISDA 2003 Term: Delivery of</u> <u>Commitments. 2007 ISDA CDS on</u> <u>Leveraged Loans Terms.</u></p> <p><u>SymbolicName:</u> <u>[DeliveryOfCommitments]</u></p> <p>Continuity— Continuity. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Continuity. Omit ObligationValue.</p> <p><u>CONTINUITY – Continuity (Y/N)</u> <u>Elaboration: Specifies whether continuity is applicable (Y) or not (N) in the relevant Confirmation. When specified as "Y" (or if no election is made), all the funded portion of the Reference Obligations are redeemed, repaid or otherwise discharged in full (and no commitments attributable to the Reference Obligations are available for utilisation under the Reference Credit Agreement) and either (a) the Calculation Agent makes a determination that no Substitute Reference Obligation will be identified, or (b) the Substitute Reference Obligation Long-Stop Date occurs and no Substitute Reference Obligation has been identified, such day shall be the Scheduled Termination Date and on that date, the Notional Amount shall be reduced to zero.</u></p>		
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				<p>When specified as "N" and all the funded portion of the Reference Obligations are redeemed, repaid or otherwise discharged in full (and no commitments attributable to the Reference Obligations are available for utilisation under the Reference Credit Agreement), then the latest date on which all the Reference Obligations are so redeemed, repaid or otherwise discharged in full (or the commitments attributable to the Reference Obligations cease to be available for utilisation under the Reference Credit Agreement) (as identified by the Calculation Agent following a request by either Buyer or Seller) shall be the Scheduled Termination Date and on that date, the Notional Amount shall be reduced to zero. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Continuity. 2007 ISDA CDS on Leveraged Loans Terms.</p> <p>SymbolicName: [Continuity]</p>		
40203 ibd	ProtectionTermObligationValue	NEW	String	<p>Value of Protection term obligation value appropriate to, if applicable. See ProtectionTermObligationType(40202) for appropriate usage. See http://www.fixprotocol.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.</p>	Val	Add to ProtectionTermObligation Grp
40204	NoPhysicalSettlTerms	NEW	NumInGr	Number of entries in the repeating group.	--	Add to

tbd			oup			PhysicalSettlTermGrp
40205 tbd	PhysicalSettlCurrency	NEW	Currency	Specifies the currency of physical settlement. Uses ISO 4217 currency codes.	Ccy	Add to PhysicalSettlTermGrp
40206 tbd	PhysicalSettlBusinessDays	NEW	int	A The number of business days used in the determination of physical settlement. Its precise meaning is dependent on the context in which this element is used. ISDA 2003 Term: Business Day.	BizDays	Add to PhysicalSettlTermGrp
40207 tbd	PhysicalSettlMaximumBusinessDays	NEW	int	A maximum number of business days. Its precise meaning is dependent on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.	MaxBizDays	Add to PhysicalSettlTermGrp
40208 tbd	PhysicalSettlTermXID	NEW	XID	Name referenced from UnderlyingSettlementTermXIDRef(413152002).	XID	Add to PhysicalSettlTermGrp
40209 tbd	NoPhysicalSettlDeliverableObligations	NEW	NumInGroup	Number of entries in the repeating group.	--	Add to PhysicalSettlDeliverableObligationGrp
40210 tbd	PhysicalSettlDeliverableObligationType	NEW	String	<p>———— The type of physical settlement delivery obligation. For credit default swap, this indicates Specifies the type of deliverable obligation applicable for physical settlement. See http://www.fixprotocol.org/codelists#Deliverable_Obligation_Types for code list for applicable deliverable obligation types.</p> <p><i>(the following values proposed by the submitter can be found at the code list link above)</i></p> <p>———— AccruedInterest Indicates whether accrued interest is included (present) or not (omitted). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical</p>	Typ	Add to PhysicalSettlDeliverableObligationGrp

				<p>settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest. Omit Obligation Value.</p> <p>ACRDINT - Indicates whether accrued interest is included or not included (Y/N).</p> <p>(Elaboration: Indicates whether accrued interest is included (Y) or not (N). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest.)</p> <p>Symbolic name: [AccruedInterest]</p> <p>Category— The underlying obligations category of the reference entity on which you are buying or selling protection. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Used to represent a class or type of securities which apply. ISDA 2003 Term: Obligation</p>		
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				<p>Category/Deliverable Obligation Category. ObligationValue: int 0 = Payment 1 = Borrowed money 2 = Reference obligations only 3 = Bond 4 = Loan 5 = Bond or Loan CATGRY - Category of obligation reference entity. (Elaboration: The underlying obligations category of the reference entity on which you are buying or selling protection - valid values: 0 = Payment; 1 = Borrowed money; 2 = Reference obligations only; 3 = Bond; 4 = Loan; 5 = Bond or loan. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Used to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category.) SymbolicName : [Category]</p> <p>NotSubordinated — Not subordinated. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity</p>		
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				<p>that are senior. ISDA 2003 Term: Not Subordinated. Omit ObligationValue.</p> <p><u>NOTSUBORD - Not a subordinated obligation (Y/N).</u></p> <p><u>Elaboration: When specified as "Y" this means obligation is not subordinated, and ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated.</u></p> <p><u>SymbolicName: [NotSubordinated]</u></p> <p>Currency - The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency. Multiple instances supported. ObligationValue: Currency or currencies separated by space.</p> <p><u>CCY - Payable currency.</u></p> <p><u>(Elaboration: The currency or currencies in which an obligation or deliverable obligation must be payable in. Multiple ISO currency codes supported separated by space. ISDA 2003 Term: Specified Currency.)</u></p> <p><u>SymbolicName: [PayableCcy]</u></p> <p>NotSovereignLender - Not sovereign lender. Any obligation that is not primarily (majority)</p>	
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				<p>owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender. Omit Obligation Value.</p> <p>NOTSOVLNDR - Not sovereign lender (Y/N).</p> <p>Elaboration: When specified as "Y" this means obligation that is not primarily (majority) owed to a Sovereign or Supranation Organization. ISDA 2003 Term: Not Sovereign Lender.</p> <p>SymbolicName: [NotSovereignLender]</p> <p>NotDomesticCurrency - Not domestic currency. An obligation and deliverable obligation characteristic. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency. Omit Obligation Value.</p> <p>NOTDOMCCY - Not domestic currency (Y/N).</p> <p>Elaboration: When specified as "Y" this means obligation is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the</p>	
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				<p>currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency. SymbolicName: [NotDomesticCcy]</p> <p>NotDomesticLaw - Not domestic law. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law. Omit ObligationValue. NOTDOMLAW - Not domestic law (Y/N) Elaboration: When specified as "Y" this means obligation is not subject to the laws or laws of the jurisdiction of the reference entity. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law. SymbolicName: [NotDomesticLaw]</p> <p>Listed - Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on</p>	
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				<p>an exchange. ISDA 2003 Term: Listed. Omit ObligationValue.</p> <p>LISTED - Listed (Y/N) (Elaboration: Indicates whether (Y) or not (N) the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed.) SymbolicName: [Listed]</p> <p>NotContingent - In essence Not Contingent means the repayment of principal cannot be dependeant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent. Omit ObligationValue. NOTCNTGNT - Not contingent (Y/N) Elaboration: When specified as "Y" this means the repayment of principal cannot be dependent on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent. SymbolicName: [NotContingent]</p> <p>NotDomesticIssuance - Not domestic issuance. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of</p>	
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				<p>the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance. Omit ObligationValue.</p> <p>NOTDOMISS - Not domestic issuance (Y/N).</p> <p>Elaboration: "Y" means obligation is not intended for sale primarily in the domestic market. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance.</p> <p>SymbolicName: [NotDomesticIssuance]</p> <hr/> <p>AssignablesLoan - Assignable loan. Loan that is freely assignable to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent of the applicable borrower if a Reference Entity is guaranteeing the loan) or any agent. ISDA 2003 Term: Assignable Loan. Omit ObligationValue.</p> <p>ASGNLOAN - Assignable loan (Y/N)</p> <p>Elaboration: Indicates whether the loan is freely assignable (Y) or not (N) to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent</p>		
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				<p>of the applicable borrower if a Reference Entity is guaranteeing the loan) or any agent. ISDA 2003 Term: Assignable Loan.)</p> <p>SymbolicName: [AssignableLoan]</p> <p>AssignableLoanPCS Assignable loan partial cash settlement. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement</p>		
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				<p>Date, the participation can be cash settled rather than physically delivered. Omit Obligation Value.</p> <p><u>ASGNLOANPCS - Assignable loan partial cash settlement (Y/N).</u></p> <p><u>Elaboration: Indicates whether 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.</u></p> <p><u>2003 ISDA Credit Definitions.</u></p>		
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				<p><u>SymbolicName: [AssignableLoanPCS]</u></p> <p>ConsentRequiredLoan - Consent required loan. A loan that is capable of being assigned with the consent of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan. Omit ObligationValue.</p> <p><u>CONSTREQLN - Consent required loan (Y/N)</u></p> <p><u>Elaboration: Indicates whether a loan that is capable of being assigned with the consent (Y), or not (N), of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan.</u></p> <p><u>SymbolicName: [ConsentReqLoan]</u></p> <p>ConsentRequiredLoanPCS - Consent required loan partial cash settlement. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent</p>		
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				<p>Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. Omit Obligation Value.</p> <p><u>CONSTREQLNPCS - Consent required loan partial cash settlement (Y/N).</u></p> <p><u>Elaboration: Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent</u></p>		
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				<p>Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. 2003 ISDA Credit Definitions.</p> <p>SymbolicName: [ConsentReqLoanPCS]</p> <p>DirectLoanParticipation—Direct loan participation. A loan with a participation agreement whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation. Omit ObligationValue.</p> <p>DIRCTLNPART - Direct loan participation (Y/N)</p> <p>Elaboration: Specifies whether a loan has a participation agreement (Y), or not (N), whereby the buyer is capable of creating, or procuring the creation of, a contractual right in</p>		
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				<p>favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation. SymbolicName: [DirectLoanParticipation]</p> <p>DirectLoanParticipationPCS Direct loan participation partial cash settlement. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any</p>		
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				<p>Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. Omit Obligation Value.</p> <p>DIRCTLNPARTPCS - Direct loan participation partial cash settlement (Y/N)</p> <p>Elaboration: Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable,</p>		
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				<p>but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.</p> <p><u>SymbolicName:</u> [DirectLoanParticipationPCS]</p> <p>DirectLoanParticipationQPS Direct loan participation qualifying participation seller. If Direct Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller. ObligationValue: String.</p> <p><u>DIRCTLNPARTOPS - Direct loan participation qualifying participation seller.</u></p> <p><u>Elaboration: If Direct Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller.</u></p> <p><u>SymbolicName:</u> [DirectLoanParticipationQPS]</p> <p>Transferable Transferable. An obligation that is transferable to institutional investors without any contractual, statutory or regulatory</p>	
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				<p>restrictions. ISDA 2003 Term: Transferable. Omit ObligationValue.</p> <p><u>TRANS - Transferable (Y/N)</u> <u>Elaboration: Indicates whether an obligation is transferable (Y), or not (N), to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable</u> <u>SymbolicName: [Transferable]</u></p> <p>MaximumMaturityPeriod - Maximum maturity period. An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. ISDA 2003 Term: Maximum Maturity. ObligationValue: int.</p> <p><u>MAXMAT - Maximum maturity (e.g. "3W", "3M").</u> <u>Elaboration: An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. Expressed as day (D), week (W), month (M) or year (Y) unit period. E.g. "3 weeks" is expressed as "3W" in PhysicalSettlDeliverableObligation Value(40211).</u> <u>SymbolicName: [MaximumMaturity]</u></p> <p>MaximumMaturityUnit - Maximum maturity unit. Unit of MXMTPD. ObligationValue: String.</p> <p>D = Day Wk = Week</p>		
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				<p>Mo = Month Yr = Year (this value is removed as it is combined into MAXMAT)</p> <p>AcceleratedOrMatured — Accelerated or matured. An obligation at time of default is due to mature and due to be repaid, or as a result of downgrade/bankruptcy is due to be repaid as a result of an acceleration clause. ISDA 2003 Term: Accelerated or Matured. Omit ObligationValue.</p> <p>ACLRDMATRD - Obligation to be repaid upon default (Y/N) Elaboration: When set to "Y", this specifies the obligation is to be repaid when the obligation is about to mature at the time of default, or repaid as a result of an acceleration clause in the event there is a default. A "default" may be an event such as a credit rating downgrade or bankruptcy. ISDA 2003 Term: Accelerated or Matured. SymbolicName: [AcceleratedOrMatured]</p> <p>NotBearer - Any obligation that is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer. Omit ObligationValue.</p> <p>NOTBEARER - Not bearer (Y/N) Elaboration: "Y" means obligation is not a bearer instrument. This applies to</p>		
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				<p><u>Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds.</u> <u>ISDA 2003 Term: Not Bearer.</u> <u>SymbolicName: [NotBearer]</u></p> <p>FullFaithAndCredit— Full faith and credit obligation liability. An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability. Omit ObligationValue.</p> <p><u>FULLFTHCRD - Full faith and credit obligation liability (Y/N)</u> <u>Elaboration: Specifies whether obligation is a full faith and credit obligation liability (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability.</u> <u>SymbolicName: [FullFaithCredit]</u></p> <p>GeneralFund— General fund obligation liability. An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability. Omit</p>	
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				<p>ObligationValue. <u>GENFUND - General fund obligation liability (Y/N)</u> <u>Elaboration: Specifies whether obligation has a general fund liability (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability.</u> <u>SymbolicName: [GeneralFund]</u></p> <p>Revenue Revenue obligation liability. An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability. Omit ObligationValue. <u>REVENUE - Revenue obligation liability (Y/N)</u> <u>Elaboration: Specifies whether obligation has revenue liabilities (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability.</u> <u>SymbolicName: [Revenue]</u></p> <p>IndirectLoanParticipation Indirect Loan Participation. NOTE: Only applicable as a deliverable</p>	
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				<p>obligation under ISDA Credit 1999. Omit Obligation Value.</p> <p><u>INDIRLNPART - Indirect loan participation (Y/N)</u></p> <p><u>Elaboration: Specifies whether a loan has an indirect participation agreement (Y), or not (N), whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favor of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller.</u></p> <p><u>ISDA 1999 Term: Indirect Loan Participation.</u></p> <p><u>SymbolicName:</u> <u>{IndirectLoanParticipation}</u></p> <p>IndirectLoanParticipationPCS Indirect loan participation partial cash settlement. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable</p>	
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				<p>Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. Omit Obligation Value.</p> <p><u>INDIRLNPARTPCS - Indirect loan participation partial cash settlement (Y/N).</u></p> <p><u>Elaboration: Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent</u></p>		
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				<p>Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. 1999 ISDA Credit Definitions.</p> <p>SymbolicName: [IndirectLoanParticipationPCS]</p> <p>IndirectLoanParticipationQPS If Indirect Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free form. ISDA 2003 Term: Qualifying Participation Seller. ObligationValue: String.</p> <p>INDIRLNPARTQPS - Indirect loan participation qualifying participation seller.</p> <p>Elaboration: If Indirect Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. ISDA 2003 Term: Qualifying</p>		
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				<p><u>Participation Seller.</u> <u>SymbolicName:</u> <u>[IndirectLoanParticipationQPS]</u></p> <p>Excluded – Excluded obligations. A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations. Multiple instances supported. ObligationValue: String.</p> <p><u>EXCLUDED - Excluded obligations</u> <u>Elaboration: Specifies any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations.</u> <u>SymbolicName: [ExcludedObligations]</u></p> <p>OtherReferenceEntity – Other reference entity obligations. This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free form. ISDA 2003 Term: Other Obligations of a Reference Entity. Multiple instances supported. ObligationValue: String.</p> <p><u>OTRREFENTY - Other reference entity</u></p>		
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				<p>obligations.</p> <p><u>Elaboration: Specify any other obligations of a reference entity in both obligations and deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Other Obligations of a Reference Entity.</u></p> <p><u>SymbolicName: [OtherRefEntityObligation]</u></p> <p>Escrow — If this element is specified and set to 'true', indicates that physical settlement must take place through the use of an escrow agent. (For Canadian counterparties this is always "Not Applicable". ISDA 2003 Term: Escrow. Omit ObligationValue.</p> <p><u>ESCROW - Escrow (Y/N/NA)</u></p> <p><u>Elaboration: Specifies whether physical settlement must take place through the use of an escrow agent (Y) or not (N). For Canadian counterparties this is always "not applicable" (NA). ISDA 2003 Term: Escrow.</u></p> <p><u>SymbolicName: [Escrow]</u></p> <p>60BusinessDay — Sixty business day settlement cap. If this element is specified and set to 'true', for a transaction documented under the 2003 ISDA Credit Derivatives Definitions, has the effect of incorporating the language set forth below into the confirmation. The section references are to the 2003 ISDA Credit Derivatives</p>		
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				<p>Definitions. Notwithstanding Section 1.7 or any provisions of Sections 9.9 or 9.10 to the contrary, but without prejudice to Section 9.3 and (where applicable) Sections 9.4, 9.5 and 9.6, if the Termination Date has not occurred on or prior to the date that is 60 Business Days following the Physical Settlement Date, such 60th Business Day shall be deemed to be the Termination Date with respect to this Transaction except in relation to any portion of the Transaction (an "Affected Portion") in respect of which: (1) a valid notice of Buy-in Price has been delivered that is effective fewer than three Business Days prior to such 60th Business Day, in which case the Termination Date for that Affected Portion shall be the third Business Day following the date on which such notice is effective; or (2) Buyer has purchased but not Delivered Deliverable Obligations validly specified by Seller pursuant to Section 9.10(b), in which case the Termination Date for that Affected Portion shall be the tenth Business Day following the date on which Seller validly specified such Deliverable Obligations to Buyer. Omit Obligation Value.</p> <p><u>60BIZDAY - Sixty business days settlement to termination date limit (Y/N)</u></p> <p><u>Elaboration: When specified as "Y", for a transaction documented under the</u></p>		
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				<p>2003 ISDA Credit Derivatives Definitions, this has the effect of incorporating the language set forth below into the confirmation. The section references are to the 2003 ISDA Credit Derivatives Definitions. Notwithstanding Section 1.7 or any provisions of Sections 9.9 or 9.10 to the contrary, but without prejudice to Section 9.3 and (where applicable) Sections 9.4, 9.5 and 9.6, if the Termination Date has not occurred on or prior to the date that is 60 Business Days following the Physical Settlement Date, such 60th Business Day shall be deemed to be the Termination Date with respect to this Transaction except in relation to any portion of the Transaction (an "Affected Portion") in respect of which: (1) a valid notice of Buy-in Price has been delivered that is effective fewer than three Business Days prior to such 60th Business Day, in which case the Termination Date for that Affected Portion shall be the third Business Day following the date on which such notice is effective; or (2) Buyer has purchased but not Delivered Deliverable Obligations validly specified by Seller pursuant to Section 9.10(b), in which case the Termination Date for that Affected Portion shall be the tenth Business Day following the date on which Seller validly specified such</p>		
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				Deliverable Obligations to Buyer. 2005 ISDA Matrix Supplement. SymbolicName: [SixtyBizDays]		
40211 tbd	PhysicalSettlDeliverableObligationValue	NEW	String	The vValue of the pPhysical settlement delivery obligation value, -if applicable. Specified as applicable to the type in appropriate to PhysicalSettlDeliverableObligationType(40210). See http://www.fixprotocol.org/codelists#Deliverable_Obligation_Types for applicable obligation type values.	Val	Add to PhysicalSettlDeliverableObligationGrp
40212 tbd	NoPayments	NEW	NumInGroup	Number of additional settlement or bullet payments.	—	Add to PaymentGrp
40213 tbd	PaymentType	NEW	int Reserved100Plus	Type of payment. 0 = Brokerage 1 = Upfront fee 2 = Independent amount / collateral 3 = Principal exchange 4 = Novation / termination 5 = Early termination provision 6 = Cancelable provision 7 = Extendible provision 8 = Cap rate provision 9 = Floor rate provision 10 = Option premium 99 = Other 100+ reserved for bilaterally agreed values	Typ	Add to PaymentGrp
40214 tbd	PaymentPaySide	NEW	int	The sSide value of the party paying the payment. 1 = Buy 2 = Sell	PaySide	Add to PaymentGrp
40215 tbd	PaymentReceiveSide	NEW	int	The sSide value of the party receiving the payment. 1 = Buy 2 = Sell (Uses values from PaymentPaySide(40214))	RcvSide	Add to PaymentGrp
40216	PaymentCurrency	NEW	Currency	Specifies the currency in which	Ccy	Add to PaymentGrp

<u>tbd</u>				<u>PaymentAmount(40217tbd) and/or PaymentRate(tbd) is denominated. Uses ISO 4271 currency codes.Payment currency.</u>		
<u>40217</u>	<u>PaymentAmount</u>	<u>NEW</u>		<u>The total payment amount.</u>	<u>Amt</u>	<u>Add to PaymentGrp</u>
<u>40218</u> <u>tbd</u>	<u>PaymentPercentage</u>	<u>NEW</u>	<u>Boolean</u>	<u>If true payment amount is a percentage of notional rather than a fixed amount.</u>	<u>Pctg</u>	<u>Add to PaymentGrp</u>
<u>40218</u> <u>tbd</u>	<u>PaymentPrice</u>	<u>NEW</u>	<u>Price</u>	<u>The price determining the payment amount expressed in terms specified in PaymentPriceType(40919tbd) and expressed in market format.</u>	<u>Px</u>	<u>Add to PaymentGrp</u>
<u>40219</u> <u>tbd</u>	<u>PaymentDateUnadjusted</u>	<u>NEW</u>	<u>LocalMkt Date</u>	<u>The uUnadjusted pPayment date.</u>	<u>DtUnadj</u>	<u>Add to PaymentGrp</u>
<u>40220</u> <u>z tbd</u>	<u>PaymentBusinessDayConvention</u>	<u>NEW</u>	<u>int</u>	<u>The business day convention use to adjust the pPayment date adjustment Business Day Convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</u> <u>Values:</u> 0 = Not applicable 1 = None 2 = Following day 3 = Floating rate noteRN 4 = Modified -following day 5 = Preceding day 6 = Modified -preceding day 7 = Nearest day	<u>BizDayCnvtn</u>	<u>Add to PaymentGrp</u>
<u>40221</u> <u>tbd</u>	<u>PaymentBusinessCenters</u>	<u>NEW</u>	<u>MultiStringValueString</u>	<u>The business central calendar used to for date adjustment of the Ppayment date adjustment Business Centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</u>	<u>BizCtrs</u>	<u>Add to PaymentBusinessCenterGrp</u>
<u>40222</u> <u>tbd</u>	<u>PaymentDateAdjusted</u>	<u>NEW</u>	<u>LocalMkt Date</u>	<u>The aAdjusted pPayment date.</u>	<u>Dt</u>	<u>Add to PaymentGrp</u>
<u>40223</u>	<u>PaymentInitialPoints</u>	<u>NEW</u>	<u>Percentag</u>	<u>—————An optional element that contains</u>	<u>InitialPnts</u>	<u>Add to PaymentGrp</u>

tbd			e	the up front points expressed as a percentage of the notional. An initial Points value of 5% would be represented as 0.05. The initialPoints element is an alternative to marketFixedRate in quoting the traded level of a trade. When initialPoints is used, the traded level is the sum of fixedRate and initialPoints. The initialPoints is one of the items that are factored into the initialPayment calculation and is payable by the Buyer to the Seller. Note that InitialPoints and Market Fixed Rate may both be present in the same document when both implied values are desired.		
40224 tbd	PaymentDiscountFactor	NEW	float	The value representing the discount factor used to calculate the present value of the cash flow.	DiscFctr	Add to PaymentGrp
40225 tbd	PaymentPresentValueAmount	NEW	Amt	The amount representing the present value of the forecast payment.	PVAmt	Add to PaymentGrp
40226 tbd	PaymentPresentValueCurrency	NEW	Currency	Specifies the currency of the PaymentPresentValueAmount(40225) is denominated in. Uses ISO 4217 currency codes.	PVCcy	Add to PaymentGrp
40227 tbd	PaymentSettlStyle	NEW	int	Payment settlement style. 0 = Standard 1 = Net 2 = Standard and Net	SettlStyle	Add to PaymentGrp
40228 Tbd	PaymentSettlMethod	NEW	String	The mechanism by which settlement is to be made, e.g. CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS or DDA.	IMeth	Add to PaymentGrp
40228	LegPaymentStreamNonDeliverableSettlReferencePage	NEW	String	Identifies the reference "page" from the rate source. When LegPaymentStreamNonDeliverableSettlRateSource(40087) = 3 (ISDA Settlement Rate Option) this contains a value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See:	RefPg	Add to LegPaymentStreamNonDeliverableSettlRateSource

				http://www.fpml.org/coding-scheme/settlement-rate-option		
40229 tbd	PaymentText	NEW	String	Free form text to specify additional information or enumeration description when a standard value does not apply. Identifies the payment type when PaymentType(40213tbd) = 99 (Other).	Txt	Add to PaymentGrp
40230	NoPaymentSettls	NEW	NumInGroup	Number of additional settlements of additional or bullet payments.		Add to PaymentSettlGrp
40231 tbd	PaymentSettlAmount	NEW	Amt	The payment settlement amount.	Amt	Add to PaymentSettlGrp
40232 tbd	PaymentSettlCurrency	NEW	Currency	Specifies the currency of PaymentSettlAmount(40231) is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to PaymentSettlGrp
40233 tbd	NoPaymentSettlPartyIDs	NEW	NumInGroup	Number of parties identified in the additional settlement or bullet payment.	—	Add to PaymentSettlParties
40234 tbd	PaymentSettlPartyID	NEW	String	The payment settlement party identifier PartyID. Required if PaymentSettlPartyPartyIDSource is specified. Required if NoPaymentSettlPartyIDs > 0.	ID	Add to PaymentSettlParties
40235 tbd	PaymentSettlPartyIDSource	NEW	char	Identifies the Used to identify class or source of PaymentSettlPartyID(40234) value (e.g. BIC). (Uses values from PartyIDSource(447)) Required if PaymentSettlPartyID is specified. Required if NoPaymentSettlPartyIDs > 0.	Src	Add to PaymentSettlParties
40236 tbd	PaymentSettlPartyRole	NEW	int	Identifies the role of PaymentSettlPartyID(40234) (e.g. the beneficiary's bank or depository institution). Required if NoPaymentSettlPartyIDs > 0. Specifically: <tbd> = Correspondent bank <tbd> = Intermediary bank <tbd> = "Account with" bank	R	Add to PaymentSettlParties

				<p>32 = Beneficiary (Uses values from PartyRole(452))</p>		
40237 tbd	PaymentSettlPartyRoleQualifier	NEW	int	<p>Qualifies the value of PaymentSettlPartyRole(40236)tbd. (Uses values from PartyDetailRoleQualifier(1674))</p>	Qual	Add to PaymentSettlParties
40238 tbd	NoPaymentSettlPartySubIDs	NEW	NumInGroup	Number of sub-party IDs to be reported for the party.	—	Add to PaymentSettlSubParties
40239 tbd	PaymentSettlPartySubID	NEW	String	Party's sub-identifier, if applicable, for PaymentSettlPartyRole(40236) (e.g. Firm name for 1 = Firm). Required if NoPaymentSettlPartySubIDs > 0.	ID	Add to PaymentSettlPartysSubGrp Parties
40240 tbd	PaymentSettlPartySubIDType	NEW	int	<p>The type of PaymentSettlPartySubID(40239) valueSub-identifier. Required if NoPaymentSettlPartySubIDs > 0. 4000+ = Reserved and available for bilaterally agreed upon user defined values Specifically: 16 = BIC (Routing ID) 1 = Firm (name) 37 = Address Street 34 = Address City 35 = Address State/Province 38 = Address Country 36 = Address Postal Code 15 = Cash Account Number <tbd> = Reference Text (Uses values from PartySubID(803))</p>	Typ	<p>Add to PaymentSettlPartysSubGrp Parties Same values as PartySubIDType extended as noted below.</p>
40241 tbd	NoLegStreams	NEW	NumInGroup	Number of swap streams in the repeating group.	—	Add to LegStreamGrp
40242 tbd	LegStreamType	NEW	int	<p>Type of swap stream. 0 = Payment / cash settlement 1 = Physical delivery (Uses values from StreamType(40050))</p>	Typ	Add to LegStreamGrp

40243 tbd	LegStreamDescription	NEW	String	A short descriptive name given to the payment stream, e.g. CDS, Fixed, Float, Float2, GBP. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as a reference.	Desc	Add to LegStreamGrp
40244 tbd	LegStreamPaySide	NEW	int	The side value of the party paying the stream. 1 = Buy 2 = Sell (Uses values from PaymentPaySide(40214))	PaySide	Add to LegStreamGrp
40245 tbd	LegStreamReceiveSide	NEW	int	The side value of the party receiving the payment stream. 1 = Buy 2 = Sell (Uses value from PaymentPaySide(40214))	RcvSide	Add to LegStreamGrp
40246 tbd	LegStreamNotional	NEW	Amt	Notional, or initial notional value for the payment stream. The LegPaymentSchedule component should be used for specifying the steps.	Notl	Add to LegStreamGrp
40247 tbd	LegStreamCurrency	NEW	Currency	Specifies the currency the LegPaymentStreamNotional(40246tbd) is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to LegStreamGrp
40248 tbd	LegStreamText	NEW	String	Free form text to specify additional information or Overriding-enumeration description when a standard value does not apply.	Txt	Add to LegStreamGrp
40249 tbd	LegStreamEffectiveDateUnadjusted	NEW	LocalMkt Date	The unadjusted effective date for the payment.	∓DtUnadj	Add to LegStreamEffectiveDate
40250 tbd	LegStreamEffectiveDateBusinessDayConvention	NEW	int	The business day convention used for determining the to adjusted the instrument leg's stream's effective date or relative effective date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.	BizDayCnvtn	Add to LegStreamEffectiveDate

				<p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from <u>PaymentBusinessDayConvention</u>)(Uses values from <u>BusinessDayConvention(40921)</u>)</p>		
<u>40251</u> <u>tbid</u>	<u>LegStreamEffectiveDateBusinessCenters</u>	<u>NEW</u>	<u>MultiStringValueString</u>	<p>The business center(s) for determining calendar used to for the date adjustment of the ed-instrument leg's stream's effective date or relative effective date. One or more values can be specified, e.g. "GBLO USNY". Can be omitted if the value is the same as <u>PaymentStreamCalculationPeriodBusinessCenters(tbid)</u>. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	<u>BizCtrs</u>	Add to <u>LegStreamEffectiveDateBusinessCenterGrp</u>
<u>40252</u> <u>tbid</u>	<u>LegStreamEffectiveDateRelativeTo</u>	<u>NEW</u>	<u>IntReserved1000Plus</u>	<p><u>Specifies the anchor date when the effective date is relative to an anchor date.</u> See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the effective date is relative to an anchor date, this specifies the anchor date.</p> <p>0 = Trade date 1 = Settlement date</p> <p><u>Reserve1000+Plus</u> = Reserved for bilaterally agreed upon user defined values</p>	<u>Reltv</u>	Add to <u>LegStreamEffectiveDate</u>

				<i>(Uses values from StreamEffectiveDateRelativeTo(40910) - see that field for complete list of values)</i>		
40253 tbd	LegStreamEffectiveDateOffsetPeriod	NEW	int	Time unit multiplier for the relative effective date offset. If present LegPaymentStreamEffectiveDateOffsetUnit (tbd) must be specified.	OfstPeriod	Add to LegStreamEffectiveDate
40254 tbd	LegStreamEffectiveDateOffsetUnit	NEW	String	Time unit associated with the relative effective date offset. If present LegPaymentStreamEffectiveDateOffsetPeriod (tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>	OfstUnit	Add to LegStreamEffectiveDate
40255 tbd	LegStreamEffectiveDateOffsetDayType	NEW	int	The leg instrument's payment stream relative effective date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OfstDayTyp	Add to LegStreamEffectiveDate
40256 tbd	LegStreamEffectiveDateAdjusted	NEW	LocalMktDate	The aAdjusted effective date for the payment.	Dt	Add to LegStreamEffectiveDate
40257 tbd	LegStreamTerminationDateUnadjusted	NEW	LocalMktDate	The uUnadjusted Termination dDate.	DtUnadj	Add to LegStreamTerminationDate
40258 tbd	LegStreamTerminationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg's stream's Termination, or relative termination, date adjustment business day convention. Used only to	BizDayCnvt	Add to LegStreamTerminationDate

				<p>override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p>(Uses values from BusinessDayConvention(40921))</p>		
40259 ibd	LegStreamTerminationDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used to adjust the instrument leg's stream's for date adjustments of Termination, or relative termination, date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as LegPaymentStreamCalculationPeriodBusinessCenters.</p>	BizCtrs	Add to LegStreamTerminationDateBusinessCenterGrp
40260 ibd	LegStreamTerminationDateRelativeTo	NEW	IntReserved1000Plus	<p>Specifies the anchor date when the termination date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the termination date is relative to an anchor date, this specifies the anchor date.</p> <p>2 = Effective date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p>	Reltv	Add to LegStreamTerminationDate

				<i>(Uses values from <u>StreamEffectiveDateRelativeTo(40910)</u> - see that field for complete list of values)</i>		
<u>40261</u> <u>tbd</u>	LegStreamTerminationDateOffsetPeriod	NEW	int	The rRelative termination date offset period.	OfstPeriod	Add to LegStreamTerminationDate
<u>40262</u> <u>tbd</u>	LegStreamTerminationDateOffsetUnit	NEW	String	Time unit associated with the rRelative termination date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year <i>(Uses values from <u>PaymentStreamPaymentOffsetUnit(40760)</u>)</i>	OfstUnit	Add to LegStreamTerminationDate
<u>40263</u> <u>tbd</u>	LegStreamTerminationDateOffsetDayType	NEW	int	The rRelative termination date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day <i>(Uses values from <u>PaymentStreamPaymentOffsetDayType(40920)</u>)</i>	OfstDayTyp	Add to LegStreamTerminationDate
<u>40264</u> <u>tbd</u>	LegStreamTerminationDateAdjusted	NEW	LocalMkt Date	The aAdjusted termination date.	Dt	Add to LegStreamTerminationDate
<u>40265</u> <u>tbd</u>	LegStreamCalculationPeriodBusinessDayConvention	NEW	int	The business day convention used tofor the adjusted calculation periods. <i>Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</i> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN	BizDayCnvt	Add to LegStreamCalculationPeriodDates

				<p>4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from PaymentBusinessDayConvention) (Uses values from BusinessDayConvention(40921))</p>		
40266 ibd	LegStreamCalculationPeriodBusinessCenters	NEW	MultiStringValueString	<p>The business center(s) for the calendar used to for date adjustment of the instrument leg's stream calculation period. One or more values can be specified, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	BizCtrs	Add to LegStreamCalculationPeriodBusinessCenterGrpAdd to LegStreamCalculationPeriodDates
40267 ibd	LegStreamFirstPeriodStartDateUnadjusted	NEW	LocalMktDate	<p>The unadjusted first calculation period start date if before the effective date.</p>	FirstStartDtUnadj	Add to LegStreamCalculationPeriodDates
40268 ibd	LegStreamFirstPeriodStartDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust/determine the instrument leg's stream's first calculation period start date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from PaymentBusinessDayConvention)(Uses values from BusinessDayConvention(40921))</p>	FirstStartDtBizDayCnvtn	Add to LegStreamCalculationPeriodDates

40269 tbd	LegStreamFirstPeriodStartDateBusinessCenters	NEW	MultiString	The business center calendar is used to determine for date adjustment of the instrument leg's stream's first calculation period start date. One or more values can be specified, e.g. "GBLO-USNY". Can be omitted if the value is the same as LegPaymentStreamCalculationPeriodBusinessCenters(tbd). See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FirstStartDtBizCtrs	Add to LegStreamFirstPeriodStartDateBusinessCentersGrp LegStreamCalculationPeriodDates
40270 tbd	LegStreamFirstPeriodStartDateAdjusted	NEW	LocalMktDate	The adjusted first calculation period start date, if it is before the effective date.	FirstStartDt	Add to LegStreamCalculationPeriodDates
40271 tbd	LegStreamFirstRegularPeriodStartDateUnadjusted	NEW	LocalMktDate	The unadjusted first start date of the regular calculation period, if there is an initial stub period.	FirstReglrStartDtUnadj	Add to LegStreamCalculationPeriodDates
40272 tbd	LegStreamFirstCompoundingPeriodEndDateUnadjusted	NEW	LocalMktDate	The end of the initial compounding period.	FirstCmpndgEndDtUnadj	Add to LegStreamCalculationPeriodDates
40273 tbd	LegStreamLastRegularPeriodEndDateUnadjusted	NEW	LocalMktDate	The unadjusted last regular period end date if there is a final stub period.	LastReglrEndDtUnadj	Add to LegStreamCalculationPeriodDates
40274 tbd	LegStreamCalculationFrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which calculation period end dates occur. If present LegStreamCalculationFrequencyUnit(40275 tbd) must be specified.	FreqPeriod	Add to LegStreamCalculationPeriodDates
40275 tbd	LegStreamCalculationFrequencyUnit	NEW	String	Time unit associated with the frequency at which calculation period end dates occur. If present LegStreamCalculationFrequencyPeriod(40274 tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from	FreqUnit	Add to LegStreamCalculationPeriodDates

40276 tbd	LegStreamCalculationRollConvention	NEW	String	<p><i>StreamCalculationFrequencyUnit(1949)</i></p> <p>The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. <u>Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component.</u></p> <p>Values:</p> <ul style="list-style-type: none"> — [day of month value]— The particular day of month(e.g. 15 for 15th day of the month) — EOM— The end of month. — FRN— The floating rate note convention or Eurodollar convention. — IMM— The International Money Market settlement dates, i.e. the third Wednesday of the month. — IMMCAD— The last trading day/expiration day of the Canadian Derivatives Exchange. — IMMAUD— The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. — IMMNZD— The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. — SFE— The Sydney Futures Exchange 90 Day Bank Accepted Bill Futures Settlement Dates. — NONE— No adjustment. — TBILL— The 13 week and 26 week U.S. Treasury Bill auction dates. — MON— Monday — TUE— Tuesday — WED— Wednesday — THU— Thursday — FRI— Friday — SAT— Saturday 	Roll	Add to LegStreamCalculationPeriodDates
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				<p>SUN - Sunday other bilaterally agreed values (Uses values from StreamCalculationDateRollConvention(40922))</p>		
40277	NoCashSettlDealers	NEW	NumInGroup	Number of dealers in the repeating group.	==	Add to CashSettlDealerGrp
40278	NoBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to BusinessCenterGrp
40279 tbd	LegPaymentStreamType	NEW	int	<p>Identifies the type of payment stream applicable to the swap stream associated with the instrument leg. Values: 0 = Periodic (the default) 1 = Initial 2 = Single (Uses values from PaymentStreamType(40738))</p>	Typ	Add to LegPaymentStream
40280 tbd	LegPaymentStreamMarketRate	NEW	int	Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks.	MktRt	Add to LegPaymentStream
40281 tbd	LegPaymentStreamDelayIndicator	NEW	Boolean	<p>Applicable to credit default swaps on mortgage backed securities to specify whether payment delays are applicable to the fixed amount. Residential mortgage backed securities typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap. Commercial mortgage backed securities do not typically have a payment delay, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of</p>	DelayInd	Add to LegPaymentStream

40282 tbd	LegPaymentStreamSettlCurrency	NEW	Currency	each month. Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.	SettlCcy	Add to LegPaymentStream
40283 tbd	LegPaymentStreamDayCount	NEW	int	The day count convention used in the payment stream calculations. Day count convention. 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))	DayCnt	Add to LegPaymentStream
40284 tbd	LegPaymentStreamAccrualDays	NEW	int	The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.	AcrlDays	Add to LegPaymentStream
40285 tbd	LegPaymentStreamDiscountType	NEW	int	The method of calculating discounted payment amounts. 0 = Standard 1 = Floating rate agreement (FRA) (Uses values from	DiscTyp	Add to LegPaymentStream

				<i>PaymentStreamDiscountType(40744)</i>		
40286 tbd	LegPaymentStreamDiscountRate	NEW	Percentage	Discount rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.	Disc	Add to LegPaymentStream
40287 tbd	LegPaymentStreamDiscountRateDayCount	NEW	int	The day count convention applied to the LegPaymentStreamDiscountRate(40286tbd). 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (30A) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA-Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))	DiscDayCnt	Add to LegPaymentStream
40288 tbd	LegPaymentStreamCompoundingMethod	NEW	int	Compounding method. 0 = None 1 = Flat 2 = Straight 3 = Spread-exclusive (Uses values from PaymentStreamCompoundingMethod(40747))	CmpndgMeth	Add to LegPaymentStream
40289 tbd	LegPaymentStreamInitialPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is an initial exchange of principal on the effective date.	InitPrncplExchInd	Add to LegPaymentStream
40290	LegPaymentStreamInterimPrincipal	NEW	Boolean	Indicates whether there are intermediate or	IntrmPrncplE	Add to

	palExchangeIndicator			interim exchanges of principal during the term of the swap.	xchInd	LegPaymentStream
40291 tbd	LegPaymentStreamFinalPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is a final exchange of principal on the termination date.	Fn1PrncplExchInd	Add to LegPaymentStream
40292 tbd	LegPaymentStreamPaymentDateBusinessDayConvention	NEW	int	The business day convention used to adjust determine the adjusted-payment stream's payment date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from PaymentBusinessDayConvention)(Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to LegPaymentStreamPaymentDates
40293 tbd	LegPaymentStreamPaymentDateBusinessCenters	NEW	MultiStringValueString	The business center calendar(s) used to determine the for date adjustment of the payment instrument leg's stream's payment date. One or more values can be specified, e.g. "GBLO-USNY". Can be omitted if the value is the same as LegStreamCalculationPeriodBusinessCenters(40266tbd). See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrs	Add to LegPaymentStreamPaymentDateBusinessCenterGrps
40294 tbd	LegPaymentStreamPaymentFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of payments. If present LegPaymentStreamPaymentFrequencyUnit(40295tbd) must be specified.	FreqPeriod	Add to LegPaymentStreamPaymentDates
40295	LegPaymentStreamPaymentFrequencyUnit	NEW	String	Time unit associated with the frequency of	FreqUnit	Add to

td	uencyUnit			payments. If present LegPaymentStreamFrequencyPeriod(tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year — T = Term (Uses values from PaymentStreamPaymentFrequencyUnit(407 54))		LegPaymentStreamPayme ntDates
40296 td	LegPaymentStreamPaymentRoll Convention	NEW	String	The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component. — day of month (the particular day of the month) — EOM (end of month) — FRN (FRN Convention or Eurodollar Convention) — IMM (IMM Settlement Dates, i.e. the third Wednesday of the month) — IMMCAD (the last trading day/expiration day of the Canadian Derivatives Exchange) — IMMAUD (the last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract) — IMMNZD (the last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract) — SFE (Sydney Futures Exchange 90 Day Bank Accepted Bill Futures Settlement Dates) — NONE (no adjustment) — TBILL (13 week and 26 week U.S.	Roll	Add to LegPaymentStreamPayme ntDates

				<p>Treasury Bill Auction Dates MON (Monday) TUE (Tuesday) WED (Wednesday) THU (Thursday) FRI (Friday) SAT (Saturday) SUN (Sunday) other bilaterally agreed values (Uses values from <u>StreamCalculationDateRollConvention(40922)</u>)</p>		
<u>40297</u> <u>ibid</u>	<u>LegPaymentStreamFirstPaymentDateUnadjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	The first unadjusted payment date.	<u>FirstDtUnadj</u>	Add to <u>LegPaymentStreamPaymentDates</u>
<u>40298</u> <u>ibid</u>	<u>LegPaymentStreamLastRegularPaymentDateUnadjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	The unadjusted last regular payment date.	<u>LastReglrDtUnadj</u>	Add to <u>LegPaymentStreamPaymentDates</u>
<u>40299</u> <u>ibid</u>	<u>LegPaymentStreamPaymentDateRelativeTo</u>	<u>NEW</u>	<u>Int_Reserved1000Plus</u>	<p><u>Specifies the anchor date when payment dates are relative to an anchor date.</u> See http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values When the payment dates are relative to an anchor date, this specifies the anchor date.</p> <p><u>Reserved1000+Plus = Reserved and available for bi-laterally agreed upon user defined values</u></p> <p>3 - Calculation period start date 4 - Calculation period end date 5 - Reset date 6 - Last pricing date 7 - Valuation date</p> <p><u>Reserved100Plus = Reserved for bi-laterally agreed upon user defined values</u> (Uses values from</p>	<u>Relty</u>	Add to <u>LegPaymentStreamPaymentDates</u>

				<u>StreamEffectiveDateRelativeTo(40910)</u> <u>see that field for complete list of values</u>		
<u>40300</u> <u>tbd</u>	LegPaymentStreamPaymentOffsetPeriod	NEW	int	Time unit multiplier for the relative payment date offset. If present LegPaymentStreamPaymentDateOffsetUnit (tbd) must be specified.	OfstPeriod	Add to LegPaymentStreamPaymentDates
<u>40301</u> <u>tbd</u>	LegPaymentStreamPaymentOffsetUnit	NEW	String	Time unit associated with the relative payment date offset. If present LegPaymentStreamPaymentDateOffsetPeriod (tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to LegPaymentStreamPaymentDates
<u>40302</u> <u>tbd</u>	LegPaymentStreamPaymentOffsetDayType	NEW	int	The relative payment date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to LegPaymentStreamPaymentDates
<u>40303</u> <u>tbd</u>	LegPaymentStreamResetDatesRelativeTo	NEW	<u>iInt</u> <u>Reserved1</u> <u>000Plus</u>	<u>Specifies the anchor date when the reset dates are relative to an anchor date.</u> If the reset frequency is specified as daily this element must not be included. See http://www.fixtradingcommunity.org/codeLists#Relative_To_Date for values. Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as	Reltv	Add to LegPaymentStreamResetDates

				<p>daily this element must not be included.</p> <p>3 = Calculation period start date 4 = Calculation period end date</p> <p>100+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>		
40304 tbd	LegPaymentStreamResetDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjustdetermine the adjusted-payment stream's reset date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p>(Uses values from PaymentBusinessDayConvention)(Uses values from BusinessDayConvention(40921))</p>	BizDayCnvtm	Add to LegPaymentStreamReset Dates
40305 tbd	LegPaymentStreamResetDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar(*) used to for to determine the date adjusted of the the the payment stream's reset date. One or more values can be specified, e.g. "GBLO USNY". Can be omitted if the value is the same as LegPaymentStreamCalculationPeriodBusinessCenters(tbd). See http://www.fpml.org/coding-</p>	BizCtrs	Add to LegPaymentStreamReset DateBusinessCenterGrps

				scheme/business-center for standard 4-character code values.		
40306 tbd	LegPaymentStreamResetFrequencyPeriod	NEW	int	The time multiplier for period of frequency of resets.	FreqPeriod	Add to LegPaymentStreamReset Dates
40307 tbd	LegPaymentStreamResetFrequencyUnit	NEW	String	The time unit associated with of frequency of resets. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to LegPaymentStreamReset Dates
40308 tbd	LegPaymentStreamResetWeeklyRollConvention	NEW	String	Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis. When payments are reset weekly, used to specify the day of the week that the reset occurs. — MON — TUE — WED — THU — FRI — SAT — SUN (Uses values from PaymentStreamResetWeeklyRollConvention(40766))	WklyRoll	Add to LegPaymentStreamReset Dates
40309 tbd	LegPaymentStreamInitialFixingDateRelativeTo	NEW	iInt Reserved1 000Plus	Specifies the anchor date when the initial fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the initial fixing date is a different offset than the rest of the fixing dates, this is used to specify the anchor date. — 2 = Effective date — 3 = Calculation period start date	InitReltv	Add to LegPaymentStreamReset Dates

				<p>Reserved1000+Plus = Reserved for bi-laterally agreed upon user defined values</p> <p><i>(Uses values from StreamEffectiveDateRelativeTo(40910) - see that field for complete list of values)</i></p>		
40310 tbd	LegPaymentStreamInitialFixingDateBusinessDayConvention	NEW	int	<p>The business day convention used to <u>adjust</u> determine the <u>adjusted payment stream's</u> initial fixing date. <u>Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</u></p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p><i>(Uses values from PaymentBusinessDayConvention)(Uses values from BusinessDayConvention(40921))</i></p>	InitBizDayCn vtn	Add to LegPaymentStreamReset Dates
40311 tbd	LegPaymentStreamInitialFixingDateBusinessCenters	NEW	MultiStringValueString	<p>The business center <u>calendar used to(s) used to determine the for date adjusted of the instrument leg the payment stream's</u> initial fixing date. <u>One or more values can be specified, e.g. "GBLO-USNY". Can be omitted if the value is the same as LegPaymentStreamCalculationPeriodBusinessCenters(tbd). See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</u></p>	InitBizCtrs	Add to LegPaymentStreamReset Dates
40312 tbd	LegPaymentStreamInitialFixingDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the initial fixing date offset. <u>If present</u></p>	InitPeriod	Add to LegPaymentStreamReset

				LegPaymentStreamInitialFixingDateOffsetUnit(40313tbd) must be specified.		Dates
40313 tbd	LegPaymentStreamInitialFixingDateOffsetUnit	NEW	String	Time unit associated with the initial fixing date offset. If present LegPaymentStreamInitialFixingDateOffsetPeriod(40312tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	InitUnit	Add to LegPaymentStreamReset Dates
40314 tbd	LegPaymentStreamInitialFixingDateOffsetDayType	NEW	int	The initial fixing date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	InitDayTyp	Add to LegPaymentStreamReset Dates
40315 tbd	LegPaymentStreamInitialFixingDateAdjusted	NEW	LocalMkt Date	The adjusted initial fixing date.	InitDt	Add to LegPaymentStreamReset Dates
40316 tbd	LegPaymentStreamFixingDateRelativeTo	NEW	iInt, Reserved1 000Plus	Specifies the anchor date when the fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the fixing date is relative to an anchor date, this specifies the anchor date for the fixing dates. — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date	FixngReltv	Add to LegPaymentStreamReset Dates

				<p>Reserved1000+Plus = Reserved for bi-laterally agreed upon user defined values</p> <p><i>(Uses values from StreamEffectiveDateRelativeTo(40910) - see that field for complete list of values)</i></p>		
40317 tbd	LegPaymentStreamFixingDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust/determine the adjusted payment stream's fixing date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <p>— 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest</p> <p><i>(Uses values from PaymentBusinessDayConvention)(Uses values from BusinessDayConvention(40921))</i></p>	FixngBizDayCnvt	Add to LegPaymentStreamResetDates
40318 tbd	LegPaymentStreamFixingDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar(s) used to determine the for date adjusted of the instrument leg payment stream's fixing date. One or more values can be specified, e.g. "GBLO-USNY". Can be omitted if the value is the same as LegPaymentStreamCalculationPeriodBusinessCenters(tbd). See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	FixngBizCtrs	Add to LegPaymentStreamFixingDateBusinessCenterGrpLegPaymentStreamResetDates
40319 tbd	LegPaymentStreamFixingDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the fixing date offset. If present</p>	FixngPeriod	Add to LegPaymentStreamReset

				LegPaymentStreamFixingDateOffsetUnit(40320tbd) must be specified.		Dates
40320 tbd	LegPaymentStreamFixingDateOffsetUnit	NEW	String	Time unit associated with the fixing date offset. If present LegPaymentStreamFixingDateOffsetPeriod(40319tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	FixngUnit	Add to LegPaymentStreamReset Dates
40321 tbd	LegPaymentStreamFixingDateOffsetDayType	NEW	int	The fixing date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses value from PaymentStreamPaymentOffsetDayType(40920))	FixngDayTyp	Add to LegPaymentStreamReset Dates
40322 tbd	LegPaymentStreamFixingDateAdjusted	NEW	LocalMkt Date	The adjusted fixing date.	FixngDt	Add to LegPaymentStreamReset Dates
40323 tbd	LegPaymentStreamRateCutoffOffsetPeriod	NEW	int	Time unit multiplier for the rate cut-off offset date. This is generally the number of days preceding the period end date or termination date, as appropriate, for the specified floating rate index. If present LegPaymentStreamRateCutoffOffsetUnit(40324tbd) must be specified.	CutoffPeriod	Add to LegPaymentStreamReset Dates
40324 tbd	LegPaymentStreamRateCutoffOffsetUnit	NEW	String	Time unit associated with the rate cut-off date offset. If present LegPaymentStreamRateCutoffOffsetPeriod(40323tbd) must be specified.	CutoffUnit	Add to LegPaymentStreamReset Dates

				D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))		
40325 tbd	LegPaymentStreamRateCutoffOffsetDayType	NEW	int	The rate cut-off date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	CutoffDayType	Add to LegPaymentStreamReset Dates
40326 tbd	LegPaymentStreamRate	NEW	Percentage	The rate applicable to the fixed rate payment stream.	Rt	Add to LegPaymentStreamFixed Rate
40327 tbd	LegPaymentStreamFixedAmount	NEW	Amt	The leg instrument payment stream's fixed payment amount. In a CDS, this can be an alternative to LegPaymentStreamRate(40326tbd).	Amt	Add to LegPaymentStreamFixed Rate
40328 tbd	LegPaymentStreamFixedRateOrAmountCurrency	NEW	Currency	Specifies the currency the in which LegPaymentStreamFixedAmount(40327tbd) or LegPaymentStreamRate(40326tbd) is denominated in . Uses ISO 4217 currency codes.	Ccy	Add to LegPaymentStreamFixed Rate
40329 tbd	LegPaymentStreamFutureValueNotional	NEW	Amt	The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)) BRL CDI Swaps. The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.	FutValNotl	Add to LegPaymentStreamFixed Rate
40330	LegPaymentStreamFutureValue	NEW	LocalMkt	The adjusted value date of the future value	FutValDt	Add to

	DateAdjusted		Date	amount.		LegPaymentStreamFixedRate
40331 tbd	LegPaymentStreamRateIndex	NEW	String	The leg instrument's payment stream's floating rate index.	Ndx	Add to LegPaymentStreamFloatingRate
40332 tbd	LegPaymentStreamRateIndexSource	NEW	Stringint	The source of the payment stream's floating rate index source. (Uses values from PaymentStreamRateIndexSource(40790))	NdxSrc	Add to LegPaymentStreamFloatingRate
40333 tbd	LegPaymentStreamRateIndexCurveUnit	NEW	String	Time unit associated with the payment stream's floating rate index curve period. If present LegPaymentStreamRateIndexCurvePeriod(40334tbd) must be specified. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to LegPaymentStreamFloatingRate
40334 tbd	LegPaymentStreamRateIndexCurvePeriod	NEW	int	Time unit multiplier for the payment stream's floating rate index curve period. If present LegPaymentStreamRateIndexCurveUnit(40333tbd) must be specified.	NdxPeriod	Add to LegPaymentStreamFloatingRate
40335 tbd	LegPaymentStreamRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to LegPaymentStreamFloatingRate
40336 tbd	LegPaymentStreamRateSpread	NEW	PriceOffset	The basis points spread from the index specified in LegPaymentStreamRateIndex(40331tbd).	Spread	Add to LegPaymentStreamFloatingRate
40337 tbd	LegPaymentStreamRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position. spread value is a long or short value. Used	SpreadPosType	Add to LegPaymentStreamFloatingRate

				<p>in conjunction with LegPaymentStreamRateSpread(tbd). — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))</p>		
40338 tbd	LegPaymentStreamRateTreatment	NEW	int	<p>Specifies the yield calculation treatment for the index. — 0 = Bond equivalent yield — 1 = Money market yield (Uses values from PaymentStreamRateTreatment(40796))</p>	RtTrmt	Add to LegPaymentStreamFloatingRate
40339 tbd	LegPaymentStreamCapRate	NEW	Percentage	<p>The cap rate, if any, which applies to the floating rate. It is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.</p>	CapRt	Add to LegPaymentStreamFloatingRate
40340 tbd	LegPaymentStreamCapRateBuySide	NEW	int	<p>Reference to the buyer of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))</p>	CapRtBuy	Add to LegPaymentStreamFloatingRate
40341 tbd	LegPaymentStreamCapRateSellSide	NEW	int	<p>Reference to the seller of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))</p>	CapRtSell	Add to LegPaymentStreamFloatingRate
40342 tbd	LegPaymentStreamFloorRate	NEW	Percentage	<p>The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level</p>	FloorFlrRt	Add to LegPaymentStreamFloatingRate

				The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as 0.05.		
40343 tbd	LegPaymentStreamFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtBuy	Add to LegPaymentStreamFloatingRate
40344 tbd	LegPaymentStreamFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtSell	Add to LegPaymentStreamFloatingRate
40345 tbd	LegPaymentStreamInitialRate	NEW	Percentage	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as 0.05.	InitRt	Add to LegPaymentStreamFloatingRate
40346 tbd	LegPaymentStreamFinalRateRoundingDirection	NEW	int	Specifies the rounding direction. (Uses values from RoundingDirection(468)) — 0 = Round to nearest — 1 = Round down — 2 = Round up	FnIRtRndDirctn	Add to LegPaymentStreamFloatingRate
40347 tbd	LegPaymentStreamFinalRatePrecision	NEW	int	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnIRtPrctsn	Add to LegPaymentStreamFloatingRate

40348 tbd	LegPaymentStreamAveragingMethod	NEW	int	When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used. — 0 = Unweighted — 1 = Weighted (Uses values from PaymentStreamAveragingMethod(40806))	AvgngMeth	Add to LegPaymentStreamFloatingRate
40349 tbd	LegPaymentStreamNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate). — 0 = Zero interest rate method — 1 = Negative interest rate method (Uses values from PaymentStreamNegativeRateTreatment(40807))	NegtvRtTrmt	Add to LegPaymentStreamFloatingRate
40350 tbd	LegPaymentStreamInflationLagPeriod	NEW	int	Time unit multiplier for the inflation lag period. The lag period is the offsetting period from the payment date which determines the reference period for which the inflation index is observed. If present LegPaymentStreamInflationLagUnit(40351tbd) must be specified.	LagPeriod	Add to LegPaymentStreamFloatingRate
40351 tbd	LegPaymentStreamInflationLagUnit	NEW	String	Time unit associated with the inflation lag period. If present LegPaymentStreamInflationLagPeriod(40350tbd) must be specified. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamInflationLagUnit(40809))	LagUnit	Add to LegPaymentStreamFloatingRate
40352	LegPaymentStreamInflationLag	NEW	int	The leg instrument's payment stream	LagDayTyp	Add to

tbd	DayType			inflation lag period day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamInflationLagDayType(40810))		LegPaymentStreamFloatingRate
40353 tbd	LegPaymentStreamInflationInterpolationMethod	NEW	int	The method used when calculating the inflation index level from multiple points. The most common is linear method. 0 = None 1 = LinearZeroYield (Uses values from PaymentStreamInflationInterpolationMethod(40811))	IntrpltnMeth	Add to LegPaymentStreamFloatingRate
40354 tbd	LegPaymentStreamInflationIndexSource	NEW	Stringint	The inflation index reference source. (Uses values from PaymentStreamRateIndexSource(40790) RateSource(1446))	InfltnNdxSrc	Add to LegPaymentStreamFloatingRate
40355 tbd	LegPaymentStreamInflationPublicationSource	NEW	String	The publication source, such as relevant web site, news publication or a government body, where inflation information is obtained.	PublctnSrc	Add to LegPaymentStreamFloatingRate
40356 tbd	LegPaymentStreamInflationInitialIndexLevel	NEW	float	Initial known index level for the first calculation period.	InitLvl	Add to LegPaymentStreamFloatingRate
40357 tbd	LegPaymentStreamInflationFallbackBondApplicableIndicator	NEW	Boolean	Indicates whether the applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, Sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes).	FallbckBondInd	Add to LegPaymentStreamFloatingRate
40358	LegPaymentStreamFRADiscoun	NEW	int	The method of floating rate agreement	FRADisc	Add to

				(FRA) discounting, if any, that will apply. _____ _____ 0 = NONE _____ 1 = ISDA _____ 2 = AFMA (Uses values from PaymentStreamFRADiscounting(40816))		LegPaymentStreamFloatingRate
40359 td	LegPaymentStreamNonDeliverableRefCurrency	NEW	Currency	Non-deliverable settlement reference currency. Uses ISO 4217 currency codes.	Ccy	Add to LegPaymentStreamNonDeliverableSettlementTerms
40360 td	LegPaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	NEW	int	The business day convention used to determine adjust the payment stream's fixing date for the non-deliverable settlement term currency. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. _____ 0 = Not applicable _____ 1 = None _____ 2 = Following _____ 3 = FRN _____ 4 = Mod following _____ 5 = Preceding _____ 6 = Mod preceding _____ 7 = Nearest (Uses values from PaymentStreamDayConvention(40220))	BizDayCnvt	Add to LegPaymentStreamNonDeliverableSettlementTerms
40361 td	LegPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters	NEW	MultiStringValueString	The business center calendar(s) used to determine for date adjustment of the instrument leg payment stream's fixing date for the non-deliverable term currency. One or more values can be specified, e.g. "GBLO-USNY". Can be omitted if the value is the same as LegPaymentStreamCalculationPeriodBusinessCenters(tbd). See http://www.fpml.org/coding-scheme/business-center for standard 4-	BizCtrs	Add to LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrpLegPaymentStreamNonDeliverableSettlement

40362 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesRelativeTo	NEW	int	<p>character code values.</p> <p>Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the non-deliverable FX fixing dates are relative to anchor dates, this specifies the anchor dates:</p> <ul style="list-style-type: none"> — 3 = Calculation period start date — 4 = Calculation period end date <p>Reserved100Plus = Reserved for bilaterally agreed upon user defined values.</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910)— see that field for complete list of values)</p>	FixngReltv	Add to LegPaymentStreamNonDeliverableSettlTerms
40363 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod	NEW	int	<p>Time unit multiplier for the non-deliverable currency fixing date offset. If present LegPaymentStreamNonDeliverableCurrencyFixingDateOffsetUnit(tbd) must be specified.</p>	FixngPeriod	Add to LegPaymentStreamNonDeliverableSettlTerms
40364 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit	NEW	String	<p>Time unit associated with the non-deliverable currency fixing date offset. If present LegPaymentStreamNonDeliverableCurrencyFixingDateOffsetPeriod(tbd) must be specified.</p> <ul style="list-style-type: none"> — D = Day — Wk = Week — Mo = Month — Yr = Year <p>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	FixngUnit	Add to LegPaymentStreamNonDeliverableSettlTerms
40365 tbd	LegPaymentStreamNonDeliverableCurrencyFixingDatesOffsetD	NEW	int	<p>The non-deliverable currency fixing date offset day type.</p>	FixngDayTyp	Add to LegPaymentStreamNonD

	ayType			<p>0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day</p> <p>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</p>		deliverableSettlTerms
40366 tbd	LegPaymentStreamNonDeliverableSettlRateOption	NEW	String	The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions.	Opt	Add to LegPaymentStreamNonDeliverableSettl
40366	LegSettlRateFallbackRateSource	NEW	int	Identifies the source of rate information. (Uses values from RateSource(1446))	RtSrc	Add to LegSettlRateFallbackRateSource
40367 tbd	NoLegNonDeliverableFxFixingFixingDates	NEW	NumInGroup	Number of FX fixing dates in the repeating group	—	Add to LegPaymentStreamNonDeliverableFxFixingFixingDateGrp
40368 tbd	LegNonDeliverableFxFixingFixingDate	NEW	LocalMktDate	The non-deliverable FX fixing date. Type of date is specified in LegNonDeliverableFxFixingFixingDateType(40369tbd).	Dt	Add to LegPaymentStreamNonDeliverableFxFixingFixingDateGrp
40369 tbd	LegNonDeliverableFxFixingFixingDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). Type of date: 0 = Unadjusted 1 = Adjusted (Uses values from NonDeliverableFixingDateType(40827))	Typ	Add to LegPaymentStreamNonDeliverableFxFixingFixingDateGrp
40370	LegSettlRateFallbackReferencePage	NEW	String	Identifies the reference "page" from the rate source. When LegSettlRateFallbackRateSource(40366) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the	RefPg	Add to LegSettlRateFallbackRateSource

				ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option		
40371	PaymentStreamNonDeliverableSettlRateSource	NEW	int	Identifies the source of rate information. (Uses values from RateSource(1446))	RtSrc	Add to PaymentStreamNonDeliverableSettlRateSource
40372	PaymentStreamNonDeliverableSettlReferencePage	NEW	String	Identifies the reference "page" from the rate source. When PaymentStreamNonDeliverableSettlRateSource(40371) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option	RefPg	Add to PaymentStreamNonDeliverableSettlRateSource
40373	SettlRateFallbackRateSource	NEW	int	Identifies the source of rate information. (Uses values from RateSource(1446))	RtSrc	Add to SettlRateFallbackRateSource
40374 ibd	NoLegPaymentSchedules	NEW	NumInGroup	Number of swap schedules in the repeating group	—	Add to LegPaymentScheduleGrp
40375 ibd	LegPaymentScheduleType	NEW	int	Type of schedule. Values: — 0 = Notional — 1 = Cash flow — 2 = FX linked notional — 3 = Fixed rate — 4 = Future value notional — 5 = Known amount — 6 = Floating rate multiplier — 7 = Spread — 8 = Cap rate — 9 = Floor rate — 10 = Non-deliverable settlement payment dates — 11 = Non-deliverable settlement calculation dates — 12 = Non-deliverable FX fixing dates	Typ	Add to LegPaymentScheduleGrp

				<i>(Uses values from PaymentScheduleType(40829))</i>		
40376 tbd	LegPaymentScheduleStubType	NEW	int	Indicates to which stub this schedule applies. Omit if not for a stub. — 0 = Initial — 1 = Final <i>(Use values from PaymentStubType(40873))</i>	StubTyp	Add to LegPaymentScheduleGrp
40377 tbd	LegPaymentScheduleStartDateUnadjusted	NEW	LocalMktDate	The date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)) a BRL-CDI Swap, or the start date of a cashflow payment.	StartDtUnadj	Add to LegPaymentScheduleGrp
40378 tbd	LegPaymentScheduleEndDateUnadjusted	NEW	LocalMktDate	The end date of a cashflow payment.	EndDtUnadj	Add to LegPaymentScheduleGrp
40379 tbd	LegPaymentSchedulePaySide	NEW	int	The sSide value of the party paying the step schedule. — 1 = Buy — 2 = Sell <i>(Uses values from PaymentPaySide(40214))</i>	PaySide	Add to LegPaymentScheduleGrp
40380 tbd	LegPaymentScheduleReceiveSide	NEW	int	The sSide value of the party receiving the step schedule. — 1 = Buy — 2 = Sell <i>(Uses values from PaymentPaySide(40214))</i>	RcvSide	Add to LegPaymentScheduleGrp
40381 tbd	LegPaymentScheduleNotional	NEW	Amt	The notional value for this step schedule, or amount of a cashflow payment.	Notl	Add to LegPaymentScheduleGrp
40382 tbd	LegPaymentScheduleCurrency	NEW	Currency	The currency for this step schedule. Uses ISO 4217 currency codes.	Ccy	Add to LegPaymentScheduleGrp
40383 tbd	LegPaymentScheduleRate	NEW	Percentage	The rate value for this step schedule.	Rt	Add to LegPaymentScheduleGrp
40384 tbd	LegPaymentScheduleRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to LegPaymentScheduleGrp
40385	LegPaymentScheduleRateSpread	NEW	PriceOffse	The spread value for this step schedule.	Spread	Add to

40386 tbd	LegPaymentScheduleRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position, or long spread value. — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	LegPaymentScheduleGrp Add to LegPaymentScheduleGrp
40387 tbd	LegPaymentScheduleRateTreatment	NEW	int	Specifies the yield calculation treatment for the index. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrmtRtm	Add to LegPaymentScheduleGrp
40388 tbd	LegPaymentScheduleFixedAmount	NEW	Amt	The explicit payment amount for this step schedule.	FixedAmt	Add to LegPaymentScheduleGrp
40389 tbd	LegPaymentScheduleFixedCurrency	NEW	Currency	The currency of the fixed amount. Uses ISO 4217 currency codes.	FixedCcy	Add to LegPaymentScheduleGrp
40390 tbd	LegPaymentScheduleStepFrequencyPeriod	NEW	int	Time unit multiplier of the step frequency.	StepPeriod	Add to LegPaymentScheduleGrp
40391 tbd	LegPaymentScheduleStepFrequencyUnit	NEW	String	Time unit associated with the step frequency. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	StepUnit	Add to LegPaymentScheduleGrp
40392 tbd	LegPaymentScheduleStepOffsetValue	NEW	Amt	The explicit amount that the notional changes on each step date. This can be a positive or negative amount.	StepVal	Add to LegPaymentScheduleGrp
40393 tbd	LegPaymentScheduleStepRate	NEW	Percentage	The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value of the element specified in	StepRt	Add to LegPaymentScheduleGrp

				<u>LegPaymentScheduleStepRelativeTo(40395)</u> . The percentage can be either positive or negative.		
<u>40394</u> <u>ibid</u>	<u>LegPaymentScheduleStepOffsetRate</u>	NEW	Percentage	The explicit amount that the rate changes on each step date. This can be a positive or negative value.	<u>StepOfstRt</u>	Add to <u>LegPaymentScheduleGrp</u>
<u>40395</u> <u>ibid</u>	<u>LegPaymentScheduleStepRelativeTo</u>	NEW	int	Enumeration, either Initial or Previous. Specifies whether the <u>LegPaymentScheduleStepRate(40393)</u> or <u>LegPaymentScheduleStepOffsetValue(40392)</u> should be applied to the initial notional or the previous notional in order to calculate the notional step change amount. — 0 = Initial — 1 = Previous (Uses values from <u>PaymentScheduleStepRelativeTo(40849)</u>)	<u>StepRelty</u>	Add to <u>LegPaymentScheduleGrp</u>
<u>40396</u> <u>ibid</u>	<u>LegPaymentScheduleFxFixingFixingDateUnadjusted</u>	NEW	LocalMktDate	The unadjusted fFX fixing date.	<u>FixingDtUnadj</u>	Add to <u>LegPaymentScheduleGrp</u>
<u>40397</u> <u>ibid</u>	<u>LegPaymentScheduleWeight</u>	NEW	float	Floating rate observation weight for cashflow payment.	<u>Wt</u>	Add to <u>LegPaymentScheduleGrp</u>
<u>40398</u> <u>ibid</u>	<u>LegPaymentScheduleFxFixingFixingDateRelativeTo</u>	NEW	int, Reserved1000Plus	Specifies the anchor date when the fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When If the notional amount schedule is calculated using a varying notional currency this is the anchor date for the fixing date. — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date 100+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from <u>StreamEffectiveDateRelativeTo(40910)</u>)	<u>FxFixingFixingRelty</u>	Add to <u>LegPaymentScheduleGrp</u>

40399 tbd	LegPaymentScheduleFxFixingFixingDateBusinessDayConvention	NEW	int	<p>see that field for complete list of values)</p> <p>The business day convention used to adjust the instrument leg payment schedule's FX fixing (Fixing date adjustment business day convention). Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <ul style="list-style-type: none"> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest <p>(Uses values from BusinessDayConvention(40921))</p>	FxFixingFixingBizDayConvention	Add to LegPaymentScheduleGrp
40400 tbd	LegPaymentScheduleFxFixingFixingDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used for date to adjustment of the instrument leg payment schedule's FX fixing fixing date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	FxFixingFixingBizCenters	Add to LegPaymentScheduleFxFixingFixingDateBusinessCenterGrp
40401 tbd	LegPaymentScheduleFxFixingFixingDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the fFX fixing fixing date offset period.</p>	FxFixingFixingFixingPeriod	Add to LegPaymentScheduleGrp
40402 tbd	LegPaymentScheduleFxFixingFixingDateOffsetUnit	NEW	String	<p>Time unit associated with the fFX fixing fixing date offset unit.</p> <ul style="list-style-type: none"> — D = Day — Wk = Week — Mo = Month — Yr = Year <p>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	FxFixingFixingFixingUnit	Add to LegPaymentScheduleGrp
40403 tbd	LegPaymentScheduleFxFixingFixingDateOffsetDayType	NEW	int	<p>The fFX fixing fixing date offset day type.</p> <ul style="list-style-type: none"> — 0 = Business — 1 = Calendar 	FxFixingFixingFixingDayType	Add to LegPaymentScheduleGrp

				2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))		
40404 tbd	LegPaymentScheduleFxFixingFixingDateAdjusted	NEW	LocalMktDateString	The FX fixing fixing dDate once the adjustment has been performed.	FixngFixngDt	Add to LegPaymentScheduleGrp
40405 tbd	LegPaymentScheduleFxFixingFixingTime	NEW	LocalMktTime	The FX fixing fixing time associated with the step schedule.	FixngTm	Add to LegPaymentScheduleGrp
40406 tbd	LegPaymentScheduleFxFixingFixingTimeBusinessCenter	New	String	Business center for determining FX fixing fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FixngTmBizCtr	Add to LegPaymentScheduleGrp
40407 tbd	LegPaymentScheduleInterimExchangePaymentDateRelativeTo	NEW	int Reserved1000Plus	Specifies the anchor date when the interim exchange payment date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. Relative date for interim exchanges arising from changes in spot currency exchange amount or notional amortization. 3 = Calculation period start date 4 = Calculation period end date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40010))	IntrmExchDtRelty	Add to LegPaymentScheduleGrp
40408 tbd	LegPaymentScheduleInterimExchangeDatesBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg payment schedule's interim exchange date adjustment business day convention. Used only to override the	IntrmExchDtBizDayCnvtm	Add to LegPaymentScheduleGrp

				<p>business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <ul style="list-style-type: none"> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest <p>(Uses values from BusinessDayConvention(40921))</p>		
40409 tbd	LegPaymentScheduleInterimExchangeDatesBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used for date adjustment of the instrument leg payment schedule's interim exchange date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as SchedFxNotionalFixingDateBusinessCenter.</p>	IntrmExchDt BizCtrs	Add to LegPaymentScheduleInterimExchangeDateBusinessCenterGrp
40410 tbd	LegPaymentScheduleInterimExchangeDatesOffsetPeriod	NEW	int	Time unit multiplier for the interim exchange date offset period.	IntrmExchDt Period	Add to LegPaymentScheduleGrp
40411 tbd	LegPaymentScheduleInterimExchangeDatesOffsetUnit	NEW	String	<p>Time unit associated with the interim exchange date offset unit.</p> <ul style="list-style-type: none"> — D = Day — Wk = Week — Mo = Month — Yr = Year <p>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	IntrmExchDt Unit	Add to LegPaymentScheduleGrp
40412 tbd	LegPaymentScheduleInterimExchangeDatesOffsetDayType	NEW	int	<p>The interim exchange date offset day type.</p> <ul style="list-style-type: none"> — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business 	IntrmExchDt DayType	Add to LegPaymentScheduleGrp

				4 = Exchange business 5 = Scheduled trading day (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i>)		
40413 fbd	LegPaymentScheduleInterimExchangeDateAdjusted	NEW	LocalMktDate	The adjusted interim exchange date once the adjustment has been performed.	IntrmExchDt	Add to LegPaymentScheduleGrp
40414 fbd	NoLegPaymentScheduleRateSources	NEW	NumInGroup	Number of rate sources in the repeating group	—	Add to LegPaymentScheduleRateSourceGrp
40415 fbd	LegPaymentScheduleRateSource	NEW	int	Identifies the source of rate information. — 0 = Bloomberg — 1 = Reuters — 2 = Telerate — 99 = Other (Uses values from <i>RateSource(1446)</i>)	Src	Add to LegPaymentScheduleRateSourceGrp
40416 fbd	LegPaymentScheduleRateSourceType	NEW	int	Rate source type. — 0 = Primary — 1 = Secondary (uses values from <i>RateSourceType(1447)</i>)	Typ	Add to LegPaymentScheduleRateSourceGrp
40417 fbd	LegPaymentScheduleReferencePage	NEW	String	Identifies the Rate Reference Page from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. When <i>RateSource(1446) = 3</i> (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option Required if rate source is "Other".	RefPg	Add to LegPaymentScheduleRateSourceGrp
40418 fbd	NoLegPaymentStubs	NEW	NumInGroup	Number of stubs in the repeating group	—	Add to LegPaymentStubGrp
40419 fbd	LegPaymentStubType	NEW	int	Stub type. — 0 = Initial — 1 = Final	Typ	Add to LegPaymentStubGrp

				<i>(Use values from PaymentStubType(40873))</i>		
40420 tbd	LegPaymentStubLength	NEW	int	Optional indication whether stub is shorter or longer than the regular swap period. — 0 = Short — 1 = Long <i>(Uses values from PaymentStubLength(40874))</i>	Lngh	Add to LegPaymentStubGrp
40421 tbd	LegPaymentStubRate	NEW	Percentab e	The agreed upon fixed rate for the stub.	Rt	Add to LegPaymentStubGrp
40422 tbd	LegPaymentStubFixedAmount	NEW	Amt	A fixed payment amount for the stub.	FixedAmt	Add to LegPaymentStubGrp
40423 tbd	LegPaymentStubFixedCurrency	NEW	Currency	The currency of the fixed payment amount. Uses ISO 4217 currency codes.	FixedCcy	Add to LegPaymentStubGrp
40424 tbd	LegPaymentStubIndex	NEW	String	The stub floating rate index.	Ndx	Add to LegPaymentStubGrp
40425 tbd	LegPaymentStubIndexSource	NEW	Stringint	The source for the stub floating rate index source. <i>(Uses values from PaymentStreamRateIndexSource(40790))</i>	NdxSrc	Add to LegPaymentStubGrp
40426 tbd	LegPaymentStubIndexCurvePeriod	NEW	int	Time unit multiplier for the floating rate index period.	NdxPeriod	Add to LegPaymentStubGrp
40427 tbd	LegPaymentStubIndexCurveUnit	NEW	String	Time unit associated with the floating rate index unit. — D = Day — Wk = Week — Mo = Month — Yr = Year <i>(Uses values from PaymentStreamRateIndexCurveUnit(40791))</i>	NdxUnit	Add to LegPaymentStubGrp
40428 tbd	LegPaymentStubIndexRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to LegPaymentStubGrp
40429 tbd	LegPaymentStubIndexRateSpread	NEW	PriceOffse t	Spread from floating rate index.	Spread	Add to LegPaymentStubGrp
40430	LegPaymentStubIndexRateSpread	NEW	int	Identifies whether the rate spread is applied	SpreadPosTy	Add to

tbd	dPositionType			to a long or short position, or long spread value. — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	p	LegPaymentStubGrp
40431 tbd	LegPaymentStubIndexRateTreatment	NEW	int	Specifies the yield calculation treatment for the stub index. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to LegPaymentStubGrp
40432 tbd	LegPaymentStubIndexCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	CapRt	Add to LegPaymentStubGrp
40433 tbd	LegPaymentStubIndexCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to LegPaymentStubGrp
40434 tbd	LegPaymentStubIndexCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side. (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to LegPaymentStubGrp
40435 tbd	LegPaymentStubIndexFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5%	FloorFlrRt	Add to LegPaymentStubGrp

				would be represented as 0.05.		
40436 tbd	LegPaymentStubIndexFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtBuy	Add to LegPaymentStubGrp
40437 tbd	LegPaymentStubIndexFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtSel	Add to LegPaymentStubGrp
40438 tbd	LegPaymentStubIndex2	NEW	String	The second stub f Floating rRate iIndex-2.	Ndx2	Add to LegPaymentStubGrp
40439 tbd	LegPaymentStubIndex2Source	NEW	String	The source for the second stub f Floating rRate iIndex-2 Source.	Ndx2Src	Add to LegPaymentStubGrp
40440 tbd	LegPaymentStubIndex2CurvePeriod	NEW	int	Time unit multiplier for the second stub f Floating rRate iIndex-2 Period.	Ndx2Period	Add to LegPaymentStubGrp
40441 tbd	LegPaymentStubIndex2CurveUnit	NEW	String	Time unit associated with the second stub f Floating rRate iIndex-2 Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamRateIndexCurveUnit(40791))	Ndx2Unit	Add to LegPaymentStubGrp
40442 tbd	LegPaymentStubIndex2RateMultiplier	NEW	float	A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult2	Add to LegPaymentStubGrp
40443 tbd	LegPaymentStubIndex2RateSpread	NEW	PriceOffset	Spread from the second floating rate index.	Spread2	Add to LegPaymentStubGrp
40444 tbd	LegPaymentStubIndex2RateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position. or long spread value.	Spread2PosType	Add to LegPaymentStubGrp

				0 = Short 1 = Long (Uses values from <u>PaymentStreamRateSpreadPositionType(40795)</u>)		
40445 tbd	LegPaymentStubIndex2RateTreatment	NEW	int	Specifies the yield calculation treatment for the second stub index. 0 = BondEquivalentYield 1 = MoneyMarketYield (Uses values from <u>PaymentStreamRateTreatment(40796)</u>)	RtTrmt2	Add to LegPaymentStubGrp
40446 tbd	LegPaymentStubIndex2CapRate	NEW	Percentage	The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	CapRt2	Add to LegPaymentStubGrp
40447 tbd	LegPaymentStubIndex2FloorRate	NEW	Percentage	The floor rate, if any, which applies to the second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.	FloorFlrRt2	Add to LegPaymentStubGrp
40448 tbd	NoLegProvisions	NEW	NumInGroup	Number of provisions in the repeating group.	--	Add to LegProvisionGrp
40449 tbd	LegProvisionType	NEW	int	Type of provisions. 0 = Mandatory early termination 1 = Optional early termination 2 = Cancelable 3 = Extendible (Uses values from <u>ProvisionType(40091)</u>)	Typ	Add to LegProvisionGrp
40450 tbd	LegProvisionDateUnadjusted	NEW	LocalMktDate	Unadjusted date of provision.	DtUnadj	Add to LegProvisionGrp
40451 tbd	LegProvisionDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg's provision's date	BizDayCnvtn	Add to LegProvisionGrp

				<p>adjustment business day convention. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.</p> <p>— 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest</p> <p>(Uses values from BusinessDayConvention(40921))</p>		
40452 tbd	LegProvisionDateBusinessCenters	NEW	MultiString	<p>The business center calendar used for the date to adjustment of the instrument leg's instrument leg provision's date business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	BizCtrs	Add to LegProvisionDateBusinessCenterGrp
40453 tbd	LegProvisionDateAdjusted	NEW	LocalMktDate	The adjusted date of the provision.	Dt	Add to LegProvisionGrp
40454 tbd	LegProvisionDateTenorPeriod	NEW	int	Time unit multiplier to the leg provision's tenor period.	TenorPeriod	Add to LegProvisionGrp
40455 tbd	LegProvisionDateTenorUnit	NEW	String	<p>Time unit associated with the leg provision's tenor unit period.</p> <p>— D = Day — Wk = Week — Mo = Month — Yr = Year</p> <p>(Uses values from ProvisionDateTenorUnit(40097))</p>	TenorUnit	Add to LegProvisionGrp
40456 tbd	LegProvisionCalculationAgent	NEW	int	Used to identify the calculation agent. The calculation agent may be identified in LegProvisionCalculationAgent(40456) or either here by role or specifically in the	CalcAgent	Add to LegProvisionGrp

				<p><ProvisionParties> component.</p> <ul style="list-style-type: none"> 0 = Exercising party 1 = Non-exercising party 2 = As specified in master agreement 3 = As specified in standard terms supplement <p>(Uses values from <i>ProvisionCalculationAgent(40098)</i>)</p>		
40457 tbd	LegProvisionOptionSingleParty BuyerSide	NEW	int	<p>If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade.</p> <ul style="list-style-type: none"> 1 = Buy 2 = Sell <p>(Uses values from <i>ProvisionOptionSinglePartyBuyerSide(40099)</i>)</p>	BuyerSide	Add to LegProvisionGrp
40458 tbd	LegProvisionOptionSingleParty SellerSide	NEW	int	<p>If optional early termination is not available to both parties then this component identifies the seller/buyer of the option through its side of the trade.</p> <ul style="list-style-type: none"> 1 = Buy 2 = Sell <p>(Uses values from <i>ProvisionOptionSinglePartyBuyerSide(40099)</i>)</p>	SellerSide	Add to LegProvisionGrp
40459 tbd	LegProvisionOptionExerciseStyle	NEW	int Reserved100Plus	<p>The instrument provision option exercise style.</p> <ul style="list-style-type: none"> 0 = European 1 = American 2 = Bermuda 3 = Asian 99 = Other <p>100+ reserved for bilaterally agreed values</p> <p>(Use values from <i>ExerciseStyle(1194)</i>)</p>	ExeerStyle	Add to LegProvisionGrp Use enums from <i>ExerciseStyle(1194)</i> as extended below.
40460 tbd	LegProvisionOptionExerciseMultipleNotional	NEW	Amt	<p>A notional amount which restricts the amount of notional that can be exercised</p>	Multipl#Not	Add to LegProvisionGrp

				when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.		
40461 fbd	LegProvisionOptionExerciseMinimumNotional	NEW	Amt	The minimum notional amount that can be exercised on a given exercise date.	MinNotl	Add to LegProvisionGrp
40462 fbd	LegProvisionOptionExerciseMaximumNotional	NEW	Amt	The maximum notional amount that can be exercised on a given exercise date.	MaxNotl	Add to LegProvisionGrp
40463 fbd	LegProvisionOptionMinimumNumber	NEW	int	The minimum number of options that can be exercised on a given exercise date.	MinNum	Add to LegProvisionGrp
40464 fbd	LegProvisionOptionMaximumNumber	NEW	int	The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.	MaxNum	Add to LegProvisionGrp
40465 fbd	LegProvisionOptionExerciseConfirmation	NEW	Boolean	Used Boolean to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.	ExerCnfmCnfirm	Add to LegProvisionGrp
40466 fbd	LegProvisionCashSettlMethod	NEW	int	An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e). 0 = Cash Price 1 = Cash Price Alternate 2 = Par Yield Curve Adjusted 3 = Zero Coupon Yield Curve Adjusted 4 = Par Yield Curve Unadjusted 5 = Cross Currency 6 = Collateralized Price (Uses values from ProvisionCashSettlMethod(40108))	SettlMeth	Add to LegProvisionGrp

40467 tbd	LegProvisionCashSettlCurrency	NEW	Currency	Specifies the currency of settlement. Uses ISO 4217 currency codes.	SettlCcy	Add to LegProvisionGrp
40468 tbd	LegProvisionCashSettlCurrency2	NEW	Currency	Specifies the currency of settlement for a cross-currency provision. Uses ISO 4217 currency codes.	SettlCcy2	Add to LegProvisionGrp
40469 tbd	LegProvisionCashSettlQuoteType	NEW	int	Identifies the type of which rate quote is to be used/observed. The meaning of Exercising Party Pays is defined in the 2000 ISDA Definitions, Section 17.2. Certain Definitions Relating to Cash Settlement, paragraph (j): 0 = Bid 1 = Mid 2 = Offer 3 = Exercising Party Pays (Elaboration: See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays") (Uses values from ProvisionCashSettlQuoteType(40111))	SettlQteTyp	Add to LegProvisionGrp
40470 tbd	LegProvisionCashSettlQuoteSource	NEW	Stringint	Identifies the source of quote information. The information source where a published or displayed market rate will be obtained, e.g. "Telerate Page 3750". (Uses values from ProvisionCashSettlQuoteSource(40112))	SettlQteSrc	Add to LegProvisionCashSettlQuoteSourceGrp
41407	LegProvisionCashSettlQuoteReferencePage	NEW	String	Identifies the reference "page" from the quote source.	RefPg	Add to LegProvisionCashSettlQuoteSource
40471	BusinessCenter	NEW	String	A business center whose calendar is used for date adjustment, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to BusinessCenterGrp
40472 tbd	LegProvisionText	NEW	String	Free form text to specify additional information or overriding enumeration	Txt	Add to LegProvisionGrp

				description when a standard value does not apply.		
40473 ibd	NoLegProvisionCashSettlPaymentDates	NEW	NumInGroup	Number of provision cash settlement payment dates in the repeating group.	--	Add to LegProvisionCashSettlPaymentFixedDateGrp
40474 ibd	LegProvisionCashSettlPaymentDate	NEW	LocalMktDate	Cash settlement payment date, unadjusted or adjusted depending on LegProvisionCashSettlPaymentDateType(40521).	Dt	Add to LegProvisionCashSettlPaymentFixedDateGrp
40475 ibd	LegProvisionCashSettlPaymentDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). 0 = Unadjusted 1 = Adjusted (Use values from ProvisionCashSettlPaymentDateType(40173))	Typ	Add to LegProvisionCashSettlPaymentFixedDateGrp
40476 ibd	LegProvisionOptionExerciseBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg's provision's option exercise date adjustment business day convention. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	Add to LegProvisionGrp
40477 ibd	LegProvisionOptionExerciseBusinessCenters	NEW	String	The business center calendar used to for exercise date adjustment of the instrument leg's provision's option exercise date business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-	BizCtrs	Add to LegProvisionOptionExerciseBusinessCenterGrp

				scheme/business-center for standard 4-character code values.		
40478 tbd	LegProvisionOptionExerciseEarliestDatePeriod	NEW	int	Time unit multiplier for the Period of the interval to the first (and possibly only) exercise date in the exercise period.	EarlStyPeriod	Add to LegProvisionOptionExerciseDates
40479 tbd	LegProvisionOptionExerciseEarliestDateUnit	NEW	String LocalMktDate	Time uUnit associated with of the interval to the first (and possibly only) exercise date in the exercise period. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from ProvisionOptionExerciseEarliestDateUnit(40126) .)	EarlStyUnit	Add to LegProvisionOptionExerciseDates
40480 tbd	LegProvisionOptionExerciseFrequencyPeriod	NEW	int	The frequency period of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.	FreqPeriod	Add to LegProvisionOptionExerciseDates
40481 tbd	LegProvisionOptionExerciseFrequencyUnit	NEW	String	The frequency unit of subsequent exercise dates in the exercise period following the earliest exercise date. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949) .)	FreqUnit	Add to LegProvisionOptionExerciseDates
40482 tbd	LegProvisionOptionExerciseStartDateUnadjusted	NEW	LocalMktDate	The unadjusted first day of the exercise period for an American style option.	StartUnadj	Add to LegProvisionGrp
40483 tbd	LegProvisionOptionExerciseStartDateRelativeTo	NEW	int, Reserved1 OOPlus	Specifies the anchor date when the option exercise start date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the option exercise date is relative to an anchor date, this s Specifies the anchor date for	StartReltv	Add to LegProvisionGrp

				<p>exercise-</p> <p>2 = Effective date</p> <p>1000+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>		
40484 tbd	LegProvisionOptionExerciseStartDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the option eExercise start date offset period.</p>	StartPeriod	Add to LegProvisionGrp
40485 tbd	LegProvisionOptionExerciseStartDateOffsetUnit	NEW	String	<p>Time unit associated with the option eExercise start date offset unit.</p> <p>D = Day</p> <p>Wk = Week</p> <p>Mo = Month</p> <p>Yr = Year</p> <p>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	StartUnit	Add to LegProvisionGrp
40486 tbd	LegProvisionOptionExerciseStartDateOffsetDayType	NEW	int	<p>The option eExercise start date offset day type.</p> <p>0 = Business</p> <p>1 = Calendar</p> <p>2 = Commodity business</p> <p>3 = Currency business</p> <p>4 = Exchange business</p> <p>5 = Scheduled trading day</p> <p>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</p>	StartDayTyp	Add to LegProvisionGrp
40487 tbd	LegProvisionOptionExerciseStartDateAdjusted	NEW	LocalMktDate	The adjusted first day of the exercise period for an American style option.	StartDt	Add to LegProvisionGrp
40488 tbd	LegProvisionOptionExercisePeriodSkip	NEW	int	The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.	Skip	Add to LegProvisionOptionExerciseDates

40489 fbd	LegProvisionOptionExerciseBou ndsFirstDateUnadjusted	NEW	LocalMkt Date	The first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	FirstDtUnadj	Add to LegProvisionOptionExerc iseDates
40490 fbd	LegProvisionOptionExerciseBou ndsLastDateUnadjusted	NEW	LocalMkt Date	The last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	LastDtUnadj	Add to LegProvisionOptionExerc iseDates
40491 fbd	LegProvisionOptionExerciseEarl iestTime	NEW	LocalMkt Time	The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) (i) on the expiration date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date , in the case of an American option.	EarlStyTime	Add to LegProvisionOptionExerc iseDates
40492 fbd	LegProvisionOptionExerciseEarl iestTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's earliest time for notice of exercise. Time business center; — single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	EarlStyTmBiz Ctr	Add to LegProvisionOptionExerc iseDates
40493 fbd	LegProvisionOptionExerciseLat estTime	NEW	LocalMkt Time	For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.	LtstTime	Add to LegProvisionOptionExerc iseDates
40494 fbd	LegProvisionOptionExerciseLat estTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's latest time for notice of exercise. Time business center; — single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	LtstTmBizCtr	Add to LegProvisionOptionExerc iseDates
40495 fbd	NoLegProvisionOptionExercise FixedDates	NEW	NumInGr ouop	Number of provision option exercise fixed dates in the repeating group.	—	Add to LegProvisionOptionExerc iseFixedDateGrp
40496	LegProvisionOptionExerciseFix	NEW	LocalMkt	A predetermined option exercise date	Dt	Add to

	edDate		Date	unadjusted or adjusted depending on LegProvisionOptionExerciseFixedDateType(40497).		LegProvisionOptionExerciseFixedDateGrp
40497	LegProvisionOptionExerciseFixedDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). Type of date — 0 = Unadjusted — 1 = Adjusted (Use values from ProvisionOptionExerciseFixedDateType(40144))	Typ	Add to LegProvisionOptionExerciseFixedDateGrp
40498	LegProvisionOptionExpirationDateUnadjusted	NEW	LocalMktDate	The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	DtUnadj	Add to LegProvisionOptionExpirationDate
40499	LegProvisionOptionExpirationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg's provision's option expiration date adjustment business day convention. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayDBConvtn	Add to LegProvisionOptionExpirationDate
40500	LegProvisionOptionExpirationDateBusinessCenters	NEW	String	The business center calendar used to for date adjustment of the instrument leg's provision's option expiration date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-	BizCtrs	Add to LegProvisionOptionExpirationDateBusinessCenterGrp

40501 tbd	LegProvisionOptionExpirationDateRelativeTo	NEW	int Reserved1 000Plus	character code values. Specifies the anchor date when the option expiration date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the option expiration date is relative to an anchor date, this specifies the anchor date for expiration: —9 = Option exercise start date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from PaymentStreamEffectiveDateRelativeTo(40910))	Reltv	Add to LegProvisionOptionExpirationDate
40502 tbd	LegProvisionOptionExpirationDateOffsetPeriod	NEW	int	Time unit multiplier for the option expiration date offset period.	OfstPeriod	Add to LegProvisionOptionExpirationDate
40503 tbd	LegProvisionOptionExpirationDateOffsetUnit	NEW	String	Time unit associated with the option expiration date offset unit. —D = Day —Wk = Week —Mo = Month —Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to LegProvisionOptionExpirationDate
40504 tbd	LegProvisionOptionExpirationDateOffsetDayType	NEW	int	The option expiration date offset day type. —0 = Business —1 = Calendar —2 = Commodity business —3 = Currency business —4 = Exchange business —5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to LegProvisionOptionExpirationDate
40505	LegProvisionOptionExpirationDate	NEW	LocalMkt	The adjusted last day within an exercise	Dt	Add to

	ateAdjusted		Date	period for an American style option. For a European style option it is the only day within the exercise period.		LegProvisionOptionExpirationDate
40506	LegProvisionOptionExpirationTime	NEW	LocalMktTime	The latest time for exercise on the expiration date.	ExpTm	Add to LegProvisionOptionExpirationDate
40507	LegProvisionOptionExpirationTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's latest exercise time on expiration date. Time business center; single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	ExpTmBizCtr	Add to LegProvisionOptionExpirationDate
40508	LegProvisionOptionRelevantUnderlyingDateUnadjusted	NEW	LocalMktDate	The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	DtUnadj	Add to LegProvisionOptionRelevantUnderlyingDate
40509	LegProvisionOptionRelevantUnderlyingDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument leg's provision's option relevant underlying date adjustment business day convention. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	Add to LegProvisionOptionRelevantUnderlyingDate
40510	LegProvisionOptionRelevantUnderlyingDateBusinessCenters	NEW	String	The business center calendar used to for date adjustment of the instrument	BizCtrs	Add to LegProvisionOptionRelev

				<p>leg's provision's option relevant Underlying date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>		<p>antUnderlyingDateBusinessCenterGrp</p>
40511 tbd	LegProvisionOptionRelevantUnderlyingDateRelativeTo	NEW	int, Reserved1000Plus	<p>Specifies the anchor date when the date relevant to the underlying trade on exercise is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. offset from another date in the contract, this specifies the other anchor date for underlying. 0 = Trade date 2 = Effective date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))</p>	Relty	<p>Add to LegProvisionOptionRelevantUnderlyingDate</p>
40512 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the option relevant underlying date offset period.</p>	OfstPeriod	<p>Add to LegProvisionOptionRelevantUnderlyingDate</p>
40513 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetUnit	NEW	String	<p>Time unit associated with the option relevant underlying date offset unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	OfstUnit	<p>Add to LegProvisionOptionRelevantUnderlyingDate</p>
40514 tbd	LegProvisionOptionRelevantUnderlyingDateOffsetDayType	NEW	int	<p>The underlying date offset day type. 0 = Business 1 = Calendar 2 = Commodity business</p>	OfstDayTyp	<p>Add to LegProvisionOptionRelevantUnderlyingDate</p>

				<p>3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i>)</p>		
40515 tbd	LegProvisionOptionRelevantUnderlyingDateAdjusted	NEW	LocalMkt Date	The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	Dt	Add to LegProvisionOptionRelevantUnderlyingDate
40516 tbd	LegProvisionCashSettlementPaymentDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the for provisional cash settlement payment's termination, or relative termination, date adjustment. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. Termination, or Relative Termination, Date Adjustment Business Day Convention:</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from <i>PaymentBusinessDayConvention(40220)</i>)</p>	DtBizDayCn vtn	Add to LegProvisionCashSettlementPaymentDates
40517 tbd	LegProvisionCashSettlementPaymentDateBusinessCenters	NEW	String	The business center calendar used to for date adjustment of the provisional cash settlement payment's termination, or relative termination, date Termination, or Relative Termination, Date Adjustment Business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-	DtBizCtrs	Add to LegProvisionCashSettlementPaymentDateBusinessCenterGrps

				scheme/business-center for standard 4-character code values.		
40518 tbd	LegProvisionCashSettlPayment DateRelativeTo	NEW	int Reserved1 000Plus	Specifies the anchor date when the cash settlement payment date is relative to an anchor date. See http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values. When the termination date is relative to an anchor date, this specifies the anchor date. Reserved1000+Plus = Reserved and available for bi-laterally agreed upon user defined values — 8 = Cash settlement valuation date 100+ = Reserved and available for bi-laterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))	DtRelty	Add to LegProvisionCashSettlPaymentDates
40519 tbd	LegProvisionCashSettlPayment DateOffsetPeriod	NEW	int	Time unit multiplier for the cash settlement payment date Relative Termination Date oOffset-Period.	OfstDtPeriod	Add to LegProvisionCashSettlPaymentDates
40520 tbd	LegProvisionCashSettlPayment DateOffsetUnit	NEW	String	Time unit associated with the cash settlement payment Relative Termination dDate oOffset-Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstDtUnit	Add to LegProvisionCashSettlPaymentDates
40521 tbd	LegProvisionCashSettlPayment DateOffsetDayType	NEW	int	The cash settlement payment Relative Termination dDate oOffset dDay tType. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business	OfstDayDtTy p	Add to LegProvisionCashSettlPaymentDates

				4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(409 20))		
40522 tbd	LegProvisionCashSettlPayment DateRangeFirst	NEW	LocalMkt Date	First date in range when a settlement date range is provided.	DtFirst	Add to LegProvisionCashSettlPa ymentDates
40523 tbd	LegProvisionCashSettlPayment DateRangeLast	NEW	LocalMkt Date	Last date in range when a settlement date range is provided.	DtLast	Add to LegProvisionCashSettlPa ymentDates
40524 tbd	LegProvisionCashSettlValueTim e	NEW	LocalMkt Time	A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.	Tm	Add to LegProvisionCashSettlVa lueDate
40525 tbd	LegProvisionCashSettlValueTim eBusinessCenter	NEW	String	Time business center; single entry. Identifies the business center calendar used with the provision's cash settlement valuation time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to LegProvisionCashSettlVa lueDate
40526 tbd	LegProvisionCashSettlValueDat eBusinessDayConvention	NEW	int	The business day convention used to adjust the provision's total cash settlement valuation's date adjustment business day convention. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding	Dt BizDayCn vtn	Add to LegProvisionCashSettlVa lueDate

				<p>6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))</p>		
40527 tbd	LegProvisionCashSettlValueDateBusinessCenters	NEW	String	<p>The business center calendar used for Date to adjustment of the provision's cash settlement's valuation date business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	DtBizCtrs	Add to LegProvisionCashSettlValueDateBusinessCenterGroup
40528 tbd	LegProvisionCashSettlValueDateRelativeTo	NEW	int Reserved1000Plus	<p>Specifies the anchor date when the cash settlement value date is relative to an anchor date. See http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values. When the cash settlement value date is relative to an anchor date, this specifies the anchor date for the cash settlement.</p> <p>2 = Effective date 3 = Calculation period start date 4 = Calculation period end date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	DtRelty	Add to LegProvisionCashSettlValueDate
40529 tbd	LegProvisionCashSettlValueDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the cCash settlement value date offset period.</p>	OfstDtPeriod	Add to LegProvisionCashSettlValueDate
40530 tbd	LegProvisionCashSettlValueDateOffsetUnit	NEW	String	<p>Time unit associated with the cCash settlement value date offset unit.</p> <p>D = Day Wk = Week Mo = Month Yr = Year</p>	OfstDtUnit	Add to LegProvisionCashSettlValueDate

				<i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>		
40531 tbd	LegProvisionCashSettleValueDateOffsetDayType	NEW	int	The provision's cash settlement value date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OffsetDayType	Add to LegProvisionCashSettleValueDate
40532 tbd	LegProvisionCashSettleValueDateAdjusted	NEW	LocalMktDate	The adjusted cash settlement value date.	Dt	Add to LegProvisionCashSettleValueDate
40533 tbd	NoLegProvisionPartyIDs	NEW	NumInGroup	Number of parties identified in the contract provision.	--	Add to LegProvisionParties
40534 tbd	LegProvisionPartyID	NEW	String	The party identifier/code for the LegProvisionPartyID. Required if ProvisionPartyIDSource is specified. Required if NoLegProvisionPartyIDs > 0.	ID	Add to LegProvisionParties
40535 tbd	LegProvisionPartyIDSource	NEW	cChar	Used to identify the class or source of LegProvisionPartyID(40534) value (e.g. BIC). 4000 Required if LegProvisionPartyID is specified. Required if NoLegProvisionPartyIDs > 0. <i>(Uses values from PartyIDSource(447))</i>	Src	Add to LegProvisionParties
40536 tbd	LegProvisionPartyRole	NEW	int	Identifies the type or role of LegProvisionPartyID(40534) (e.g. Exercising party) specified. Required if NoLegProvisionPartyIDs > 0. Specifically: <tbd> = Calculation agent <tbd> = Sender of exercise notice <tbd> = Receiver of exercise notice	R	Add to LegProvisionParties

				<td> = Cash settlement reference bank (multiple instances) (Uses values from PartyRole(452))		
40537 td	NoLegProvisionPartySubIDs	NEW	NumInGroup	Number of sub-party IDs to be reported for the party.	--	Add to LegProvisionSubParties
40538 td	LegProvisionPartySubID	NEW	String	Party's Sub-identifier, (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable, for LegProvisionPartyRole(40536). Required if NoLegProvisionPartySubIDs > 0.	ID	Add to LegProvisionSubParties
40539 td	LegProvisionPartySubIDType	NEW	Int	The type of LegProvisionPartySubID(40538) value-identifier. Required if NoLegProvisionPartySubIDs > 0.	Typ	Add to LegProvisionSubParties
40540 td	NoUnderlyingStreams	NEW	NumInGroup	Number of swap streams in the repeating group.	--	Add to UnderlyingStreamGrp
40541 td	UnderlyingStreamType	NEW	int	Type of swap stream. 0 = Payment / cash settlement 1 = Physical delivery (Use values from StreamType(40050))	Typ	Add to UnderlyingStreamGrp
40542 td	UnderlyingStreamDescription	NEW	String	A short descriptive name given to payment stream. Eg. CDS, Fixed, Float, Float2, GBP. The description# has no intrinsic meaning but should be arbitrarily chosen by the remitter as a reference.	Desc	Add to UnderlyingStreamGrp
40543 td	UnderlyingStreamPaySide	NEW	int	The side value of the party paying the stream. 1 = Buy 2 = Sell (Uses values from PaymentPaySide(40214))	PaySide	Add to UnderlyingStreamGrp
40544 td	UnderlyingStreamReceiveSide	NEW	int	The side value of the party receiving the stream. 1 = Buy 2 = Sell (Uses values from PaymentPaySide(40214))	RcvSide	Add to UnderlyingStreamGrp
40545 td	UnderlyingPaymentStreamNotional	NEW	Amt	Notional, or initial notional value for the payment stream. Use <SwapSchedule> for steps.	Notl	Add to UnderlyingStreamGrp
40546	UnderlyingStreamCurrency	NEW	Currency	Specifies the currency that of the	Ccy	Add to

				UnderlyingStreamNotional(40545) is denominated in the notional value. Uses ISO 4217 currency codes.		UnderlyingStreamGrp
40547	UnderlyingStreamText	NEW	String	Free form text to specify additional information or Overriding enumeration description when a standard value does not apply.	Txt	Add to UnderlyingStreamGrp
40548	UnderlyingStreamTerminationDateUnadjusted	NEW	LocalMktDate	The unadjusted termination date.	DtUnadj	Add to UnderlyingStreamTerminationDate
40549	UnderlyingStreamTerminationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's stream's Termination, or relative termination, date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to UnderlyingStreamTerminationDate
40550	UnderlyingStreamTerminationDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used to for date adjustment of the underlying instrument's stream's Termination, or relative termination, date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPerio	BizCtrsCtr	Add to UnderlyingStreamTerminationDateBusinessCenterGrp

40551 tbd	UnderlyingStreamTerminationDateRelativeTo	NEW	int Reserved1000Plus	<p>BusinessCenters.</p> <p>Specifies the anchor date when the termination date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the termination date is relative to an anchor date, this specifies the anchor date.</p> <p>— 2 = Effective date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	Reltv	Add to UnderlyingStreamTerminationDate
40552 tbd	UnderlyingStreamTerminationDateOffsetPeriod	NEW	int	Time unit multiplier for the rRelative termination date offset period.	OfstPeriod	Add to UnderlyingStreamTerminationDate
40553 tbd	UnderlyingStreamTerminationDateOffsetUnit	NEW	String	Time unit associated with the rRelative termination date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingStreamTerminationDate
40554 tbd	UnderlyingStreamTerminationDateOffsetDayType	NEW	int	The rRelative termination date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(409	OfstDayTyp	Add to UnderlyingStreamTerminationDate

40555 tbd	UnderlyingStreamTerminationDateAdjusted	NEW	LocalMkt Date	20)) The aAdjusted Termination dDate.	Dt	Add to UnderlyingStreamTerminationDate
40556 tbd	UnderlyingStreamCalculationPeriodBusinessDayConvention	NEW	int	The business day convention used to adjust for the adjusted calculation periods of the underlying instrument's stream. Calculation period adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to UnderlyingStreamCalculationPeriodDates
40557 tbd	UnderlyingStreamCalculationPeriodBusinessCenters	NEW	MultiString ValueString	The business center calendar used to for date adjustment of the underlying instrument's stream. Calculation periods adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtrsCtr	Add to UnderlyingStreamCalculationPeriodBusinessCenterGrpDates
40558 tbd	UnderlyingStreamFirstPeriodStartDateUnadjusted	NEW	LocalMkt Date	The uUnadjusted first calculation period start date if before the effective date.	FirstStartDtUnadj	Add to UnderlyingStreamCalculationPeriodDates
40559 tbd	UnderlyingStreamFirstPeriodStartDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's stream's first calculation period start date business day convention. Used only to override the business day convention specified in the	FirstStartDtBizDayCnvtm	Add to UnderlyingStreamCalculationPeriodDates

				<p><u>UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u></p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p><i>(Uses values from BusinessDayConvention(40921))</i></p>		
<u>40560</u> <u>tbd</u>	<u>UnderlyingStreamFirstPeriodStartDateBusinessCenters</u>	<u>NEW</u>	<u>MultiStringValueString</u>	<p><u>The business center calendar used to for date adjustment of the underlying instrument's stream's first calculation period start date business centers. One or more values, e.g., "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingUnderlyingPaymentStreamCalculationPeriodBusinessCenters.</u></p>	<u>FirstStartDtBizCtrs</u>	Add to <u>UnderlyingStreamFirstPeriodStartDateBusinessCenterGrpUnderlyingStreamCalculationPeriodDates</u>
<u>40561</u> <u>tbd</u>	<u>UnderlyingStreamFirstPeriodStartDateAdjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	<u>The adjusted first calculation period start date, if it is before the effective date.</u>	<u>FirstStartDt</u>	Add to <u>UnderlyingStreamCalculationPeriodDates</u>
<u>40562</u> <u>tbd</u>	<u>UnderlyingStreamFirstRegularPeriodStartDateUnadjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	<u>The unadjusted first start date of the regular calculation period, if there is an initial stub period.</u>	<u>FirstReglrStartDtUnadj</u>	Add to <u>UnderlyingStreamCalculationPeriodDates</u>
<u>40563</u> <u>tbd</u>	<u>UnderlyingStreamFirstCompoundingPeriodEndDateUnadjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	<u>The end of the initial compounding period.</u>	<u>FirstCmpndgEndDtUnadj</u>	Add to <u>UnderlyingStreamCalculationPeriodDates</u>
<u>40564</u> <u>tbd</u>	<u>UnderlyingStreamLastRegularPeriodEndDateUnadjusted</u>	<u>NEW</u>	<u>LocalMktDate</u>	<u>Unadjusted last regular period end date if there is a final stub period.</u>	<u>LastReglrEndDtUnadj</u>	Add to <u>UnderlyingStreamCalculationPeriodDates</u>
<u>40565</u> <u>tbd</u>	<u>UnderlyingStreamCalculationFrequencyPeriod</u>	<u>NEW</u>	<u>int</u>	<u>Time unit multiplier for (The period of frequency at which calculation period end dates occur.</u>	<u>FreqPeriod</u>	Add to <u>UnderlyingStreamCalculationPeriodDates</u>
<u>40566</u>	<u>UnderlyingStreamCalculationFr</u>	<u>NEW</u>	<u>String</u>	<u>The unit of frequency at which calculation</u>	<u>FreqUnit</u>	Add to

td	equencyUnit			period end dates occur. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))		UnderlyingStreamCalculationPeriodDates
40567 td	UnderlyingStreamCalculationRollConvention	NEW	String	The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. <u>Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</u> — day of month (the particular day of the month) — EOM (end of month) — FRN (FRN Convention or Eurodollar Convention) — IMM (IMM Settlement Dates, i.e. the third Wednesday of the month) — IMMCAD (the last trading day/expiration day of the Canadian Derivatives Exchange) — IMMAUD (the last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract) — IMMNZD (the last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract) — SFE (Sydney Futures Exchange 90 Day Bank Accepted Bill Futures Settlement Dates) — NONE (no adjustment) — TBILL (13 week and 26 week U.S. Treasury Bill Auction Dates) — MON (Monday) — TUE (Tuesday) — WED (Wednesday) — THU (Thursday)	Roll	Add to UnderlyingStreamCalculationPeriodDates

				<p>FRI (Friday) SAT (Saturday) SUN (Sunday) other bilaterally agreed values (Uses values from DateRollConvention(40922))</p>		
40568 tbd	UnderlyingPaymentStreamType	NEW	int	<p>Identifies the type of payment stream applicable to the swap stream associated with the underlying instrument. Values: 0 = Periodic (the default) 1 = Initial 2 = Single (Uses values from PaymentStreamType(40738))</p>	Typ	Add to UnderlyingPaymentStream
40569 tbd	UnderlyingPaymentStreamMarketRate	NEW	int	<p>Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks. An optional element that only has meaning in a credit index trade. This element contains the credit spread ("fair value") at which the trade was executed. Unlike the fixedRate of an index, the marketFixedRate varies over the life of the index depending on market conditions. The Market Fixed Rate is the price of the index as quoted by trading desks.</p>	MktRt	Add to UnderlyingPaymentStream
40570 tbd	UnderlyingPaymentStreamDelayIndicator	NEW	Boolean	<p>Applicable to credit default swapsCDS on mortgage backed securitiesMBS to specify whether payment delays are applicable to the fixed aAmount. Residential mortgage backed securitiesRMBS typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap.</p>	DelayInd	Add to UnderlyingPaymentStream

				Commercial mortgage backed securities CMBS do not typically have a payment delay, on the other hand, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of each month.		
40571 ibd	UnderlyingPaymentStreamSettleCurrency	NEW	Currency	Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.	SettleCcy	Add to UnderlyingPaymentStreamGrp
40572 ibd	UnderlyingPaymentStreamDayCount	NEW	int	The day count convention used in the payment stream calculations. The day count convention used to calculate interest for the bond. Use PaymentStreamText for a nonstandard value: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SLA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA-Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))	DayCnt	Add to UnderlyingPaymentStream
40573	UnderlyingPaymentStreamAccr	NEW	int	The number of days from the adjusted	AccrDays	Add to

	ualDays			calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.		UnderlyingPaymentStream
40574	UnderlyingPaymentStreamDiscountType	NEW	int	The method of calculating discounted payment amounts — 0 = Standard — 1 = FRA (Uses values from PaymentStreamDiscountType(40744))	DiscTyp	Add to UnderlyingPaymentStream
40575	UnderlyingPaymentStreamDiscountRate	NEW	Percentage	Discount Rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.	Disc	Add to UnderlyingPaymentStream
40576	UnderlyingPaymentStreamDiscountRateDayCount	NEW	int	The Discount Rate day count convention applied to the UnderlyingPaymentStreamDiscountRate(40575). Use PaymentStreamText for a nonstandard value. — 0 = 1/1 — 1 = 30/360 (30U/360) — 2 = 30/360 (SLA) — 3 = 30/360M — 4 = 30E/360 — 5 = 30E/360.ISDA — 6 = Act/360 — 7 = Act/365.FIXED — 8 = Act/Act.AFB — 9 = Act/Act.ICMA (Act/Act) — 10 = Act/Act.ISMA-Ultimo — 11 = Act/Act.ISDA — 12 = BUS/252 — 13 = 30E+/360 — 14 = Act/365L — 15 = NL365 — 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))	DiscDayCnt	Add to UnderlyingPaymentStream

40577 tbd	UnderlyingPaymentStreamCompoundingMethod	NEW	int	Compounding Method. 0 = None 1 = Flat 2 = Straight 3 = Spread exclusive (Uses values from PaymentStreamCompoundingMethod(40747))	CmpndgMeth	Add to UnderlyingPaymentStream
40578 tbd	UnderlyingPaymentStreamInitialPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is an initial exchange of principal on the effective date.	InitPrncplExcHInd	Add to UnderlyingPaymentStream
40579 tbd	UnderlyingPaymentStreamInterimPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there are intermediate or interim exchanges of principal during the term of the swap.	IntrmPrncplExcHInd	Add to UnderlyingPaymentStream
40580 tbd	UnderlyingPaymentStreamFinalPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is a final exchange of principal on the termination date.	FnIPrncplExcHInd	Add to UnderlyingPaymentStream
40581 tbd	UnderlyingPaymentStreamPaymentDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's payment stream's Ppayment Ddate Adjustment Bbusiness Dday Convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	Add to UnderlyingPaymentStreamPaymentDates
40582 tbd	UnderlyingPaymentStreamPaymentDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date to adjustment of the underlying instrument's payment stream's Ppayment	BizCtrsCtr	Add to UnderlyingPaymentStreamPaymentDateBusinessC

				Date Adjustment Business Centers. One of more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPeriodBusinessCenters.		enterGrps
40583 td	UnderlyingPaymentStreamPaymentFrequencyPeriod	NEW	int	Time unit multiplier for the period of frequency of payments.	FreqPeriod	Add to UnderlyingPaymentStreamPaymentDates
40584 td	UnderlyingPaymentStreamPaymentFrequencyUnit	NEW	String	Time unit associated with frequency of payments. — D = Day — Wk = Week — Mo = Month — Yr = Year — T = Term (Uses values from PaymentStreamPaymentFrequencyUnit(40754))	FreqUnit	Add to UnderlyingPaymentStreamPaymentDates
40585 td	UnderlyingPaymentStreamPaymentRollConvention	NEW	String	The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. — day of month (the particular day of the month) — EOM (end of month) — FRN (FRN Convention or Eurodollar Convention) — IMM (IMM Settlement Dates, i.e. the third Wednesday of the month) — IMMCAD (the last trading day/expiration day of the Canadian Derivatives Exchange) — IMMAUD (the last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract)	Roll	Add to UnderlyingPaymentStreamPaymentDates

				<p>— IMMNZD (the last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract)</p> <p>— SFE (Sydney Futures Exchange 90 Day Bank Accepted Bill Futures Settlement Dates)</p> <p>— NONE (no adjustment)</p> <p>— TBILL (13 week and 26 week U.S. Treasury Bill Auction Dates)</p> <p>— MON (Monday)</p> <p>— TUE (Tuesday)</p> <p>— WED (Wednesday)</p> <p>— THU (Thursday)</p> <p>— FRI (Friday)</p> <p>— SAT (Saturday)</p> <p>— SUN (Sunday)</p> <p>— other bilaterally agreed values</p> <p>(Uses values from <u>DateRollConvention(40922)</u>)</p>		
<u>40586</u> <u>tbl</u>	UnderlyingPaymentStreamFirstPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted first payment date.	FirstDtUnadj	Add to UnderlyingPaymentStreamPaymentDates
<u>40587</u> <u>tbl</u>	UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted last regular payment date.	LastReglrDtUnadj	Add to UnderlyingPaymentStreamPaymentDates
<u>40588</u> <u>tbl</u>	UnderlyingPaymentStreamPaymentDateRelativeTo	NEW	IntReserved1000Plus	<p><u>Specifies the anchor date when payment dates are relative to an anchor date.</u></p> <p><u>See</u></p> <p><u>http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.</u> <u>When theIf payment dates are relative to an anchor date, this specifies the anchor date.</u></p> <p>— 3 = Calculation period start date</p> <p>— 4 = Calculation period end date</p> <p>— 5 = Reset date</p> <p>— 6 = Last pricing date</p> <p>— 7 = Valuation date</p>	Reltv	Add to UnderlyingPaymentStreamPaymentDates

				1000+ = Reserved and available for bi-laterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))		
40589 fbd	UnderlyingPaymentStreamPaymentOffsetPeriod	NEW	int	Time unit multiplier for the rRelative pPayment dDate oOffset-Period.	OfstPeriod	Add to UnderlyingPaymentStreamPaymentDates
40590 fbd	UnderlyingPaymentStreamPaymentOffsetUnit	NEW	String	Time unit associated with the rRelative pPayment dDate oOffset-Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingPaymentStreamPaymentDates
40591 fbd	UnderlyingPaymentStreamPaymentOffsetDayType	NEW	int	The rRelative payment date offset day type: — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingPaymentStreamPaymentDates
40592 fbd	UnderlyingPaymentStreamResetDatesRelativeTo	NEW	int Reserved1 000Plus	Specifies the anchor date when the reset dates are relative to an anchor date. If the reset frequency is specified as daily this element must not be included. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element must not be included.	Reltv	Add to UnderlyingPaymentStreamResetDates

				<p>3 = Calculation period start date 4 = Calculation period end date</p> <p>100+ = Reserved and available for bi-laterally agreed upon user defined values 1000+ = Reserved and available for bi-laterally agreed upon user defined values." (Uses values from StreamEffectiveDateRelativeTo(40910))</p>		
40593 ibd	UnderlyingPaymentStreamResetDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the payment stream's underlying instrument's payment stream's Reset Date Adjustment Business Day Convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p>(Uses values from BusinessDayConvention(40921))</p>	BizDayCnvtn	Add to UnderlyingPaymentStreamResetDates
40594 ibd	UnderlyingPaymentStreamResetDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used for date to adjustment of the underlying instrument's payment stream's Reset Date Adjustment Business Centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPerio</p>	BizCtrsCtr	Add to UnderlyingPaymentStreamResetDateBusinessCenterGrps

40595 tbd	UnderlyingPaymentStreamReset FrequencyPeriod	NEW	int	dBusinessCenters. Time unit multiplier for the period of frequency of resets.	FreqPeriod	Add to UnderlyingPaymentStreamResetDates
40596 tbd	UnderlyingPaymentStreamReset FrequencyUnit	NEW	String	Time unit of associated with frequency of resets. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to UnderlyingPaymentStreamResetDates
40597 tbd	UnderlyingPaymentStreamReset WeeklyRollConvention	NEW	String	Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis. The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. — MON (Monday) — TUE (Tuesday) — WED (Wednesday) — THU (Thursday) — FRI (Friday) — SAT (Saturday) — SUN (Sunday) — other bilaterally agreed values (Uses values from PaymentStreamResetWeeklyRollConvention(40766))	WklyRoll	Add to UnderlyingPaymentStreamResetDates
40598 tbd	UnderlyingPaymentStreamInitial FixingDateRelativeTo	NEW	Int Reserved1 000Plus	Specifies the anchor date when the initial fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codeLists#Relative_To_Date for values. When the initial fixing date is a different offset than the rest of the fixing dates, this specifies the anchor date.	InitReltv	Add to UnderlyingPaymentStreamResetDates

				<p>2 = Effective date 3 = Calculation period start date</p> <p>1000+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p><i>(Uses values from StreamEffectiveDateRelativeTo(40910))</i></p>		
40599 tbd	UnderlyingPaymentStreamInitialFixingDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the underlying instrument's payment stream's initial fixing date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p><i>(Uses values from BusinessDayConvention(40921))</i></p>	InitBizDayCnvt	Add to UnderlyingPaymentStreamResetDates
40600 tbd	UnderlyingPaymentStreamInitialFixingDateBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used for date to adjustment of the underlying instrument's payment stream's initial fixing date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPeriodBusinessCenters.</p>	InitBizCtrsCtr	Add to UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrpUnderlyingPaymentStreamResetDates
40601 tbd	UnderlyingPaymentStreamInitialFixingDateOffsetPeriod	NEW	int	<p>Time unit multiplier for the initial fixing date offset period.</p>	InitPeriod	Add to UnderlyingPaymentStream

40602 fbd	UnderlyingPaymentStreamInitial FixingDateOffsetUnit	NEW	String	Time unit associated with the iInitial Fixing dDate oOffset Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	InitUnit	mResetDates Add to UnderlyingPaymentStreamResetDates
40603 fbd	UnderlyingPaymentStreamInitial FixingDateOffsetDayType	NEW	int	The iInitial Fixing dDate oOffset dDay Type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	InitDayTyp	Add to UnderlyingPaymentStreamResetDates
40604 fbd	UnderlyingPaymentStreamInitial FixingDateAdjusted	NEW	LocalMkt Date	The adjusted initial fixing date.	InitDt	Add to UnderlyingPaymentStreamResetDates
40605 fbd	UnderlyingPaymentStreamFixin gDateRelativeTo	NEW	iInt, Reserved1 000Plus	Specifies the anchor date when the fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the underlying payment stream fixing date is relative to an anchor date, this sSpecifies the anchor date for the fixing dates. ResetDate. — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date 1000+ = Reserved and available for bi- laterally agreed upon user defined values	FixngReltv	Add to UnderlyingPaymentStreamResetDates

				<i>(Uses values from StreamEffectiveDateRelativeTo(40919))</i>		
40606 fbd	UnderlyingPaymentStreamFixingDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's payment stream's fixing date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest <i>(Uses values from BusinessDayConvention(40921))</i>	FixingBizDayCnvt	Add to UnderlyingPaymentStreamResetDates
40607 fbd	UnderlyingPaymentStreamFixingDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date adjustment of the underlying instrument's payment stream's fixing date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPeriodBusinessCenters.	FixingBizCtrsCtr	Add to UnderlyingPaymentStreamFixingDateBusinessCenterGrpResetDates
40608 fbd	UnderlyingPaymentStreamFixingDateOffsetPeriod	NEW	int	Time unit multiplier for the fixing date offset offsetPeriod.	FixingPeriod	Add to UnderlyingPaymentStreamResetDates
40609 fbd	UnderlyingPaymentStreamFixingDateOffsetUnit	NEW	String	Time unit associated with the fixing date offset unit. D = Day Wk = Week Mo = Month	FixingUnit	Add to UnderlyingPaymentStreamResetDates

				Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))		
40610 ibd	UnderlyingPaymentStreamFixingDateOffsetDayType	NEW	int	The Fixing Date Offset Day Type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	FixngDayTyp	Add to UnderlyingPaymentStreamResetDates
40611 ibd	UnderlyingPaymentStreamFixingDateAdjusted	NEW	LocalMktDate	The adjusted fixing date.	FixngDt	Add to UnderlyingPaymentStreamResetDates
40612 ibd	UnderlyingPaymentStreamRateCutoffOffsetPeriod	NEW	int	Time unit multiplier for the rate cut-off date offset. The number of days preceeding the Period End Date, or Termination Date as appropriate for the specified floating rate index.	CutoffPeriod	Add to UnderlyingPaymentStreamResetDates
40613 ibd	UnderlyingPaymentStreamRateCutoffOffsetUnit	NEW	String	Time unit associated with the Rate Cutoff Date Offset Unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	CutoffUnit	Add to UnderlyingPaymentStreamResetDates
40614 ibd	UnderlyingPaymentStreamRateCutoffOffsetDayType	NEW	int	The Rate Cutoff Date Offset Day Type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	CutoffDayType	Add to UnderlyingPaymentStreamResetDates

40615 tbd	UnderlyingPaymentStreamRate	NEW	Percentage	20) The rate applicable to the fixed rate payment stream. Rate if the payment stream is a fixed rate stream.	Rt	Add to UnderlyingPaymentStreamFixedRate
40616 tbd	UnderlyingPaymentStreamFixedAmount	NEW	Amt	The underlying payment stream's A-fixed payment amount. In CDS an alternative to UnderlyingPaymentStreamRate(40615).	Amt	Add to UnderlyingPaymentStreamFixedRate
40617 tbd	UnderlyingPaymentStreamFixedRateOrAmountCurrency	NEW	Currency	Specifies the currency in which UnderlyingPaymentStreamFixedAmount(40616) or UnderlyingPaymentStreamRate(40615) is denominated. Users ISO 4271 currency codes. The currency of the fixed payment amount.	Ccy	Add to UnderlyingPaymentStreamFixedRate
40618 tbd	UnderlyingPaymentStreamFutureValueNotional	NEW	Amt	The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI))BRL-CDI Swaps. The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.	FutValNotl	Add to UnderlyingPaymentStreamFixedRate
40619 tbd	UnderlyingPaymentStreamFutureValueDateAdjusted	NEW	LocalMktDate	The adjusted value date of the future value amount.	FutValDt	Add to UnderlyingPaymentStreamFixedRate
40620 tbd	UnderlyingPaymentStreamRateIndex	NEW	String	The underlying instrument's payment stream's Floating Rate Index.	Ndx	Add to UnderlyingPaymentStreamFloatingRate
40621 tbd	UnderlyingPaymentStreamRateIndexSource	NEW	Stringint	The source for the payment stream underlying instrument's Floating Rate Index Source. (Uses values from PaymentStreamRateIndexSource(40790))	NdxSrc	Add to UnderlyingPaymentStreamFloatingRate
40622 tbd	UnderlyingPaymentStreamRateIndexCurveUnit	NEW	String	Time unit associated with the underlying instrument's Floating Rate Index Unit. —D = Day	NdxUnit	Add to UnderlyingPaymentStreamFloatingRate

				Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamRateIndexCurveUnit(40791))		
40623 tbd	UnderlyingPaymentStreamRateIndexCurvePeriod	NEW	int	Time unit multiplier for the underlying instrument's FloatingRateIndexPeriod.	NdxPeriod	Add to UnderlyingPaymentStreamFloatingRate
40624 tbd	UnderlyingPaymentStreamRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to UnderlyingPaymentStreamFloatingRate
40625 tbd	UnderlyingPaymentStreamRateSpread	NEW	PriceOffset	Spread from floating rate index.	Spread	Add to UnderlyingPaymentStreamFloatingRate
40626 tbd	UnderlyingPaymentStreamRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position, a short or long spread value. 0 = Short 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to UnderlyingPaymentStreamFloatingRate
40627 tbd	UnderlyingPaymentStreamRateTreatment	NEW	int	Specifies the yield calculation treatment. 0 = BondEquivalentYield 1 = MoneyMarketYield(Uses values from PaymentStreamRateTreatment(40796))	RtTrtmt	Add to UnderlyingPaymentStreamFloatingRate
40628 tbd	UnderlyingPaymentStreamCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only	CapRt	Add to UnderlyingPaymentStream

				required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.		mFloatingRate
40629 tbd	UnderlyingPaymentStreamCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to UnderlyingPaymentStreamFloatingRate
40630 tbd	UnderlyingPaymentStreamCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to UnderlyingPaymentStreamFloatingRate
40631 tbd	UnderlyingPaymentStreamFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.	FloorFlrRt	Add to UnderlyingPaymentStreamFloatingRate
40632 tbd	UnderlyingPaymentStreamFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtBuy	Add to UnderlyingPaymentStreamFloatingRate
40633 tbd	UnderlyingPaymentStreamFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtSell	Add to UnderlyingPaymentStreamFloatingRate
40634	UnderlyingPaymentStreamInitial	NEW	Percentage	The initial floating rate reset agreed	InitRt	Add to

	Rate		e	between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.		UnderlyingPaymentStreamFloatingRate
40635 ibd	UnderlyingPaymentStreamFinalRateRoundingDirection	NEW	int	Specifies the rounding direction. <i>(Uses values from RoundingDirection(468))</i> 0 = Up 1 = Down 2 = Nearest	FnlRtRndDir ctn	Add to UnderlyingPaymentStreamFloatingRate
40636 ibd	UnderlyingPaymentStreamFinalRatePrecision	NEW	int	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnlRtPrctsn	Add to UnderlyingPaymentStreamFloatingRate
40637 ibd	UnderlyingPaymentStreamAveragingMethod	NEW	int	When rate averaging is applicable, this component is used to specify whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies. 0 = Unweighted 1 = Weighted <i>(Uses values from PaymentStreamAveragingMethod(40806))</i>	AvngngMeth	Add to UnderlyingPaymentStreamFloatingRate
40638 ibd	UnderlyingPaymentStreamNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate). 0 = Zero interest rate method 1 = Negative interest rate method <i>(Uses values from PaymentStreamNegativeRateTreatment(408</i>	NegtvRtTrtmt	Add to UnderlyingPaymentStreamFloatingRate

40639 tbd	UnderlyingPaymentStreamInflationLagPeriod	NEW	int	(07) Time unit multiplier for the inflation lag period. The lag period is the An offsetting period from the payment date which determines the reference period for which the inflation index is observed.	LagPeriod	Add to UnderlyingPaymentStreamFloatingRate
40640 tbd	UnderlyingPaymentStreamInflationLagUnit	NEW	String	Time unit associated with the inflation lag period. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamInflationLagUnit(40809))	LagUnit	Add to UnderlyingPaymentStreamFloatingRate
40641 tbd	UnderlyingPaymentStreamInflationLagDayType	NEW	int	The underlying payment stream inflation lag period Day Type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamInflationLagDayType(40810))	LagDayType	Add to UnderlyingPaymentStreamFloatingRate
40642 tbd	UnderlyingPaymentStreamInflationInterpolationMethod	NEW	int	The method used when calculating the Inflation Index Level from multiple points - the most common is Linear. — 0 = None — 1 = LinearZeroYield (Uses values from PaymentStreamInflationInterpolationMethod(40811))	IntrpltnMeth	Add to UnderlyingPaymentStreamFloatingRate
40643 tbd	UnderlyingPaymentStreamInflationIndexSource	NEW	Stringint	The inflation index reference source such as Reuters or Bloomberg. (Uses values from PaymentStreamRateIndexSource(40790)RateSource(1446))	InfltnNdxSrc	Add to UnderlyingPaymentStreamFloatingRate

40644 tbd	UnderlyingPaymentStreamInflationPublicationSource	NEW	String	The current main publication source such as relevant web site or a government body.	PublctnSrc	Add to UnderlyingPaymentStreamFloatingRate
40645 tbd	UnderlyingPaymentStreamInflationInitialIndexLevel	NEW	float	Initial known index level for the first calculation period.	InitLvl	Add to UnderlyingPaymentStreamFloatingRate
40646 tbd	UnderlyingPaymentStreamInflationFallbackBondApplicable	NEW	Boolean	Indicates whether a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes). Boolean indicating the applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8. Omission of this element implies a value of true.	FallbckBond	Add to UnderlyingPaymentStreamFloatingRate
40647 tbd	UnderlyingPaymentStreamFRADiscounting	NEW	int	The method of floating rate agreement (FRA) discounting, if any, that will apply. 0 = None 1 = ISDA 2 = AFMA (Uses values from PaymentStreamFRADiscounting(40816))	FRADisc	Add to UnderlyingPaymentStreamFloatingRate
40648 tbd	UnderlyingPaymentStreamNonDeliverableRefCurrency	NEW	Currency	The non-deliverable settlement reference currency. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingPaymentStreamNonDeliverableSettlements
40649 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's payment stream's non-deliverable fixing date for the non-deliverable terms adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None	BizDayCnvt	Add to UnderlyingPaymentStreamNonDeliverableSettlements

				<p>2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest(Uses values from BusinessDayConvention(40921))</p>		
40650 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used for date to adjustment of the underlying instrument's payment stream's fixing date for the non-deliverable FX fixing date terms adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as UnderlyingPaymentStreamCalculationPeriodBusinessCenters.</p>	BizCtrsCtr	Add to UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenterGrpSettl
40651 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesRelativeTo	NEW	int	<p>Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the non-deliverable FX fixing dates are relative to anchor dates, this specifies the anchor dates.</p> <p>3 = Calculation period start date 4 = Calculation period end date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	FixngRelty	Add to UnderlyingPaymentStreamNonDeliverableSettlTerms
40652 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod	NEW	int	<p>Time unit multiplier for the non-deliverable currency fixing date offset. Fixing Date Offset Period.</p>	FixngPeriod	Add to UnderlyingPaymentStreamNonDeliverableSettlTerms

40653 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit	NEW	String	Time unit associated with the non-deliverable currency fixing date offset. Fixing Date Offset Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	FixngUnit	ms Add to UnderlyingPaymentStreamNonDeliverableSettlTerms
40654 tbd	UnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesOffsetDayType	NEW	int	The non-deliverable Fixing dDate oOffset dDay tType. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	FixngDayTyp	ms Add to UnderlyingPaymentStreamNonDeliverableSettlTerms
40655 tbd	UnderlyingPaymentStreamNonDeliverableSettlRateOption	NEW	String	The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the 1998 FX and Currency Option Definitions.	Opt	ms Add to UnderlyingPaymentStreamNonDeliverableSettl
40655	SettlRateFallbackReferencePage	NEW	String	Identifies the reference "page" from the rate source. When SettlRateFallbackRateSource(40373) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option	RefPg	ms Add to SettlRateFallbackRateSource
40656 tbd	NoUnderlyingNonDeliverableFXFixingFixingDates	NEW	NumInGroup	Number of FX fixingFixing dates in the repeating group	—	ms Add to UnderlyingPaymentStreamNonDeliverableFXFixin

40657 tbd	UnderlyingNonDeliverableFxFixingFixingDate	NEW	LocalMktDate	Non-deliverable FX fixing fixing date unadjusted or adjusted depending on UnderlyingNonDeliverableFxFixingFixingDateType(40658).	Dt	gFixingDateGrp Add to UnderlyingPaymentStreamNonDeliverableFxFixingDateGrp
40658 tbd	UnderlyingNonDeliverableFxFixingFixingDateType	NEW	int	-Type of date. — 0 = Unadjusted — 1 = Adjusted (Use values from NonDeliverableFixingDateType(40827))	Typ	Add to UnderlyingPaymentStreamNonDeliverableFxFixingDateGrp
40659 tbd	NoUnderlyingSettlRateFallbacks	NEW	NumInGroup	Number of settlement rate fallbacks in the repeating group	—	Add to UnderlyingSettlRateDisruptionFallbackGrp
40660 tbd	UnderlyingSettlRatePostponementMaximumDays	NEW	int	The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to this method.	MaxDays	Add to UnderlyingSettlRateDisruptionFallbackGrp
40661 tbd	UnderlyingSettlRateOption	NEW	String	The settlement rate option to be used in the place of PaymentStreamNonDeliverableSettlRateOption	Opt	Add to UnderlyingSettlRateDisruptionFallbackGrp
40661	UnderlyingPaymentStreamNonDeliverableSettlRateSource	NEW	int	Identifies the source of rate information. (Uses values from RateSource(1446))	RtSrc	Add to UnderlyingPaymentStreamNonDeliverableSettlRateSource
40662 tbd	UnderlyingSettlRatePostponementSurvey	NEW	Boolean	Indicates whether to Boolean, True means request a settlement rate quotes from the market.	Survey	Add to UnderlyingSettlRateDisruptionFallbackGrp
40663 tbd	UnderlyingSettlRatePostponementCalculationAgent	NEW	int	Used to identify Identification of the settlement rate postponement calculation agent. — 0 = Exercising party — 1 = Non-exercising party — 2 = As specified in the master agreement supplement — 3 = As specified in the standard terms supplement (Uses values from ProvisionCalculationAgent(40098))	CalcAgent	Add to UnderlyingSettlRateDisruptionFallbackGrp
40664 tbd	NoUnderlyingPaymentSchedules	NEW	NumInGroup	Number of swap schedules in the repeating group	—	Add to UnderlyingPaymentSched

40665 tbd	UnderlyingPaymentScheduleType	NEW	int	Type of schedule. Values: 0 = Notional 1 = Cash flow 2 = FX linked notional 3 = Fixed rate 4 = Future value notional 5 = Known amount 6 = Floating rate multiplier 7 = Spread 8 = Cap rate 9 = Floor rate 10 = Non-deliverable settlement payment dates 11 = Non-deliverable settlement calculation dates 12 = Non-deliverable FX fixing dates (Uses values from PaymentScheduleType(40829))	Typ	uleGrp Add to UnderlyingPaymentScheduleGrp
40666 tbd	UnderlyingPaymentScheduleStubType	NEW	int	Indicates to which stub this schedule applies. Omit if not for a stub. 0 = Initial 1 = Final (Uses values from PaymentSubType(40873))	StubTyp	Add to UnderlyingPaymentScheduleGrp
40667 tbd	UnderlyingPaymentScheduleStartDateUnadjusted	NEW	LocalMkt Date	The unadjusted date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)) a BRL-CDI Swap, or the start date of a cashflow payment.	StartDtUnadj	Add to UnderlyingPaymentScheduleGrp
40668 tbd	UnderlyingPaymentScheduleEndDateUnadjusted	NEW	LocalMkt Date	The end date of a cashflow payment.	EndDtUnadj	Add to UnderlyingPaymentScheduleGrp
40669 tbd	UnderlyingPaymentSchedulePaySide	NEW	int	The sSide value of the party paying the step schedule. 1 = Buy	Pay	Add to UnderlyingPaymentScheduleGrp

				— 2 = Sell (Uses values from PaymentPaySide(40214))		
40670 tbd	UnderlyingPaymentScheduleReceiveSide	NEW	int	The sSide value of the party receiving the step schedule. — 1 = Buy — 2 = Sell (Uses values from PaymentPaySide(40214))	RcvSide	Add to UnderlyingPaymentScheduleGrp
40671 tbd	UnderlyingPaymentScheduleNotional	NEW	Amt	The notional value for this step, or amount of a cashflow payment.	Notl	Add to UnderlyingPaymentScheduleGrp
40672 tbd	UnderlyingPaymentScheduleCurrency	NEW	Currency	The currency for this step. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingPaymentScheduleGrp
40673 tbd	UnderlyingPaymentScheduleRate	NEW	Percentage	The rate value for this step.	Rt	Add to UnderlyingPaymentScheduleGrp
40674 tbd	UnderlyingPaymentScheduleRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to UnderlyingPaymentScheduleGrp
40675 tbd	UnderlyingPaymentScheduleRateSpread	NEW	PriceOffset	The spread value for this step.	Spread	Add to UnderlyingPaymentScheduleGrp
40676 tbd	UnderlyingPaymentScheduleRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position. a short or long spread value. — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to UnderlyingPaymentScheduleGrp
40677 tbd	UnderlyingPaymentScheduleRateTreatment	NEW	int	Specifies the yield calculation treatment. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrtmtRtmt	Add to UnderlyingPaymentScheduleGrp
40678 tbd	UnderlyingPaymentScheduleFixedAmount	NEW	Amt	The explicit payment amount for this step.	FixedAmt	Add to UnderlyingPaymentScheduleGrp

40679 tbd	UnderlyingPaymentScheduleFixedCurrency	NEW	Currency	The currency of the fixed amount. Uses ISO 4217 currency codes.	FixedCcy	uleGrp Add to UnderlyingPaymentScheduleGrp
40680 tbd	UnderlyingPaymentScheduleStepFrequencyPeriod	NEW	int	Time unit multiplier of the step frequency.	StepPeriod	Add to UnderlyingPaymentScheduleGrp
40681 tbd	UnderlyingPaymentScheduleStepFrequencyUnit	NEW	String	Time unit of associated with the step frequency. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from CouponFrequencyUnit(1949))	StepUnit	Add to UnderlyingPaymentScheduleGrp
40682 tbd	UnderlyingPaymentScheduleStepOffsetValue	NEW	Amt	The explicit amount that the notional changes on each step date. This can be a positive or negative amount.	StepVal	Add to UnderlyingPaymentScheduleGrp
40683 tbd	UnderlyingPaymentScheduleStepRate	NEW	Percentage	The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value of the element specified in UnderlyingPaymentScheduleStepRelativeTo(40685). The percentage can be either positive or negative.	StepRt	Add to UnderlyingPaymentScheduleGrp
40684 tbd	UnderlyingPaymentScheduleStepOffsetRate	NEW	Percentage	The explicit amount that the rate changes on each step date. This can be a positive or negative value.	StepOfstRt	Add to UnderlyingPaymentScheduleGrp
40685 tbd	UnderlyingPaymentScheduleStepRelativeTo	NEW	int	Enumeration, either Initial or Previous. Specifies whether the UnderlyingPaymentScheduleStepRate(40683) or UnderlyingPaymentScheduleStepOffsetValue(40682) should be applied to the initial notional or the previous notional in order to calculate the notional step change amount. — 0 = Initial	StepReltv	Add to UnderlyingPaymentScheduleGrp

				<p>— 1 = Previous (Uses values from PaymentScheduleStepRelativeTo(40849))</p>		
40686 fbd	UnderlyingPaymentScheduleFixingDateUnadjusted	NEW	LocalMktDate	The unadjusted fixing date.	FixingDtUnadjusted	Add to UnderlyingPaymentScheduleGrp
40687 fbd	UnderlyingPaymentScheduleWeight	NEW	float	Floating rate observation weight for cashflow payment.	Wt	Add to UnderlyingPaymentScheduleGrp
40688 fbd	UnderlyingPaymentScheduleFixingFixingDateRelativeTo	NEW	int, Reserved1000Plus	<p>Specifies the anchor date when the fixing date is relative to. When the notional amount schedule is calculated using a varying notional currency this is the anchor date for the fixing date. See http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values. — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	FixingFixingDateRelativeTo	Add to UnderlyingPaymentScheduleGrp
40689 fbd	UnderlyingPaymentScheduleFixingNotionalFixingDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the underlying instrument's payment schedule's FX Notional Fixing date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN</p>	FixingFixingDateBusinessDayConvention	Add to UnderlyingPaymentScheduleGrp

				4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))		
40690 tbd	UnderlyingPaymentScheduleFx NotionalFixingDateBusinessCen ters	NEW	MultiString ValueString	The business center calendar used for date adjustment of the underlying instrument's payment schedule's FX Notional Fixing date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FxFixngBizCtrsCtr	Add to UnderlyingPaymentScheduleFixingDateBusinessCenterGrpUnderlyingPaymentScheduleGrp
40691 tbd	UnderlyingPaymentScheduleFx NotionalFixingDateOffsetPeriod	NEW	int	Time unit multiplier for the FX Notional Fixing Date Offset Period.	FxFixngFixngPeriod	Add to UnderlyingPaymentScheduleGrp
40692 tbd	UnderlyingPaymentScheduleFx NotionalFixingDateOffsetUnit	NEW	String	Time unit associated with the FX Notional Fixing Date Offset Unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	FxFixngFixngUnit	Add to UnderlyingPaymentScheduleGrp
40693 tbd	UnderlyingPaymentScheduleFx NotionalFixingDateOffsetDayType	NEW	int	The FX Notional Fixing Date Offset Day Type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	FxFixngFixngDayType	Add to UnderlyingPaymentScheduleGrp
40694 tbd	UnderlyingPaymentScheduleFx NotionalFixingDateAdjusted	NEW	LocalMktDateString	The FX Notional Adjusted fixing Date once the adjustment has been performed.	FxFixngFixngDt	Add to UnderlyingPaymentScheduleGrp

40695 tbd	UnderlyingPaymentScheduleFixingTime	NEW	LocalMktTime	Fixing time.	FixngTm	Add to UnderlyingPaymentScheduleGrp
40696 tbd	UnderlyingPaymentScheduleFixingTimeBusinessCenter	New	String	Business center for determining fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FixngTmBizCtr	Add to UnderlyingPaymentScheduleGrp
40697 tbd	UnderlyingPaymentScheduleInterimExchangePaymentDateRelativeTo	NEW	int, Reserved1000Plus	Specifies the anchor date when the interim exchange payment date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. Relative date for interim exchanges arising from changes in spot currency exchange amount or notional amortization. 1000+ = Reserved and available for bilaterally agreed upon user defined values. 3 = Calculation period start date 4 = Calculation period end date 100- = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40010))	IntrmExchDtReltv	Add to UnderlyingPaymentScheduleGrp
40698 tbd	UnderlyingPaymentScheduleInterimExchangeDatesBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's payment schedule's interim exchange date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. 0 = Not applicable 1 = None 2 = Following	IntrmExchDtBizDayCnvtv	Add to UnderlyingPaymentScheduleGrp

				3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))		
40699 fbd	UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date adjustment of the underlying instrument's payment schedule's interim exchange date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as SchedFxNotionalFixingDateBusinessCenters .	IntrmExchDtBizCtrsCtr	Add to UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrpUnderlyingPaymentScheduleGrp
40700 fbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod	NEW	int	Time unit multiplier for the interim exchange date offset period.	IntrmExchDtPeriod	Add to UnderlyingPaymentScheduleGrp
40701 fbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit	NEW	String	Time unit associated with the interim exchange date offset unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	IntrmExchDtUnit	Add to UnderlyingPaymentScheduleGrp
40702 fbd	UnderlyingPaymentScheduleInterimExchangeDatesOffsetDayType	NEW	int	The interim exchange date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	IntrmExchDayType	Add to UnderlyingPaymentScheduleGrp

40703 tbd	UnderlyingPaymentScheduleInterimExchangeDateAdjusted	NEW	LocalMktDate	The <u>adjusted</u> interim exchange date once the adjustment has been performed.	IntrmExchDt	Add to UnderlyingPaymentScheduleGrp
40704 tbd	NoUnderlyingPaymentScheduleRateSources	NEW	NumInGroup	Number of rate sources in the repeating group	--	Add to UnderlyingPaymentScheduleRateSourceGrp
40705 tbd	UnderlyingPaymentScheduleRateSource	NEW	int	Identifies the source of rate information. — 0 = Bloomberg — 1 = Reuters — 2 = Telerate — 99 = Other (Uses values from RateSource(1446))	Src	Add to UnderlyingPaymentScheduleRateSourceGrp
40706 tbd	UnderlyingPaymentScheduleRateSourceType	NEW	int	Rate source type. — 0 = Primary — 1 = Secondary (Uses values from RateSourceType(1447))	Typ	Add to UnderlyingPaymentScheduleRateSourceGrp
40707 tbd	UnderlyingPaymentScheduleReferencePage	NEW	String	Identifies the Rate Reference "pPage" from the rate source. For FX, this contains the reference page for the FX spot rate. When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option Required if rate source is "Other".	RefPg	Add to UnderlyingPaymentScheduleRateSourceGrp
40708 tbd	NoUnderlyingPaymentStubs	NEW	NumInGroup	Number of stubs in the repeating group	--	Add to UnderlyingPaymentStubGrp
40709 tbd	UnderlyingPaymentStubType	NEW	int	Stub type. — 0 = Initial — 1 = Final (Use values from PaymentStubType(40873))	Typ	Add to UnderlyingPaymentStubGrp
40710 tbd	UnderlyingPaymentStubLength	NEW	int	Optional indication whether stub is shorter or longer than the regular swap period.	Length	Add to UnderlyingPaymentStubGrp

				0 = Short 1 = Long (Uses values from PaymentStubLength(40874))		rp
40711 tbd	UnderlyingPaymentStubRate	NEW	Percentage	Agreed to Fixed rate for this stub.	Rt	Add to UnderlyingPaymentStubGp
40712 tbd	UnderlyingPaymentStubFixedAmount	NEW	Amt	A fixed payment amount.	FixedAmt	Add to UnderlyingPaymentStubGp
40713 tbd	UnderlyingPaymentStubFixedCurrency	NEW	Currency	The currency of the fixed payment amount. Uses ISO 4217 currency codes.	FixedCcy	Add to UnderlyingPaymentStubGp
40714 tbd	UnderlyingPaymentStubIndex	NEW	String	The underlying payment stub fFloating rRate iIndex.	Ndx	Add to UnderlyingPaymentStubGp
40715 tbd	UnderlyingPaymentStubIndexSource	NEW	Stringint	The source for the underlying payment stub fFloating rRate iIndex-Source. (Uses values from PaymentStreamRateIndexSource(40790))	NdxSrc	Add to UnderlyingPaymentStubGp
40716 tbd	UnderlyingPaymentStubIndexCurvePeriod	NEW	int	Time unit multiplier for the underlying payment stub fFloating rRate iIndex-Period.	NdxPeriod	Add to UnderlyingPaymentStubGp
40717 tbd	UnderlyingPaymentStubIndexCurveUnit	NEW	String	Time unit associated with the underlying payment stub fFloating Rate-rate Index indexUnit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to UnderlyingPaymentStubGp
40718 tbd	UnderlyingPaymentStubIndexRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to UnderlyingPaymentStubGp

40719 tbd	UnderlyingPaymentStubIndexRateSpread	NEW	PriceOffset	Spread from floating rate index.	Spread	Add to UnderlyingPaymentStubGroup
40720 tbd	UnderlyingPaymentStubIndexRateSpreadPositionType	NEW	int	Identifies whether a rate spread is applied to a long or a short position, or long spread value. — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to UnderlyingPaymentStubGroup
40721 tbd	UnderlyingPaymentStubIndexRateTreatment	NEW	int	Specifies the yield calculation treatment for the stub index. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to UnderlyingPaymentStubGroup
40722 tbd	UnderlyingPaymentStubIndexCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	CapRt	Add to UnderlyingPaymentStubGroup
40723 tbd	UnderlyingPaymentStubIndexCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to UnderlyingPaymentStubGroup
40724 tbd	UnderlyingPaymentStubIndexCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side. (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to UnderlyingPaymentStubGroup
40725 tbd	UnderlyingPaymentStubIndexFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap	FloorFlrRt	Add to UnderlyingPaymentStubGroup

				stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.		
40726 tbd	UnderlyingPaymentStubIndexFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from <i>PaymentStreamFloorRateBuySide(40801)</i>)	FloorFlrRtBuy	Add to UnderlyingPaymentStubGroup
40727 tbd	UnderlyingPaymentStubIndexFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from <i>PaymentStreamFloorRateBuySide(40801)</i>)	FloorFlrRtSell	Add to UnderlyingPaymentStubGroup
40728 tbd	UnderlyingPaymentStubIndex2	NEW	String	The second <u>underlying payment stub</u> <i>Floating rRate iIndex-2</i> .	Ndx2	Add to UnderlyingPaymentStubGroup
40729 tbd	UnderlyingPaymentStubIndex2Source	NEW	String	The source of the second <u>underlying payment stub</u> <i>Floating rRate iIndex-2 Source</i> .	Ndx2Src	Add to UnderlyingPaymentStubGroup
40730 tbd	UnderlyingPaymentStubIndex2CurvePeriod	NEW	int	Time unit multiplier of the <u>underlying payment stub</u> <i>Floating rRate iIndex-2 Period</i> .	Ndx2Period	Add to UnderlyingPaymentStubGroup
40731 tbd	UnderlyingPaymentStubIndex2CurveUnit	NEW	String	Time unit associated with the <u>underlying payment stub</u> <i>Floating rRate iIndex-2 Unit</i> . — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from <i>PaymentStreamRateIndexCurveUnit(40791)</i>)	Ndx2Unit	Add to UnderlyingPaymentStubGroup
40732 tbd	UnderlyingPaymentStubIndex2RateMultiplier	NEW	float	A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not	RtMult2	Add to UnderlyingPaymentStubGroup

40733 tbd	UnderlyingPaymentStubIndex2 RateSpread	NEW	PriceOffse t	equal to 1 (one) for the term of the stream. Spread from the second floating rate index.	Spread2	Add to UnderlyingPaymentStubG rp
40734 tbd	UnderlyingPaymentStubIndex2 RateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position. or long spread value. — 0 = Short — 1 = Long (Users values from PaymentStreamRateSpreadPositionType(40795))	Spread2PosT yp	Add to UnderlyingPaymentStubG rp
40735 tbd	UnderlyingPaymentStubIndex2 RateTreatment	NEW	int	Specifies the yield calculation treatment for the second index. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt2	Add to UnderlyingPaymentStubG rp
40736 tbd	UnderlyingPaymentStubIndex2 CapRate	NEW	Percentag e	The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	CapRt2	Add to UnderlyingPaymentStubG rp
40737 tbd	UnderlyingPaymentStubIndex2F loorRate	NEW	Percentag e	The floor rate, if any, which applies to the second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.	FloorFlrRt2	Add to UnderlyingPaymentStubG rp
40738 tbd	PaymentStreamType	NEW	int	Identifies the type of payment stream associated with the swap. Values: 0 = Periodic (the default) 1 = Initial	Typ	Add to PaymentStream

				2 = Single		
40739 tbd	PaymentStreamMarketRate	NEW	int	Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks. An optional element that only has meaning in a credit index trade. This element contains the credit spread ("fair value") at which the trade was executed. Unlike the fixedRate of an index, the marketFixedRate varies over the life of the index depending on market conditions. The Market Fixed Rate is the price of the index as quoted by trading desks.	MktRt	Add to PaymentStream
40740 tbd	PaymentStreamDelayIndicator	NEW	Boolean	Applicable to credit default swaps CDS on mortgage backed securities MBS to specify whether payment delays are applicable to the fixed amount. Residential mortgage backed securities RMBS typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap. Commercial mortgage backed securities CMBS do not typically have a payment delay, on the other hand, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of each month.	DelayInd	Add to PaymentStream
40741 tbd	PaymentStreamSettlCurrency	NEW	Currency	Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.	SettlCcy	Add to PaymentStream
40742 tbd	PaymentStreamDayCount	NEW	int	The day count convention used in the payment stream calculations. The dDay eCount convention used to calculate interest	DayCnt	Add to PaymentStream

				<p>for the bond. Use PaymentStreamText for a nonstandard value. 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SLA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values</p> <p>(Uses values from CouponDayCount(1950))</p>		
40743 473 tbd	PaymentStreamAccrualDays	NEW	int	The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.	AcrlDays	Add to PaymentStream
40744 tbd	PaymentStreamDiscountType	NEW	int	The method of calculating discounted payment amounts 0 = Standard 1 = Floating rate agreement (FRA)	DiscTyp	Add to PaymentStream
40745 tbd	PaymentStreamDiscountRate	NEW	Percentage	Discount rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.	Disc	Add to PaymentStream
40746 tbd	PaymentStreamDiscountRateDayCount	NEW	int, Reserved100Plus	The Discount rate day count convention applied to the PaymentStreamDiscountRate(40745). Use PaymentStreamText for a nonstandard value. 0 = 1/1	DiscDayCnt	Add to PaymentStream

				1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))		
40747 tbd	PaymentStreamCompoundingMethod	NEW	int	Compounding mMethod. 0 = None 1 = Flat 2 = Straight 3 = Spread exclusive	CmpndgMeth	Add to PaymentStream
40748 tbd	PaymentStreamInitialPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is an initial exchange of principal on the effective date.	InitPrncplExchInd	Add to PaymentStream
40749 tbd	PaymentStreamInterimPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there are intermediate or interim exchanges of principal during the term of the swap.	IntrmPrncplExchInd	Add to PaymentStream
40750 tbd	PaymentStreamFinalPrincipalExchangeIndicator	NEW	Boolean	Indicates whether there is a final exchange of principal on the termination date.	FnlPrncplExchInd	Add to PaymentStream
40751 tbd	PaymentStreamPaymentDateBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's Payment Date Adjustment Business Day Convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable	BizDayCnvtm	Add to PaymentStreamPaymentDates

				<ul style="list-style-type: none"> 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest <p>(Uses values from <i>BusinessDayConvention(40921)</i>)</p>		
40752 tbd	PaymentStreamPaymentDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used to for date adjustment of the payment stream's Payment Date Adjustment Business Centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.	BizCtrsCtr	Add to PaymentStreamPaymentDateBusinessCenterGrpPaymentStreamPaymentDates
40753 tbd	PaymentStreamPaymentFrequencyPeriod	NEW	int	Time unit multiplier for the The period of frequency of payments.	FreqPeriod	Add to PaymentStreamPaymentDates
40754 tbd	PaymentStreamPaymentFrequencyUnit	NEW	String	Time unit associated with the frequency of payments. Values: D = Day Wk = Week Mo = Month Yr = Year T = Term	FreqUnit	Add to PaymentStreamPaymentDates
40755 tbd	PaymentStreamPaymentRollConvention	NEW	String	The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the DateAdjustment component within the Instrument component. — day of month (the particular day of the month) — EOM (end of month) — FRN (FRN Convention or Eurodollar	Roll	Add to PaymentStreamPaymentDates

				Convention — IMM (IMM Settlement Dates, i.e. the third Wednesday of the month) — IMMCAD (the last trading day/expiration day of the Canadian Derivatives Exchange) — IMMAUD (the last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract) — IMMNZD (the last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract) — SFE (Sydney Futures Exchange 90 Day Bank Accepted Bill Futures Settlement Dates) — NONE (no adjustment) — TBILL (13-week and 26-week U.S. Treasury Bill Auction Dates) — MON (Monday) — TUE (Tuesday) — WED (Wednesday) — THU (Thursday) — FRI (Friday) — SAT (Saturday) — SUN (Sunday) — other bilaterally agreed values (Uses values from DateRollConvention(40922))		
40756 ibd	PaymentStreamFirstPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted first payment date.	FirstDtUnadj	Add to PaymentStreamPaymentDates
40757 ibd	PaymentStreamLastRegularPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted last regular payment date.	LastReglrDtUnadj	Add to PaymentStreamPaymentDates
40758 ibd	PaymentStreamPaymentDateRelativeTo	NEW	Int, Reserved1000Plus	Specifies the anchor date when payment dates are relative to an anchor date. See http://www.fixtradingcommunity.org/codebooks#Relative_To_Date_for_values.When_If_payment_dates_are_relative_to_an_anchor	Reltv	Add to PaymentStreamPaymentDates

				<p><u>date, this specifies the anchor date.</u></p> <p>3 = Calculation period start date 4 = Calculation period end date 5 = Reset date 6 = Last pricing date 7 = Valuation date</p> <p>1000+ = Reserved and available for bi-laterally agreed upon user defined values</p> <p><u>(Uses values from StreamEffectiveDateRelativeTo(40910) see that field for complete list of values)</u></p>		
<u>40759</u> <u>ibid</u>	PaymentStreamPaymentOffsetPeriod	NEW	Int	Time unit multiplier for the rRelative pPayment Date_date_Offset_offsetPeriod.	OfstPeriod	Add to PaymentStreamPaymentDates
<u>40760</u> <u>ibid</u>	PaymentStreamPaymentOffsetUnit	NEW	String	Time unit associated with the rRelative pPayment dDate oOffset_Unit. D = Day Wk = Week Mo = Month Yr = Year	OfstUnit	Add to PaymentStreamPaymentDates
<u>40761</u> <u>ibid</u>	PaymentStreamResetDatesRelativeTo	NEW	Int Reserved1 000Plus	<p><u>Specifies the anchor date when the reset dates are relative to an anchor date.</u> <u>If the reset frequency is specified as daily this element must not be included.</u> <u>See</u> <u>http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values.</u> <u>Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element must not be included.</u></p> <p>3 = Calculation period start date 4 = Calculation period end date</p>	Reltv	Add to PaymentStreamResetDates

				1000+ = Reserved and available for bi-laterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40010))		
40762 tbd	PaymentStreamResetDateBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's Reset Date Adjustment Business Day Convention. Used only to override the business day convention specified in the Date Adjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	Add to PaymentStreamResetDates
40763 tbd	PaymentStreamResetDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used to for date adjustment of the payment stream's Reset Date Adjustment Business Centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.	BizCtrsCtr	Add to PaymentStreamResetDateBusinessCenterGrpPaymentStreamResetDates
40764 tbd	PaymentStreamResetFrequencyPeriod	NEW	int	Time unit multiplier for the period of the frequency of resets.	FreqPeriod	Add to PaymentStreamResetDates
40765 tbd	PaymentStreamResetFrequencyUnit	NEW	String	The unit associated with the frequency of resets. D = Day Wk = Week	FreqUnit	Add to PaymentStreamResetDates

				<p>Mo = Month Yr = Year (Uses values from CouponFrequencyUnit(1949))</p>		
40766 tbd	PaymentStreamResetWeeklyRollConvention	NEW	String	<p>Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis. The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Values: MON (Monday) TUE (Tuesday) WED (Wednesday) THU (Thursday) FRI (Friday) SAT (Saturday) SUN (Sunday) other bilaterally agreed values</p>	WklyRoll	Add to PaymentStreamResetDates
40767 tbd	PaymentStreamInitialFixingDateRelativeTo	NEW	int, Reserved1000Plus	<p>Specifies the anchor date when the initial fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the initial fixing date is a different offset than the rest of the fixing dates, this specifies the anchor date. 2 = Effective date 3 = Calculation period start date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))</p>	InitRelty	Add to PaymentStreamResetDates
40768 tbd	PaymentStreamInitialFixingDateBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the payment stream's initial fixing date adjustment business day convention. Used only to override the business day</p>	InitBizDayConvention	Add to PaymentStreamResetDates

				<p>convention specified in the DateAdjustment component within the Instrument component.</p> <ul style="list-style-type: none"> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest <p>(Uses values from BusinessDayConvention(40921))</p>		
40769 tbd	PaymentStreamInitialFixingDate BusinessCenters	NEW	MultiStringValueString	<p>The business center calendar used to for date adjustment of the payment stream's initial fixing dates adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.</p>	InitBizCtrs	Add to PaymentStreamInitialFixingDateBusinessCenterGroupPaymentStreamResetDates
40770 tbd	PaymentStreamInitialFixingDate OffsetPeriod	NEW	int	<p>Time unit multiplier for the initial fixing date offset period.</p>	InitPeriod	Add to PaymentStreamResetDates
40771 tbd	PaymentStreamInitialFixingDate OffsetUnit	NEW	String	<p>Time unit associated with the initial fixing date offset unit.</p> <ul style="list-style-type: none"> — D = Day — Wk = Week — Mo = Month — Yr = Year <p>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>	InitUnit	Add to PaymentStreamResetDates
40772 tbd	PaymentStreamInitialFixingDate OffsetDayType	NEW	int	<p>The initial fixing date offset day type.</p> <ul style="list-style-type: none"> — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business 	InitDayTyp	Add to PaymentStreamResetDates

				— 4 = Exchange business — 5 = Scheduled trading day (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i>)		
40773 ibid	PaymentStreamInitialFixingDateAdjusted	NEW	LocalMktDate	The adjusted initial fixing date.	InitDt	Add to PaymentStreamResetDates
40774 ibid	PaymentStreamFixingDateRelativeTo	NEW	int, Reserved1000Plus	Specifies the anchor date when the fixing date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the fixing date is relative to an anchor date, this specifies the anchor date for the fixing dates. — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date 1000+ = Reserved and available for bilaterally agreed upon user defined values (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i>)	FixngReltv	Add to PaymentStreamResetDates
40775 ibid	PaymentStreamFixingDateBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's fixing date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod-following — 5 = Preceding	FixngBizDayCnvtv	Add to PaymentStreamResetDates

				6 = Mod preceding 7 = Nearest (Uses values from <i>BusinessDayConvention(40921)</i>)		
40776 tbd	PaymentStreamFixingDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date adjustment of the payment stream's fixing date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.	FixngBizCtrs Ctr	Add to PaymentStreamFixingDateBusinessCenterGrpPaymentStreamResetDates
40777 tbd	PaymentStreamFixingDateOffsetPeriod	NEW	int	Time unit multiplier for the fixing date offset period.	FixngPeriod	Add to PaymentStreamResetDates
40778 tbd	PaymentStreamFixingDateOffsetUnit	NEW	String	Time unit associated with the fixing date offset unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i>)	FixngUnit	Add to PaymentStreamResetDates
40779 tbd	PaymentStreamFixingDateOffsetDayType	NEW	int	The fixing date offset day type. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i>)	FixngDayTyp	Add to PaymentStreamResetDates
40780 tbd	PaymentStreamFixingDateAdjusted	NEW	LocalMktDate	The adjusted fixing date.	FixngDt	Add to PaymentStreamResetDates
40781 tbd	PaymentStreamRateCutoffOffsetPeriod	NEW	int	Time unit multiplier for the rate cut-off date offset. The number of days preceding the	CutoffPeriod	Add to PaymentStreamResetDates

				Period End Date, or Termination Date as appropriate for the specified floating rate index.		s
40782 tbd	PaymentStreamRateCutoffOffsetUnit	NEW	String	Time unit associated with the Rate Cutoff Date Offset Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	CutoffUnit	Add to PaymentStreamResetDates
40783 tbd	PaymentStreamRateCutoffOffsetDayType	NEW	Int	The Rate Cutoff Date Offset Day Type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	CutoffDayType	Add to PaymentStreamResetDates
40784 tbd	PaymentStreamRate	NEW	Percentage	The rate applicable to the fixed rate payment stream. Rate if the payment stream is a fixed rate stream.	Rt	Add to PaymentStreamFixedRate
40785 tbd	PaymentStreamFixedAmount	NEW	Amt	The payment stream's A fixed payment amount. In CDS an alternative to PaymentStreamRate(40784tbd).	Amt	Add to PaymentStreamFixedRate
40786 tbd	PaymentStreamFixedRateOrAmountCurrency	NEW	Currency	Specifies the currency in which PaymentStreamFixedAmount(40785tbd) or PaymentStreamRate(40784tbd) is denominated. Uses ISO 4271 currency codes. The currency of the fixed payment amount.	Ccy	Add to PaymentStreamFixedRate
40787 tbd	PaymentStreamFutureValueNotional	NEW	Amt	The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)) BRL CDI Swaps. The value is calculated as	FutValNotl	Add to PaymentStreamFixedRate

				follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.		
40788 fbd	PaymentStreamFutureValueDate Adjusted	NEW	LocalMkt Date	The a-Adjusted value date of the future value amount.	FutValDt	Add to PaymentStreamFixedRate
40789 fbd	PaymentStreamRateIndex	NEW	String	The payment stream fFloating rRate iIndex.	Ndx	Add to PaymentStreamFloatingRate
40790 fbd	PaymentStreamRateIndexSource	NEW	Stringint	The source of the payment stream fFloating rRate iIndex-Source. Values: 0 = Bloomberg 1 = Reuters 2 = Telerate 99 = Other	NdxSrc	Add to PaymentStreamFloatingRate
40791 fbd	PaymentStreamRateIndexCurve Unit	NEW	String	Time unit associated with the fFloating rRate iIndex-Unit. Values: D = Day Wk = Week Mo = Month Yr = Year	NdxUnit	Add to PaymentStreamFloatingRate
40792 fbd	PaymentStreamRateIndexCurve Period	NEW	int	Time unit multiplier for the fFloating rRate iIndex Period.	NdxPeriod	Add to PaymentStreamFloatingRate
40793 fbd	PaymentStreamRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to PaymentStreamFloatingRate
40794 fbd	PaymentStreamRateSpread	NEW	PriceOffset	Spread from floating rate index.	Spread	Add to PaymentStreamFloatingRate

40795 tbd	PaymentStreamRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position, or long spread value. 0 = Short 1 = Long	SpreadPosType	ate Add to PaymentStreamFloatingRate
40796 tbd	PaymentStreamRateTreatment	NEW	int	Specifies the yield calculation treatment for the index. Values: 0 = Bond Equivalent Yield 1 = Money Market Yield	RtTrmt	ate Add to PaymentStreamFloatingRate
40797 tbd	PaymentStreamCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	CapRt	ate Add to PaymentStreamFloatingRate
40798 tbd	PaymentStreamCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side. Values: 1 = Buyer of the trade 2 = Seller of the trade	CapRtBuy	ate Add to PaymentStreamFloatingRate
40799 tbd	PaymentStreamCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side. 1 = Buyer of the trade 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	ate Add to PaymentStreamFloatingRate
40800 tbd	PaymentStreamFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.	FloorFlrRt	ate Add to PaymentStreamFloatingRate
40801	PaymentStreamFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate	FloorFlrRtBuy	ate Add to

	de			option through its trade side. Values: 1 = Buyer of the trade 2 = Seller of the trade	y	PaymentStreamFloatingRate
40802	PaymentStreamFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. 1 = Buyer of the trade 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtSel	Add to PaymentStreamFloatingRate
40803	PaymentStreamInitialRate	NEW	Percentage	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.	InitRt	Add to PaymentStreamFloatingRate
40804	PaymentStreamFinalRateRoundingDirection	NEW	int	Specifies the rounding direction. (Uses values from RoundingDirection(468)) 0 = Up 1 = Down 2 = Nearest	FnIRtRndDirctn	Add to PaymentStreamFloatingRate
40805	PaymentStreamFinalRatePrecision	NEW	int	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnIRtPrsn	Add to PaymentStreamFloatingRate
40806	PaymentStreamAveragingMethod	NEW	int	When rate averaging is applicable, this component is used to specify whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies. Values: 0 = Unweighted 1 = Weighted	AvgngMeth	Add to PaymentStreamFloatingRate

40807 tbd	PaymentStreamNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate). 0 = Zero interest rate method 1 = Negative interest rate method	NegtvRtTrtmt	Add to PaymentStreamFloatingRate
40808 tbd	PaymentStreamInflationLagPeriod	NEW	int	Time unit multiplier for the inflation lag period. The lag period is the an offsetting period from the payment date which determines the reference period for which the inflation index is observed.	LagPeriod	Add to PaymentStreamFloatingRate
40809 tbd	PaymentStreamInflationLagUnit	NEW	String	Time unit associated with the for inflation lag period. Values: D = Day Wk = Week Mo = Month Yr = Year	LagUnit	Add to PaymentStreamFloatingRate
40810 tbd	PaymentStreamInflationLagDayType	NEW	int	The payment stream inflation lag period day type. Values: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day	LagDayTyp	Add to PaymentStreamFloatingRate
40811 tbd	PaymentStreamInflationInterpolationMethod	NEW	int	The method used when calculating the Inflation Index Level from multiple points - the most common is Linear. 0 = None 1 = Linear zero yield	IntrpltnMeth	Add to PaymentStreamFloatingRate
40812 tbd	PaymentStreamInflationIndexSource	NEW	Stringint	The inflation index reference source such as Reuters or Bloomberg. (Uses values from PaymentStreamRateIndexSource(40790)Ref	InfltnNdxSrc	Add to PaymentStreamFloatingRate

				<u>eSource(1446)</u>		
<u>40813</u> <u>ibd</u>	PaymentStreamInflationPublicationSource	NEW	String	The current main publication source such as relevant web site or a government body.	PublctnSrc	Add to PaymentStreamFloatingRate
<u>40814</u> <u>ibd</u>	PaymentStreamInflationInitialIndexLevel	NEW	float	Initial known index level for the first calculation period.	InitLvl	Add to PaymentStreamFloatingRate
<u>40815</u> <u>ibd</u>	PaymentStreamInflationFallbackBondApplicable	NEW	Boolean	Indicates whether a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes). Boolean indicating the applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8. Omission of this element implies a value of true.	FallbckBond	Add to PaymentStreamFloatingRate
<u>40816</u> <u>ibd</u>	PaymentStreamFRADiscounting	NEW	int	The method of floating rate agreement (FRA) discounting, if any, that will apply. 0 = None 1 = International Swaps and Derivatives Association (ISDA) 2 = Australian Financial Markets Association (AFMA)	FRADisc	Add to PaymentStreamFloatingRate
<u>40817</u> <u>ibd</u>	PaymentStreamNonDeliverableRefCurrency	NEW	Currency	The non-deliverable settlement reference currency. Uses ISO 4217 currency codes.	Ccy	Add to PaymentStreamNonDeliverableSettlTerms
<u>40818</u> <u>ibd</u>	PaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's fixing date for the non-deliverable Fixing date adjustment business day conventions settlement terms. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN	BizDayCnvtn	Add to PaymentStreamNonDeliverableSettlTerms

				<p>4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest (Uses values from BusinessDayConvention(40921))</p>		
40819 tbd	PaymentStreamNonDeliverable CurrencyFixingDatesBusinessCenters	NEW	MultiString ValueString	<p>The business center calendar used for date adjustment of the payment stream's fixing date for the non-deliverable fixing date terms adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.</p>	BizCtrsCtr	Add to PaymentStreamNonDeliverableFixingDatesBusinessCenterGrpPaymentStreamNonDeliverableSettlementTerms
40820 tbd	PaymentStreamNonDeliverable CurrencyFixingDatesRelativeTo	NEW	iInt	<p>Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the non-deliverable FX fixing dates are relative to anchor dates, this specifies the anchor dates.</p> <p>3 = Calculation period start date 4 = Calculation period end date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910); see that field for complete list of values)</p>	FixngRelty	Add to PaymentStreamNonDeliverableSettlementTerms
40821 tbd	PaymentStreamNonDeliverable CurrencyFixingDatesOffsetPeriod	NEW	iInt	<p>Time unit multiplier for the non-deliverable currency fixing date offset. Fixing Date Offset Period.</p>	FixngPeriod	Add to PaymentStreamNonDeliverableSettlementTerms
40822	PaymentStreamNonDeliverable	NEW	String	<p>Time unit associated with the non-</p>	FixngUnit	Add to

tbd	CurrencyFixingDatesOffsetUnit			<p>deliverable currency-fixing date offset. _____ Fixing Date Offset Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))</p>		PaymentStreamNonDeliverableSettlTerms
40823 tbd	PaymentStreamNonDeliverableCurrencyFixingDatesOffsetDayType	NEW	int	<p>The non-deliverable Fixing dDate oOffset dDay tType. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))</p>	FixngDayTyp	Add to PaymentStreamNonDeliverableSettlTerms
40824 tbd	PaymentStreamNonDeliverableSettlRateOption	NEW	String	<p>The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the 1998 FX and Currency Option Definitions.</p>	Opt	Add to PaymentStreamNonDeliverableSettl
40824	UnderlyingPaymentStreamNonDeliverableSettlReferencePage	NEW	String	<p>Identifies the reference "page" from the rate source. When UnderlyingPaymentStreamNonDeliverableSettlRateSource(40661) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option</p>	RefPg	Add to UnderlyingPaymentStreamNonDeliverableSettlRateSource
40825 tbd	NoNonDeliverableFxFixingFixingDates	NEW	NumInGroup	<p>Number of FX fixingFixing dates in the repeating group</p>	—	Add to PaymentStreamNonDeliverableFxFixingFixingDateGrp

40826 tbd	NonDeliverableFxFixingFixingDate	NEW	LocalMktDate	Non-deliverable FX fixing fixing date unadjusted or adjusted depending on NonDeliverableFxFixingFixingDateType(40827).	Dt	Add to PaymentStreamNonDeliverableFxFixingFixingDateGrp
40827 tbd	NonDeliverableFxFixingFixingDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). Values: Type of date 0 = Unadjusted 1 = Adjusted	Typ	Add to PaymentStreamNonDeliverableFxFixingFixingDateGrp
40828 tbd	NoPaymentSchedules	NEW	NumInGroup	Number of swap schedules in the repeating group	—	Add to PaymentScheduleGrp
40829 tbd	PaymentScheduleType	NEW	int	Type of schedule. Values: 0 = Notional 1 = Cash flow 2 = FX linked notional 3 = Fixed rate 4 = Future value notional 5 = Known amount 6 = Floating rate multiplier 7 = Spread 8 = Cap rate 9 = Floor rate 10 = Non-deliverable settlement payment dates 11 = Non-deliverable settlement calculation dates 12 = Non-deliverable FX fixing fixing dates	Typ	Add to PaymentScheduleGrp
40830 tbd	PaymentScheduleStubType	NEW	int	Indicates to which stub this schedule applies. Omit if not for a stub. — 0 = Initial — 1 = Final (Use values from PaymentStubType(40873))	StubTyp	Add to PaymentScheduleGrp
40831 tbd	PaymentScheduleStartDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI))	StartDtUnadj	Add to PaymentScheduleGrp

				<u>BRL CDI Swap</u> , or the start date of a cashflow payment.		
<u>40832</u> <u>tbd</u>	PaymentScheduleEndDateUnadjusted	NEW	LocalMktDate	The <u>unadjusted</u> end date of a cashflow payment.	EndDtUnadj	Add to PaymentScheduleGrp
<u>40833</u> <u>tbd</u>	PaymentSchedulePaySide	NEW	int	The <u>sSide</u> value of the party paying the step schedule. — 1 = Buy — 2 = Sell (Uses values from PaymentPaySide(40214))	PaySide	Add to PaymentScheduleGrp
<u>40834</u> <u>tbd</u>	PaymentScheduleReceiveSide	NEW	int	The <u>sSide</u> value of the party receiving the step schedule. — 1 = Buy — 2 = Sell (Uses values from PaymentPaySide(40214))	RcvSide	Add to PaymentScheduleGrp
<u>40835</u> <u>tbd</u>	PaymentScheduleNotional	NEW	Amt	The notional value for this step, or amount of a cashflow payment.	Notl	Add to PaymentScheduleGrp
<u>40836</u> <u>tbd</u>	PaymentScheduleCurrency	NEW	Currency	The currency for this step. <u>Uses ISO 4217</u> currency codes.	Ccy	Add to PaymentScheduleGrp
<u>40837</u> <u>tbd</u>	PaymentScheduleRate	NEW	Percentage	The rate value for this step <u>schedule</u> .	Rt	Add to PaymentScheduleGrp
<u>40838</u> <u>tbd</u>	PaymentScheduleRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to PaymentScheduleGrp
<u>40839</u> <u>tbd</u>	PaymentScheduleRateSpread	NEW	PriceOffset	The spread value for this step <u>schedule</u> .	Spread	Add to PaymentScheduleGrp
<u>40840</u> <u>tbd</u>	PaymentScheduleRateSpreadPositionType	NEW	int	Identifies <u>whether the rate spread is applied to a long or short position, or long spread value</u> . — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to PaymentScheduleGrp
<u>40841</u> <u>tbd</u>	PaymentScheduleRateTreatment	NEW	int	<u>Specifies the yield calculation treatment for the step schedule</u> . — 0 = BondEquivalentYield — 1 = MoneyMarketYield	RtTrtmtRtmt	Add to PaymentScheduleGrp

				<i>(Uses values from PaymentStreamRateTreatment(40796))</i>		
40842 tbd	PaymentScheduleFixedAmount	NEW	Amt	The explicit payment amount for this step schedule.	FixedAmt	Add to PaymentScheduleGrp
40843 tbd	PaymentScheduleFixedCurrency	NEW	Currency	The currency of the fixed amount. Uses ISO 4217 currency codes.	FixedCcy	Add to PaymentScheduleGrp
40844 tbd	PaymentScheduleStepFrequencyPeriod	NEW	int	Time uUnit multiplier of the step frequency.	StepPeriod	Add to PaymentScheduleGrp
40845 tbd	PaymentScheduleStepFrequencyUnit	NEW	String	Time uUnit of associated with the step frequency. — D = Day — Wk = Week — Mo = Month — Yr = Year <i>(Uses values from CouponFrequencyUnit(1949))</i>	StepUnit	Add to PaymentScheduleGrp
40846 tbd	PaymentScheduleStepOffsetValue	NEW	Amt	The explicit amount that the notional changes on each step date. This can be a positive or negative amount.	StepVal	Add to PaymentScheduleGrp
40847 tbd	PaymentScheduleStepRate	NEW	Percentage	The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value of the element specified in PaymentScheduleStepRelativeTo(40849). The percentage can be either positive or negative.	StepRt	Add to PaymentScheduleGrp
40848 tbd	PaymentScheduleStepOffsetRate	NEW	Percentage	The explicit amount that the rate changes on each step date. This can be a positive or negative value.	StepOfstRt	Add to PaymentScheduleGrp
40849 tbd	PaymentScheduleStepRelativeTo	NEW	int	Enumeration, either Initial or Previous. Specifies whether the PaymentScheduleStepRate(40847) or PaymentScheduleStepOffsetValue(40846) should be applied to the initial notional or the previous notional in order to calculate the notional step change amount. 0 = Initial	StepReltv	Add to PaymentScheduleGrp

				1 = Previous		
40850 tbd	PaymentScheduleFxFixingFixin gDateUnadjusted	NEW	LocalMkt Date	The unadjusted fFX fixing fixing date.	FixingDtUna dj	Add to PaymentScheduleGrp
40851 tbd	PaymentScheduleWeight	NEW	float	Floating rate observation weight for cashflow payment.	Wt	Add to PaymentScheduleGrp
40852 tbd	PaymentScheduleFxFixingFixin gDateRelativeTo	NEW	iInt. Reserved1 000Plus	Specifies the anchor date when the fixing date is relative to an anchor date. When if the notional amount schedule is calculated using a varying notional currency this is the anchor date for the fixing date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. 3 = Calculation period start date 4 = Calculation period end date 5 = Reset date 1000+ = Reserved and available for bi- laterally agreed upon user defined values (Uses values from StreamEffectiveDateRelativeTo(40910))	FxFixingFixin gRelty	Add to PaymentScheduleGrp
40853 tbd	PaymentScheduleFxFixingFixin gDateBusinessDayConvention	NEW	int	The business day convention used to adjust the payment schedule's FX fixing fixing date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component. 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest	FxFixingFixin gBizDayCnvt n	Add to PaymentScheduleGrp

				<i>(Uses values from BusinessDayConvention(40921))</i>		
40854 tbd	PaymentScheduleFxFixingFixingDateBusinessCenters	NEW	MultiStringValueString	The business center calendar used for date to adjustment of the payment schedule's FX fixing date adjustment business centers. One or more values, e.g. "GBLO USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FxFixingBizCtrsCtr	Add to PaymentScheduleFxFixingFixingDateBusinessCenterGrp
40855 tbd	PaymentScheduleFxFixingFixingDateOffsetPeriod	NEW	int	Time unit multiplier for the FX notional fixing date offset period.	FxFixingFixingPeriod	Add to PaymentScheduleGrp
40856 tbd	PaymentScheduleFxFixingFixingDateOffsetUnit	NEW	String	Time unit associated with the FX fixing date offset unit. — D = Day — Wk = Week — Mo = Month — Yr = Year <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>	FxFixingFixingUnit	Add to PaymentScheduleGrp
40857 tbd	PaymentScheduleFxFixingFixingDateOffsetDayType	NEW	int	The FX fixing date offset day type. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	FxFixingFixingDayTyp	Add to PaymentScheduleGrp
40858 tbd	PaymentScheduleFxFixingFixingDateAdjusted	NEW	StringLocalMktDate	The FX fixing date once the adjustment has been performed.	FxFixingFixingDt	Add to PaymentScheduleGrp
40859 tbd	PaymentScheduleFxFixingFixingTime	NEW	LocalMktTime	The FX fixing time associated with the step schedule.	FixingTm	Add to PaymentScheduleGrp
40860 tbd	PaymentScheduleFxFixingFixingTimeBusinessCenter	New	String	Business center for determining FX fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FixingTmBizCtr	Add to PaymentScheduleGrp
40861	PaymentScheduleInterimExchan	NEW	int	Specifies the anchor date when the interim	IntrmExchDt	Add to

td	gePaymentDateRelativeTo		Reserved1 000Plus	<p>exchange payment date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. Relative date for interim exchanges arising from changes in spot currency exchange amount or notional amortization.</p> <p>3 = Calculation period start date 4 = Calculation period end date</p> <p>1000+ = Reserved and available for bilaterally agreed upon user defined values</p> <p>(Uses values from StreamEffectiveDateRelativeTo(40910))</p>	Relty	PaymentScheduleGrp
40862 td	PaymentScheduleInterimExchangeDatesBusinessDayConvention	NEW	int	<p>The business day convention used to adjust the payment schedule's interim exchange date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.</p> <p>0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest</p> <p>(Uses values from BusinessDayConvention(40921))</p>	IntrmExchDt BizDayCnvtn	Add to PaymentScheduleGrp
40863 td	PaymentScheduleInterimExchangeDatesBusinessCenters	NEW	MultiString ValueString	<p>The business center calendar used for date to adjustment of the payment schedule's interim exchange date adjustment business centers. One or more values, e.g. "GBLO</p>	IntrmExchDt BizCtrs	Add to PaymentScheduleInterimExchangeDateBusinessCenterGrp

				USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as ScheduleFxNotionalFixingDateBusinessCenters.		
40864 tbd	PaymentScheduleInterimExchangeDatesOffsetPeriod	NEW	int	Time unit multiplier for the interim exchange dDate oOffset-Period.	IntrmExchDtPeriod	Add to PaymentScheduleGrp
40865 tbd	PaymentScheduleInterimExchangeDatesOffsetUnit	NEW	String	Time unit associated with the interim exchange dDate oOffset-Unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	IntrmExchDtUnit	Add to PaymentScheduleGrp
40866 tbd	PaymentScheduleInterimExchangeDatesOffsetDayType	NEW	int	The interim exchange dDate oOffset dDayType. — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	IntrmExchDayType	Add to PaymentScheduleGrp
40867 tbd	PaymentScheduleInterimExchangeDateAdjusted	NEW	LocalMktDate	The adjusted interim exchange dDate once the adjustment has been performed.	IntrmExchDt	Add to PaymentScheduleGrp
40868 tbd	NoPaymentScheduleRateSources	NEW	NumInGroup	Number of swap schedule rate sources.	—	Add to PaymentScheduleRateSourceGrp
40869 tbd	PaymentScheduleRateSource	NEW	int	Identifies the source of rate information. — 0 = Bloomberg — 1 = Reuters — 2 = Telerate — 99 = Other (Use values from RateSource(1446))	Src	Add to PaymentScheduleRateSourceGrp
40870 Tbd	PaymentScheduleRateSourceType	NEW	int	Rate source type. — 0 = Primary	Typ	Add to PaymentScheduleRateSou

				1 = Secondary (Use values from RateSourceType(1447))		rceGrp
40871 tbd	PaymentScheduleReferencePage	NEW	String	Identifies the RateReference "Page" from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option Required if rate source is "Other".	RefPg	Add to PaymentScheduleRateSourceGrp
40872 tbd	NoPaymentStubs	NEW	NumInGroup	Number of stubs in the repeating group	--	Add to PaymentStubGrp
40873 tbd	PaymentStubType	NEW	int	Stub type. 0 = Initial 1 = Final	Typ	Add to PaymentStubGrp
40874 tbd	PaymentStubLength	NEW	int	Optional indication whether stub is shorter or longer than the regular swap period. 0 = Short 1 = Long	Length	Add to PaymentStubGrp
40875 tbd	PaymentStubRate	NEW	Percentage	The agreed-to-upon fixed rate for this stub.	Rt	Add to PaymentStubGrp
40876 tbd	PaymentStubFixedAmount	NEW	Amt	A fixed payment amount.	FixedAmt	Add to PaymentStubGrp
40877 tbd	PaymentStubFixedCurrency	NEW	Currency	The currency of the fixed payment amount. Uses ISO 4217 currency codes.	FixedCcy	Add to PaymentStubGrp
40878 tbd	PaymentStubIndex	NEW	String	The stub floating rate index.	Ndx	Add to PaymentStubGrp
40879 tbd	PaymentStubIndexSource	NEW	Stringint	The source of the stub floating rate index source. (Uses values from PaymentStreamRateIndexSource(40790))	NdxSrc	Add to PaymentStubGrp
40880	PaymentStubIndexCurvePeriod	NEW	int	Time unit multiplier for the stub floating	NdxPeriod	Add to PaymentStubGrp

40881 tbd	PaymentStubIndexCurveUnit	NEW	String	Rate Index Period. Time unit associated with the stub floating rate index unit. — D = Day — Wk = Week — Mo = Month — Yr = Year (Uses the same values list as PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to PaymentStubGrp
40882 tbd	PaymentStubIndexRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to PaymentStubGrp
40883 tbd	PaymentStubIndexRateSpread	NEW	PriceOffset	Spread from floating rate index.	Spread	Add to PaymentStubGrp
40884 tbd	PaymentStubIndexRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position, a short or long spread value. — 0 = Short — 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to PaymentStubGrp
40885 tbd	PaymentStubIndexRateTreatment	NEW	int	Specifies the yield calculation treatment for the payment stub. — 0 = BondEquivalentYield — 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to PaymentStubGrp
40886 tbd	PaymentStubIndexCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be	CapRt	Add to PaymentStubGrp

				represented as 0.05.		
40887 tbd	PaymentStubIndexCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to PaymentStubGrp
40888 tbd	PaymentStubIndexCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side. (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to PaymentStubGrp
40889 tbd	PaymentStubIndexFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.	FloorFlrRt	Add to PaymentStubGrp
40890 tbd	PaymentStubIndexFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtBuy	Add to PaymentStubGrp
40891 tbd	PaymentStubIndexFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side. — 1 = Buyer of the trade — 2 = Seller of the trade (Uses values from PaymentStreamFloorRateBuySide(40801))	FloorFlrRtSell	Add to PaymentStubGrp
40892 tbd	PaymentStubIndex2	NEW	String	The second stub floating rate index 2.	Ndx2	Add to PaymentStubGrp
40893 3 tbd	PaymentStubIndex2Source	NEW	String	The source of the second stub floating rate index 2 source.	Ndx2Src	Add to PaymentStubGrp
40894 tbd	PaymentStubIndex2CurvePeriod	NEW	int	Time unit multiplier for the second stub floating rate index 2 period.	Ndx2Period	Add to PaymentStubGrp
40895	PaymentStubIndex2CurveUnit	NEW	String	Time unit associated with the second stub	Ndx2Unit	Add to PaymentStubGrp

				<p>Floating rate index 2 Unit. D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamRateIndexCurveUnit(40791))</p>		
40896 tbd	PaymentStubIndex2RateMultiplier	NEW	float	<p>A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.</p>	RtMult2	Add to PaymentStubGrp
40897 tbd	PaymentStubIndex2RateSpread	NEW	PriceOffset	<p>Spread from the second floating rate index.</p>	Spread2	Add to PaymentStubGrp
40898 tbd	PaymentStubIndex2RateSpreadPositionType	NEW	int	<p>Identifies whether the rate spread is applied to a long or short position or long spread value. 0 = Short 1 = Long (Uses values from PaymentStreamRateSpreadPositionType(40795))</p>	Spread2PosType	Add to PaymentStubGrp
40899 tbd	PaymentStubIndex2RateTreatment	NEW	int	<p>Specifies the yield calculation treatment for the second index. 0 = BondEquivalentYield 1 = MoneyMarketYield (Uses values from PaymentStreamRateTreatment(40796))</p>	RtTrmt2	Add to PaymentStubGrp
40900 tbd	PaymentStubIndex2CapRate	NEW	Percentage	<p>The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.</p>	CapRt2	Add to PaymentStubGrp
40901	PaymentStubIndex2FloorRate	NEW	Percentage	<p>The floor rate, if any, which applies to the</p>	FloorFlrRt2	Add to PaymentStubGrp

			e	second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.		
40902 tbd	NoLegSettlRateFallbacks	NEW	NumInGroup	Number of settlement rate fallbacks in the repeating group	—	Add to LegSettlRateDisruptionFallbackGrp
40903 tbd	LegSettlRatePostponementMaximumDays	NEW	int	The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to this method.	MaxDays	Add to LegSettlRateDisruptionFallbackGrp
40904 tbd	LegSettlRateOption	NEW	String	The settlement rate option to be used in the place of PaymentStreamNonDeliverableSettlRateOption	Opt	Add to LegSettlRateDisruptionFallbackGrp
40904	UnderlyingSettlRateFallbackRateSource	NEW	int	Identifies the source of rate information. (Uses values from RateSource(1446))	RtSrc	Add to UnderlyingSettlRateFallbackRateSource
40905 tbd	LegSettlRatePostponementSurvey	NEW	Boolean	Indicates Boolean, True means whether to request a settlement rate quotes from the market.	Survey	Add to LegSettlRateDisruptionFallbackGrp
40906 tbd	LegSettlRatePostponementCalculationAgent	NEW	int	Used to identify the settlement rate postponement calculation agent. — 0 = Exercising party — 1 = Non-exercising party — 2 = As specified in the master agreement supplement — 3 = As specified in the standard terms supplement (Uses values from ProvisionCalculationAgent(40098))	CalcAgent	Add to LegSettlRateDisruptionFallbackGrp
40907 tbd	StreamEffectiveDateUnadjusted	NEW	LocalMktDate	Unadjusted effective date.	DtUnadj	Add to StreamEffectiveDate
40908 tbd	StreamEffectiveDateBusinessDayConvention	NEW	int	The business day convention used to adjust the instrument's stream's Effective, or relative effective, date adjustment business day convention. Used only to override the business day convention specified in the	BizDayCnvt	Add to StreamEffectiveDate

				<p><u>DateAdjustment component within the Instrument component.</u></p> <ul style="list-style-type: none"> — 0 = Not applicable — 1 = None — 2 = Following — 3 = FRN — 4 = Mod following — 5 = Preceding — 6 = Mod preceding — 7 = Nearest <p><i>(Uses values from BusinessDayConvention(40921))</i></p>		
<u>40909</u> <u>tbl</u>	<u>StreamEffectiveDateBusinessCenters</u>	<u>NEW</u>	<u>MultiStringValueString</u>	<p><u>The business center calendar used for date adjustment of the instrument's stream's Effective, or relative effective, date adjustment business centers. One or more values, e.g. "GBLO-USNY". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. Omit if the same as PaymentStreamCalculationPeriodBusinessCenters.</u></p>	<u>BizCtrsCtr</u>	<u>Add to StreamEffectiveBusinessCenterGrpDate</u>
<u>40910</u> <u>tbl</u>	<u>StreamEffectiveDateRelativeTo</u>	<u>NEW</u>	<u>Int, Reserved1000Plus</u>	<p><u>Specifies the anchor date when the effective date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. When the effective date is relative to an anchor date, this specifies the anchor date.</u></p> <p><u>Values:</u></p> <ul style="list-style-type: none"> — 0 = Trade date — 1 = Settlement date — 2 = Effective date — 3 = Calculation period start date — 4 = Calculation period end date — 5 = Reset date — 6 = Last pricing date — 7 = Valuation date — 8 = Cash settlement date 	<u>Reltv</u>	<u>Add to StreamEffectiveDate</u>

				<p>9 = Option exercise start date</p> <p>Reserved1000Plus = Reserved and available for bi-laterally agreed upon user defined values</p>		
40911 tbd	StreamEffectiveDateOffsetPeriod	NEW	int	Time unit multiplier for the rRelative effective date offset_period	OfstPeriod	Add to StreamEffectiveDate
40912 tbd	StreamEffectiveDateOffsetUnit	NEW	String	Time unit associated with the rRelative effective date offset_unit D = Day Wk = Week Mo = Month Yr = Year (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to StreamEffectiveDate
40913 tbd	StreamEffectiveDateOffsetDayType	NEW	int	The payment stream rRelative eEffective dDate oOffset dDay tType. 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to StreamEffectiveDate
40914 tbd	StreamEffectiveDateAdjusted	NEW	LocalMkt Date	The aAdjusted effective date.	Dt	Add to StreamEffectiveDate
40915	UnderlyingSettlRateFallbackReferencePage	NEW	String	Identifies the reference "page" from the rate source. When UnderlyingSettlRateFallbackRateSource(40904) = 3(ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-	RefPg	Add to UnderlyingSettlRateFallbackRateSource

40919 tbd	PaymentPriceType	NEW	int	<p>scheme/settlement-rate-option</p> <p>Specifies the type of price for the denomination of PaymentPrice(40218tbd).</p> <p>(Uses values from PriceType(423)):</p>	PxTyp	Add to PaymentGrp
40920 761 tbd	PaymentStreamPaymentOffsetDayType	NEW	int	<p>The relative payment date offset day type.</p> <p>Values:</p> <ul style="list-style-type: none"> 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day 	OfstDayTyp	Add to PaymentStreamPaymentDates
40921	BusinessDayConvention	NEW	int	<p>The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.</p> <p>Values:</p> <ul style="list-style-type: none"> 0 = Not applicable 1 = None 2 = Following day 3 = Floating rate note (FRN) 4 = Modified following day 5 = Preceding day 6 = Modified preceding day 7 = Nearest day 	BizDayCnvtm	Add to DateAdjustment
40922	DateRollConvention	NEW	String	<p>The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden. Additional values may be used by mutual agreement of the counterparties.</p> <p>Values:</p> <ul style="list-style-type: none"> 1 = 1st day of the month 2 = 2nd day of the month 3 = 3rd day of the month 4 = 4th day of the month 5 = 5th day of the month 	Roll	Add to DateAdjustment

				<p>6 = 6th day of the month</p> <p>7 = 7th day of the month</p> <p>8 = 8th day of the month</p> <p>9 = 9th day of the month</p> <p>10 = 10th day of the month</p> <p>11 = 11th day of the month</p> <p>12 = 12th day of the month</p> <p>13 = 13th day of the month</p> <p>14 = 14th day of the month</p> <p>15 = 15th day of the month</p> <p>16 = 16th day of the month</p> <p>17 = 17th day of the month</p> <p>18 = 18th day of the month</p> <p>19 = 19th day of the month</p> <p>20 = 20th day of the month</p> <p>21 = 21st day of the month</p> <p>22 = 22nd day of the month</p> <p>23 = 23rd day of the month</p> <p>24 = 24th day of the month</p> <p>25 = 25th day of the month</p> <p>26 = 26th day of the month</p> <p>27 = 27th day of the month</p> <p>28 = 28th day of the month</p> <p>29 = 29th day of the month</p> <p>30 = 30th day of the month Use EOM in place of 31.</p> <p>EOM - The end-of-month.</p> <p>FRN - The floating rate note convention or Eurodollar convention.</p> <p>IMM - The International Money Market settlement dates, i.e. the third Wednesday of the month.</p> <p>IMMCAD - The last trading day/expiration day of the Canadian Derivatives Exchange.</p> <p>IMMAUD - The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract.</p> <p>IMMNZD - The last trading day of the</p>	
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				<p>Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract.</p> <p>SFE - The Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates.</p> <p>NONE - No adjustment.</p> <p>TBILL - The 13-week and 26-week U.S. Treasury Bill auction dates.</p> <p>MON - Monday</p> <p>TUE - Tuesday</p> <p>WED - Wednesday</p> <p>THU - Thursday</p> <p>FRI - Friday</p> <p>SAT - Saturday</p> <p>SUN - Sunday</p>		
40923	NoLegBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegBusinessCenterGrp
40924	LegBusinessCenter	NEW	String	A business center whose calendar is used for date adjustment, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegBusinessCenterGrp
40925	LegBusinessDayConvention	NEW	int	<p>The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument leg unless specifically overridden.</p> <p><i>(Uses values from BusinessDayConvention(40921))</i></p>	BizDayCnvtn	Add to LegDateAdjustment
40926	LegDateRollConvention	NEW	String	<p>The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument leg unless specifically overridden.</p> <p><i>(Uses values from DateRollConvention(40922))</i></p>	Roll	Add to LegDateAdjustment

40927	NoLegPaymentScheduleExFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentScheduleExFixingDateBusinessCenterGrp
40928	NoLegPaymentScheduleInterimExchangeDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentScheduleInterimExchangeDateBusinessCenterGrp
40929	NoLegPaymentStreamNonDeliverableFixingDatesBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
40930	NoLegPaymentStreamPaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentStreamPaymentDateBusinessCenterGrp
40931	NoLegPaymentStreamResetDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentStreamResetDateBusinessCenterGrp
40932	NoLegPaymentStreamInitialFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentStreamInitialFixingDateBusinessCenterGrp
40933	NoLegPaymentStreamFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegPaymentStreamFixingDateBusinessCenterGrp
40934	NoLegProvisionCashSettlePaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionCashSettlePaymentDateBusinessCenterGrp
40935	NoLegProvisionCashSettleValueDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionCashSettleValueDateBusinessCenterGrp
40936	NoLegProvisionOptionExerciseBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionOptionExerciseBusinessCenterGrp
40937	NoLegProvisionOptionExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionOptionExpirationDateBusinessCenterGrp

						Grp
40938	NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
40939	NoLegProvisionDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegProvisionDateBusinessCenterGrp
40940	NoLegStreamCalculationPeriodBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegStreamCalculationPeriodBusinessCenterGrp
40941	NoLegStreamFirstPeriodStartDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegStreamFirstPeriodStartDateBusinessCenterGrp
40942	NoLegStreamEffectiveDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegStreamEffectiveDateBusinessCenterGrp
40943	NoLegStreamTerminationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to LegStreamTerminationDateBusinessCenterGrp
40944	NoPaymentBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentBusinessCenterGrp
40945	NoPaymentScheduleInterimExchangeDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentScheduleInterimExchangeDateBusinessCenterGrp
40946	NoPaymentStreamNonDeliverableFixingDatesBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
40947	NoPaymentStreamPaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentStreamPaymentDateBusinessCenterGrp
40948	NoPaymentStreamResetDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.		
40949	NoPaymentStreamInitialFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentStreamInitialFixingDateBusinessCenterGrp

40950	NoPaymentStreamFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to PaymentStreamFixingDateBusinessCenterGrp
40951	NoProtectionTermEventNewsSourcesGrp	NEW	NumInGroup	Number of event news sources in the repeating group.	==	Add to ProtectionTermEventNewsSourceGrp
40952	NoProvisionCashSettlPaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionCashSettlPaymentDateBusinessCenterGrp
40953	NoProvisionCashSettlValueDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionCashSettlValueDateBusinessCenterGrp
40954	NoProvisionOptionExerciseBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionOptionExerciseBusinessCenterGrp
40955	NoProvisionOptionExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionOptionExpirationDateBusinessCenterGrp
40956	NoProvisionOptionRelevantUnderlyingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
40957	NoProvisionDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to ProvisionDateBusinessCenterGrp
40958	NoStreamCalculationPeriodBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to StreamCalculationPeriodBusinessCenterGrp
40959	NoStreamFirstPeriodStartDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to StreamFirstPeriodStartDateBusinessCenterGrp
40960	NoStreamEffectiveBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to StreamEffectiveBusinessCenterGrp
40961	NoStreamTerminationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to StreamTerminationDateBusinessCenterGrp
40962	NoUnderlyingBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to

			oup	group.		UnderlyingBusinessCenterGrp
40963	UnderlyingBusinessCenter	NEW	String	A business center whose calendar is used for date adjustment, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingBusinessCenterGrp
40964	UnderlyingBusinessDayConvention	NEW	intString	The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the underlying instrument unless specifically overridden. (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	Add to UnderlyingDateAdjustment
40965	UnderlyingDateRollConvention	NEW	String	The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the underlying instrument unless specifically overridden. (Uses values from DateRollConvention(40922))	Roll	Add to UnderlyingDateAdjustment
40966	NoUnderlyingPaymentScheduleFixingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to UnderlyingPaymentScheduleFixingDateBusinessCenterGrp
40967	NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp
40968	NoUnderlyingPaymentStreamNonDeliverableCurrencyFixingDatesBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
40969	NoUnderlyingPaymentStreamPaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	==	Add to UnderlyingPaymentStreamPaymentDateBusinessC

						<u>enterGrp</u>
<u>40970</u>	<u>NoUnderlyingPaymentStreamResetDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingPaymentStreamResetDateBusinessCenterGrp</u>
<u>40971</u>	<u>NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp</u>
<u>40972</u>	<u>NoUnderlyingPaymentStreamFixingDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingPaymentStreamFixingDateBusinessCenterGrp</u>
<u>40973</u>	<u>NoUnderlyingStreamCalculationPeriodBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingStreamCalculationPeriodBusinessCenterGrp</u>
<u>40974</u>	<u>NoUnderlyingStreamFirstPeriodStartDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp</u>
<u>40975</u>	<u>NoUnderlyingStreamEffectiveDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingStreamEffectiveDateBusinessCenterGrp</u>
<u>40976</u>	<u>NoUnderlyingStreamTerminationDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to UnderlyingStreamTerminationDateBusinessCenterGrp</u>
<u>40977</u>	<u>NoPaymentScheduleFixingFixingDateBusinessCenters</u>	<u>NEW</u>	<u>NumInGroup</u>	<u>Number of business centers in the repeating group.</u>	<u>==</u>	<u>Add to PaymentScheduleFixingFixingDateBusinessCenterGrp</u>
<u>40978</u>	<u>EncodedLegStreamTextLen</u>	<u>NEW</u>	<u>Length</u>	<u>Byte length of encoded (non-ASCII characters) EncodedLegStreamText(40979) field.</u>	<u>EncTxtLen</u>	<u>Add to LegStreamGrp</u>
<u>40979</u>	<u>EncodedLegStreamText</u>	<u>NEW</u>	<u>data</u>	<u>Encoded (non-ASCII characters) representation of the LegStreamText(40248) field in the encoded format specified via the MessageEncoding</u>	<u>EncTxt</u>	<u>Add to LegStreamGrp</u>

				(347) field. If used, the ASCII (English) representation should also be specified in the LegStreamText(40248) field.		
40980	EncodedLegProvisionTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegProvisionText(40472) field.	EncTxtLen	Add to LegProvisionGrp
40981	EncodedLegProvisionText	NEW	data	Encoded (non-ASCII characters) representation of the LegProvisionText(40472) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegProvisionText(40472) field.	EncTxt	Add to LegProvisionGrp
40982	EncodedStreamTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedStreamText(40983) field.	EncTxtLen	Add to StreamGrp
40983	EncodedStreamText	NEW	data	Encoded (non-ASCII characters) representation of the StreamText(40056) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the StreamText(40056) field.	EncTxt	Add to StreamGrp
40984	EncodedPaymentTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedPaymentText(40985) field.	EncTxtLen	Add to PaymentGrp
40985	EncodedPaymentText	NEW	data	Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the PaymentText(40229) field.	EncTxt	Add to PaymentGrp
40986	EncodedProvisionTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedProvisionText(40987) field.	EncTxtLen	Add to ProvisionGrp
40987	EncodedProvisionText	NEW	data	Encoded (non-ASCII characters) representation of the ProvisionText(40113) field in the encoded format specified via the	EncTxt	Add to ProvisionGrp

				MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ProvisionText(40113) field.		
40988	EncodedUnderlyingStreamTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingStreamText(40989) field.	EncTxtLen	Add to UnderlyingStreamGrp
40989	EncodedUnderlyingStreamText	NEW	data	Encoded (non-ASCII characters) representation of the UnderlyingStreamText(40547) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingStreamText(40547) field.	EncTxt	Add to UnderlyingStreamGrp
2340 tbd	EventMonthYear	NEW	MonthYear	Used with derivatives when an event is express as a month-year with optional day or month or week of month. Format: YYYYMM (e.g. 199903) YYYYMMDD (e.g. 20030323) YYYYMMwN (e.g. 200303w2) for week A specific date can be appended to the month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.	MoYr	Add to EvntGrp
2341 tbd	LegEventMonthYear	NEW	MonthYear	Used with derivatives when an event is express as a month-year with optional day or month or week of month. Format: YYYYMM (e.g. 199903) YYYYMMDD (e.g. 20030323) YYYYMMwN (e.g. 200303w2) for week A specific date can be appended to the	MoYr	Add to LegEvntGrp

				<p>month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.</p>		
<p>2342 td</p>	<p>UnderlyingEventMonthYear</p>	<p>NEW</p>	<p>MonthYear</p>	<p>Used with derivatives when an event is express as a month-year with optional day or month or week of month. Format: YYYYMM (e.g. 199903) YYYYMMDD (e.g. 20030323) YYYYMMwN (e.g. 200303w2) for week A specific date can be appended to the month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.</p>	<p>MoYr</p>	<p>Add to UnderlyingEvntGrp</p>

Appendix B – Glossary Entries

Term	Definition	Field where used
None		

Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Additional	Addtl	PaymentGrp, etc.
Annex	Anx	UnderlyingIndexAnnexVersion, etc.
Asset	Asst	AssetClass, etc.
Averaging	Avgng	LegPaymentScheduleAveragingMeth, etc.
Backloaded	Back	BackloadedTradeIndicator
Block	Blck	BlockTrdAllocIndicator
Bond	Bond	LegPaymentStreamInflationFallbackBondApplicableIndicator
Buyer	Buyer	ProvOptionSinglePartyBuyerSide, etc.
Calculation	Calc	PaymentStreamCalculationDates, etc.
Center	Ctr	ProvCashSettlValueTimeBusinessCenter, etc.
Centers	Ctrs	PaymentStreamCalculationPeriodBusinessCenters, etc.
Class	Cls	AssetClass, etc.
Cleared	Clrd	ClearedIndicator (FIX 5.0 / EP 140)
Collateralization	Collztn	TrdCollateralization
Convention	Cnvtn	PaymentStreamCalculationPeriodBusinessDayConvention, etc.
Compounding	Cmpndg	PaymentStreamCompoundingMethod, etc.
Continuation	Contntn	TrdContinuation
<u>Contract</u>	<u>Ctrct (the abbreviation to be used going forward per GTC decision)</u>	<u>ContractPriceRefMonth</u>
Contractual	Contractl	ContractualMatrixGrp
Credit	Crd	CreditSupportAgreementDesc, etc.
Day	Day	PaymentStreamCalculationPeriodBusinessDayConvention, etc.
Dates	Dts	LegPaymentStreamCalculationDates
Dealer	Dlr	CashSettlDealers, etc.
Deliverable	Dlvrbl	PaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod, etc.
Direction	Dirctn	IRSDirection, etc.
Discrepancy	Dscrpncy	AdditionalTermDiscrepancyClause
Earliest	Erlst	ProvOptionExerciseEarliestTimeBusinessCenter, etc.
Effective	Efetv	PaymentStreamEffectiveDate, etc.
Entity	Entity	EntityDesc
Equity	Eqty	UnderlyingEquityID, etc.
Exception	Excptn	ClearingRequirementException
Expiration	Exp	ProvisionOptionExpirationDate, etc.
Facility	Fclty	UnderlyingLoanFacility
Fallback	Fllbck	LegPaymentStreamInflationFallbackBondApplicableIndicator
Final	Fnl	ScheduleFinalRateRoundingDirection, etc.

First	First	PaymentStreamFirstCompoundingPeriodEndDateUnadj usted, etc.
Fixing	Fixng	PaymentStreamFixingDateBusinessCenters, etc.
Floating Rate Agreement	FRA	PaymentStreamFRADiscounting
Frequency	Freq	ProvOptionExerciseFrequencyUnit, etc.
Interest Rate Swap	IRS	IRSDirection
Interpolation	Intrpltn	PaymentStreamInflationInterpolationMethod
Interim	Intrm	LegPaymentScheduleInterimExchangeDatesBusinessCe nters, etc.
Lag	Lag	PaymentStreamInflationLagPeriod
Latest	Ltst	ProvCashSettlPaymentDateRangeLast, ProvOptionExerciseLatestTime, etc.
Lien	Lien	UnderlyingLienSeniority
Length	Lngth	StubLength, etc.
Loan	Loan	UnderlyingLoanFacility
Mandatory	Mndtry	MandatoryClearingIndicator
Matrix	Mtrx	ContractMatrixDesc, etc.
Mixed	Mixed	MixedSwapIndicator
Multiple	Multipl-or-M (to be discussed with GTC)	ProvOptionExerciseMultipleNotional, etc.
Negative	Negtv	SchedNegativeRateTreatment, etc.
Off	Off	OffMarketPriceIndicator
Offset	Ofst	PaymentStreamPaymentOffsetDayType, etc.
Page	Pg	SchedReferencePage, etc.
Precedent	Prcdnt	AdditionalTermConditionPrecedentBond
Present Value	PV	PaymentPresentValueAmount, etc.
Principal	Prncpl	PaymentStreamInitialPrincipalExchange, etc.
Protection	Protctn	ProtectionTermNotional, etc.
Publication	Publctn	PaymentStreamInflationPublicationSource
Receive	Rcv	PaymentStreamReceiveSide, etc.
Recovery	Rcvry	CashSettlRecoveryFactor, etc.
Regular	Reglr	PaymentStreamFirstRegularPeriodStartDateUnadjusted, etc.
Regulatory	Reg	RegulatoryReportType, etc.
Relevant	Relvnt	LegProvisionOptionRelevantUnderlyingDate
Relative	Reltv	PaymentStreamEfctvDateRelativeTo, etc.
Roll	Roll	PaymentStreamCalculationRollConvention, etc.
Schedule	Sched	SwapScheduleGrp, etc.
Seller	Seller	ProvOptionSinglePartySellerSide, etc.
Series	Series	UnderlyingIndexSeries
Spread	Spread	PaymentStreamRateSpread, etc.
Standard	Std	ProtectionTermEventStandardSources
Stub	Stub	StubGrp, etc.
Style	Style	PaymentSettlStyle, etc.
Subsequent	Sbsqnt	CashSettlValuationSubsequentBusinessDaysOffset, etc.
Supplement	Spplmnt	FinancingTermsSupplementGrp, etc.
Support	Suprt	CreditSupportAgreementDesc, etc.
Swap	Swap	MixedSwapIndicator
Terms	Trms	
Termination	Trmtn	PaymentStreamTerminationDateBusinessCenters, etc.
Text	Txt	EventText, etc.
Treatment	Trtmt	SchedNegativeRateTreatment, etc.

Unadjusted	Unadj	PaymentDateUnadjusted, etc.
Unit	Unit	EventTimeUnit, etc.
Unit of Measure	UOM	(FIX 4.4 / EP5)
Valuation	Val	CashSettlValuationDate, etc.
Verification	Verfctn	VerificationMethod
Version	Ver	AgreementVersion
Voluntary	Volnty	VoluntaryRegulatoryReport
Weekly	Wkly	PaymentStreamResetWeeklyRollConvention, etc.
Weight	Wt	SchedWeight, etc.

Appendix D – Usage Examples

Fixed/Float Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="1994-12-12" RptID="4578437594875">
  <Instrmt SecTyp="IRS">
    <!-- Floating leg
      1. Periodic Payments
      2. Pay side is Seller
      3. Receive side is Buyer
    -->
    <Strm Typ="0" PaySide="2" RcvSide="1" Notl="50000000.00" Ccy="EUR">
      <EfctvDt Dt="1994-12-14"/>
      <TrmtnDt DtUnadj="1999-12-14" BizDayCnvt="4" BizCtrs="DEFR"/>
      <CalcDts BizDayCnvt="4" BizCtrs="DEFR" Period="6" Unit="Mo" CalcRoll="14"/>
      <PmtStrm Typ="0" DayCnt="6">
        <!-- Business day convention: MOD-FOLLOWING -->
        <PmtDts BizDayCnvt="4" BizCtrs="DEFR" Period="6" Unit="Mo" Rel="4"/>
        <!-- Business day -->
        <!-- Fixing Business day convention: NONE -->
        <ResetDts Rel="3" BizDayCnvt="4" BizCtrs="DEFR"
          Period="6" Unit="Mo" FixngPeriod="-2" FixngUnit="D" FixngTyp="0"
          FixngBizDayCnvt="1" FixngBizCtrs="GBLO" FixngRel="5"/>
        <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="6" NdxUnit="Mo"/>
      </PmtStrm>
    </Strm>
    <!-- Fixed leg -->
    <!-- Periodic -->
    <!-- Pay side is Buyer -->
    <!-- Receive side is Seller -->
    <!-- DayCount convention 30E/360 -->
    <Strm Typ="0" PaySide="1" RcvSide="2" Notl="50000000.00" Ccy="EUR">
      <!-- Business day convention: NONE -->
      <EfctvDt Dt="1994-12-14"/>
      <TrmtnDt DtUnadj="1999-12-14" BizDayCnvt="4" BizCtrs="DEFR"/>
      <PmtStrm Typ="0" DayCnt="4">
```

```
<CalcDts BizDayCnvt="4" BizCtrs="DEFR" Period="1" Unit="Yr" CalcRoll="14"/>
<PmtDts BizDayCnvt="4" BizCtrs="DEFR" Period="1" Unit="Yr" Rel="4"/>
<Fixed Rt=".06"/>
</PmtStrm>
</Strm>
</Instrmt>
<RptSide Side="1">
  <Pty ID="ABC" R="7" Src="C"/>
</RptSide>
<RptSide Side="2">
  <Pty ID="XYZ" R="7" Src="C"/>
</RptSide>
</TrdCaptRpt>
```

Basis Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-07-30" RptID="9876543210123">
  <Instrmt SecTyp="IRS">
    <!-- 3MLi Floating leg
    1. 3M rolls
    2. Market view: the 3M Payer expects widening of 3M/6M forward spread
    over the next 2 years. S/he pays a slight spread (0.00185)
    3. Termination business day convention is: MODFOLLOW, and for effective
    is: NONE. Yet both effective & termination dates are both good business days.
    4. Day count is: ACT/360, reflected by DayCnt=4
    5. Rolls, fixings, payments all in harmony for both legs (all 3M and all
    6M, respectively)
    -->
    <Strm Typ="0" PaySide="2" RcvSide="1" Notl="500000000.00" Ccy="USD">
      <EfctvDt Dt="2012-08-01"/>
      <TrmtnDt DtUnadj="2014-08-01" BizDayCnvt="4" BizCtrs="USNY"/>
      <CalcDts BizDayCnvt="4" BizCtrs="USNY" Period="3" Unit="Mo" CalcRoll="1"/>
      <PmtStrm Typ="0" DayCnt="4">
        <!-- 6. Business day convention: MOD-FOLLOWING, reflected by BizDayCnvt=4 -->
        <PmtDts BizDayCnvt="4" BizCtrs="USNY" Period="3" Unit="Mo" Rel="4"/>
        <Spread Rt=".00185"/>
        <!--7. Fixing Business day convention: PRECEDING, reflected by BizDayCnvt=5 -->
        <ResetDts Rel="3" BizDayCnvt="5" BizCtrs="GBLO USNY" Period="3" Unit="Mo"
          FixngPeriod="-2" FixngUnit="D" FixngTyp="0" FixngBizDayCnvt="1"
          FixngBizCtrs="GBLO" FixngRel="5"/>
        <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="3" NdxUnit="Mo"/>
      </PmtStrm>
    </Strm>
    <!-- 8. 6MLi Floating leg:
    9. 6M rolls
    10. Market view: the 6M Payer expects narrowing of 3M/6M forward spread
    through maturity
```


- 11. Termination business day convention is: MODFOLLOW, and for effective is: NONE. Yet both effective & termination dates are both good business days
- 12. Day count is: ACT/360, reflected by DayCnt=4

-->

```
<Strm Typ="0" PaySide="1" RcvSide="2" Notl="500000000.00" Ccy="USD">
  <EfctvDt Dt="2012-08-01"/>
  <TrmtnDt DtUnadj="2014-08-01" BizDayCnvtn="4" BizCtrs="USNY"/>
  <CalcDts BizDayCnvtn="4" BizCtrs="USNY" Period="6" Unit="Mo" CalcRoll="1"/>
  <PmtStrm Typ="0" DayCnt="4">
    <!-- 13. Business day convention: MOD-FOLLOWING, reflected by BizDayCnvtn=4 -->
    <PmtDts BizDayCnvtn="4" BizCtrs="USNY" Period="6" Unit="Mo" Rel="4"/>
    <!-- 14. Business day Fixing Business day convention: PRECEDING, reflected by
    BizDayCnvtn=5 -->
    <ResetDts Rel="3" BizDayCnvtn="5" BizCtrs="GBLO USNY" Period="6" Unit="Mo"
    FixngPeriod="-2" FixngUnit="D" FixngTyp="0" FixngBizDayCnvtn="1"
    FixngBizCtrs="GBLO" FixngRel="5"/>
    <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="6" NdxUnit="Mo"/>
  </PmtStrm>
</Strm>
</Instrmt>
<RptSide Side="1">
  <Pty ID="ABC" R="7" Src="C"/>
</RptSide>
<RptSide Side="2">
  <Pty ID="XYZ" R="7" Src="C"/>
</RptSide>
</TrdCaptRpt>
```

ZC Fixed/Float Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-07-24" RptID="1234567890123">
  <Instrmt SecTyp="IRS">
    <!-- Floating leg
    1. Periodic Payments(PmtStrm Typ="0")
    2. Pay side is Seller
    3. Receive side is Buyer
    4. Business day convention for termination date is none
    5. Day count is: ACT/360 -->
    <Strm Typ="0" PaySide="2" RcvSide="1" Notl="250000000.00" Ccy="USD">
      <EfctvDt Dt="2012-07-26"/>
      <TrmtnDt DtUnadj="2017-07-26" BizDayCnvtn="1" BizCtrs="USNY"/>
      <CalcDts BizDayCnvtn="4" BizCtrs="USNY" Period="3" Unit="Mo" CalcRoll="26"/>
      <PmtStrm Typ="0" DayCnt="6">
        <!-- 6. Business day convention: MOD-FOLLOWING(BizDayCnvtn=4) -->
        <PmtDts BizDayCnvtn="4" BizCtrs="USNY" Period="3" Unit="Mo" Rel="4"/>
        <!-- 7. Fixing Business day convention: PRECEDING(BizDayCnvtn=5) -->
        <ResetDts Rel="3" BizDayCnvtn="5" BizCtrs="GBLO USNY" Period="3" Unit="Mo">
```

```
    FixngPeriod="-2" FixngUnit="D" FixngTyp="0" FixngBizDayCnvt="1"
    FixngBizCtrs="GBLO" FixngRel="5"/>
    <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="3" NdxUnit="Mo"/>
  </PmtStrm>
</Strm>
<!-- 8.Fixed leg with one payment, zero coupon -->
<!-- 9.one payment (PmtStrm Typ=2) -->
<!-- 10. Pay side is Buyer -->
<!-- 11. Receive side is Seller -->
<!-- 12. DayCount convention 30E/360 -->
<Strm Typ="0" PaySide="1" RcvSide="2" Notl="25000000.00" Ccy="USD">
  <EfctvDt Dt="2012-07-26"/>
  <TrmtnDt DtUnadj="2017-07-26" BizDayCnvt="1" BizCtrs="USNY"/>
  <CalcDts BizDayCnvt="4" BizCtrs="USNY" Period="6" Unit="Mo" CalcRoll="26"/>
  <!-- 13. PmtStrm type 2 is: single -->
  <!-- 14 For compounding the zc (PaymentStreamcompoundingMethod) straight=2 -->
  <PmtStrm Typ="2" DayCnt="4" CmpndgMeth="2">
    <!-- 15. LegPaymentStreamPaymentFrequencyUnit, T=term -->
    <PmtDts BizDayCnvt="4" BizCtrs="USNY" Period="1" Unit="T"/>
    <Fixed Rt=".007716"/>
  </PmtStrm>
</Strm>
</Instrmt>
<RptSide Side="1">
  <Pty ID="ABC" R="7" Src="C"/>
</RptSide>
<RptSide Side="2">
  <Pty ID="XYZ" R="7" Src="C"/>
</RptSide>
</TrdCaptRpt>
```

FF/OIS Float/Float Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-07-30" RptID="8765432109123">
  <Instrmt SecTyp="IRS">
    <!-- FedFunds(FF) float leg:
      1. Daily observations, averaged(weighted) monthly, paid monthly
      2. Market view: the OIS Payer expects widening of OIS/libor spread over
      12 months
      3. Day count is: ACT/360 (DayCnt=4)-->
    <Strm Typ="0" PaySide="2" RcvSide="1" Notl="5000000.00" Ccy="USD">
      <EfctvDt Dt="2012-08-01"/>
      <TrmtnDt DtUnadj="2013-08-01" BizDayCnvt="4" BizCtrs="USNY"/>
      <CalcDts BizDayCnvt="2" BizCtrs="USNY" Period="1" Unit="Mo" CalcRoll="1"/>
      <PmtStrm Typ="0" DayCnt="4">
        <!-- FF leg Eff & Term Dates:
```

```
4. Eff cnvtn: None(BizDayCnvtn=1) & Term cnvtn: ModFollow
  (BizDayCnvtn=4)
5. US calendar (BizCtrs=USNY)-->
<PmtDts BizDayCnvtn="4" BizCtrs="USNY" Period="1" Unit="Mo" Rel="4"/>
<!-- FF fixings:
6. The official fixing is calc'd by the Fed between 7:30/8 am EST to
  H.15 series of Fed statistical releases
7. The fixing is released with a one day lag-->
<ResetDts Rel="3" BizDayCnvtn="5" BizCtrs="USNY" Period="1" Unit="D"
  FixngPeriod="-1" FixngUnit="D" FixngTyp="0" FixngBizDayCnvtn="1"
  FixngBizCtrs="USNY" FixngRel="5"/>
<!-- FF rate source data
8. For averaging being weighted, AvgngMeth should be type=1 -->
<Float Ndx="FED EFFECTIVE" NdxSrc="H.15" NdxPeriod="1" NdxUnit="D"
  AvgngMeth="1"/>
</PmtStrm>
</Strm>
<!-- 1MLi Floating leg
9. Day count is: ACT/360 (DayCnt=4)-->
<Strm Typ="0" PaySide="1" RcvSide="2" Notl="5000000.00" Ccy="USD" >
  <EfctvDt Dt="2012-08-01"/>
  <TrmtnDt DtUnadj="2013-08-01" BizDayCnvtn="4" BizCtrs="USNY"/>
  <CalcDts BizDayCnvtn="4" BizCtrs="USNY" Period="3" Unit="Mo" CalcRoll="1"/>
  <PmtStrm Typ="0" DayCnt="4">
    <PmtDts BizDayCnvtn="4" BizCtrs="USNY" Period="3" Unit="Mo" Rel="4"/>
    <ResetDts Rel="3" BizDayCnvtn="5" BizCtrs="GBLO USNY" Period="3"
      Unit="Mo" FixngPeriod="-2" FixngUnit="D" FixngTyp="0"
      FixngBizDayCnvtn="1" FixngBizCtrs="GBLO" FixngRel="5"/>
    <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="3" NdxUnit="Mo"/>
  </PmtStrm>
</Strm>
</Instrmt>
<RptSide Side="1">
  <Pty ID="ABC" R="7" Src="C"/>
</RptSide>
<RptSide Side="2">
  <Pty ID="XYZ" R="7" Src="C"/>
</RptSide>
</TrdCaptRpt>
```

Amortizing Notional Fixed/Float Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-07-24" RptID="1234567890123">
  <Instrmt SecTyp="IRS">
    <!-- Floating leg
1. Periodic Payments
```

2. Pay side is Seller
3. Receive side is Buyer
4. Business day convention for termination date is: MODFOLLOW, given 2014-07-26 is a Saturday
5. Day count is: ACT/360

-->

```
<Strm Typ="0" PaySide="2" RcvSide="1" Notl="100000000.00" Ccy="USD">
  <EfctvDt Dt="2012-07-26"/>
  <TrmtnDt DtUnadj="2014-07-26" BizDayCnvt="4" BizCtrs="USNY"/>
  <CalcDts BizDayCnvt="4" BizCtrs="USNY" Period="3" Unit="Mo" CalcRoll="26"/>
  <PmtStrm Typ="0" DayCnt="6">
    <!-- Business day convention: MOD-FOLLOWING -->
    <PmtDts BizDayCnvt="4" BizCtrs="USNY" Period="3" Unit="Mo" Rel="4"/>
    <!-- Business day -->
    <!-- Fixing Business day convention: PRECEDING -->
    <ResetDts Rel="3" BizDayCnvt="5" BizCtrs="GBLO USNY" Period="3" Unit="Mo"
      FixngPeriod="-2" FixngUnit="D" FixngTyp="0" FixngBizDayCnvt="1"
      FixngBizCtrs="GBLO" FixngRel="5"/>
    <Float Ndx="LIBOR" NdxSrc="BBA" NdxPeriod="3" NdxUnit="Mo"/>
  </PmtStrm>
  <PmtSched Typ="0" StartDtUnadj="2012-10-26" Notl="100000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2013-01-28" Notl="80000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2013-04-26" Notl="80000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2013-07-26" Notl="60000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2013-10-28" Notl="60000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2014-01-27" Notl="40000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2014-04-28" Notl="40000000.00" />
</Strm>
<!-- Fixed leg -->
<!-- Periodic -->
<!-- Pay side is Buyer -->
<!-- Receive side is Seller -->
<!-- DayCount convention 30E/360 -->
<Strm Typ="0" PaySide="1" RcvSide="2" Notl="100000000.00" Ccy="USD">
  <PmtStrm Typ="0" DayCnt="4">
    <EfctvDt Dt="2012-07-26"/>
    <TrmtnDt DtUnadj="2014-07-26" BizDayCnvt="4" BizCtrs="USNY"/>
    <CalcDts BizDayCnvt="4" BizCtrs="USNY" Period="6" Unit="Mo" CalcRoll="26"/>
    <PmtDts BizDayCnvt="4" BizCtrs="USNY" Period="6" Unit="Mo" Rel="4"/>
    <Fixed Rt=".004417"/>
  </PmtStrm>
  <PmtSched Typ="0" StartDtUnadj="2013-01-28" Notl="80000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2013-07-26" Notl="60000000.00" />
  <PmtSched Typ="0" StartDtUnadj="2014-01-27" Notl="40000000.00" />
</Strm>
</Instrmt>
<RptSide Side="1">
```

```
<Pty ID="ABC" R="7" Src="C"/>  
</RptSide>  
<RptSide Side="2">  
  <Pty ID="XYZ" R="7" Src="C"/>  
</RptSide>  
</TrdCaptRpt>
```

Appendix E – Mapping Tables

Part 43 – Real-Time Public Reporting of Swap Transaction Data

Common Fields

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
0 FIXML Context		@TransTyp 0 = New @RptID @RegRptTyp=RT @VolntyRegRpt RegTrdID@Src=<CFTC ID of reporting entity> RegTrdID@ID=<identifier> Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=<tbid>92 (Reporting <u>entityMarketCenter</u>) Pty@ID=CFTC Pty@Src=D (Proprietary / Custom code) Pty@R=34 (Regulatory body) TradeReportTransType(487) TradeReportID(571) RegulatoryReportType(tbd) VoluntaryRegulatoryReport(tbd) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	Include <RegTrdID> so that SDR can match amendments and screen duplicates.
1 Cancellation	An indication that a reportable swap transaction has been incorrectly or erroneously reported and is canceled. There shall be a clear indication to the public that the reportable swap transaction is being canceled (e.g., "CANCEL")	@TransTyp 1 = Cancel @RptRefID TradeReportTransType(487) TradeReportRefID(572)	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	followed by the swap transaction and pricing data that is being canceled same form and manner that it was erroneously reported. Any cancellations should be made in accordance with § 43.3(f). If a reportable swap transaction is canceled, it may be corrected by reporting the "Correction" data field and the correct information.		
2 Correction	An indication that the swap transaction and pricing data that is being reported is a correction to previously publicly disseminated swap transaction and pricing data that contained an error or omission. In order for a correction to occur, the registered swap data repository that accepts and publicly disseminates swap transaction and pricing data shall first cancel the incorrectly reported swap transaction and pricing data and the follow such cancellation with the correction. There shall be a clear indication to the public that the swap transaction and pricing data that is being reported is a correction (e.g., "CORRECT"). Any corrections should be made in accordance with § 43.3(f).	@TransTyp 2 = Replace @RptRefID TradeReportTransType(487) TradeReportRefID(572)	
3 Execution timestamp	The time of execution of the reportable swap transaction in Coordinated Universal Time (UTC). The time-stamp shall be displayed with two digits for each of the hour, minute and second.	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time TrdRegTimestamp(769) TrdRegTimestampType(770)	Niranjana suggests additional values for @Typ in line with FpM'sL enumeration: Order submitted Publicly reported Public report updated

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
			Non-publicly reported Non-public report updated Submitted for confirmation Updated for confirmation Confirmed Updated for clearing Cleared Allocations submitted Allocations updated Allocations completed
4 Cleared or uncleared	An indication of whether or not a reportable swap transaction is cleared by a derivatives clearing organization. If the reportable swap transaction is cleared by a derivatives clearing organization, a "C" may be used and if uncleared a "U" may be used.	@Clr 0 = Not cleared 1 = Cleared ClearedIndicator(1832) @ClrIntn ClearingIntention(tbd) 0 = Do not intend to clear 1 = Intend to clear	int int
5 Indication of Collateralization	If a swap is not cleared, an indication of whether a swap is (A) Uncollateralized = there is no credit arrangement between the parties of the agreement between the parties of an uncleared swap states that no collateral (neither initial margin nor variation margin) has to be posted at any time; (B) Partially Collateralized – the agreement between the parties states that both parties will regularly post variation margin; (C) One-Way Collateralized – the agreement between the parties of	@TrdCollztn 0 = Uncollateralized 1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	CollateralType(1706) <i>string</i> exists but is part of the CollateralAmountGrp repeating group requiring an amount which does not apply here.

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	an uncleared swap states that only one party to such swap agrees to post initial margin, regularly post variation margin or both; or (D) Fully Collateralized – the agreement between the parties of an uncleared swap states that initial margin must be posted and variation margin must be regularly posted by both parties.		
6 Indication of end-user exception	An indication of whether a party to a swap is using the end-user exception [aka Clearing Requirement exception] pursuant to CEA Section 2(h)(7) and Commission regulations.	@ClrReqmtExcptn 0 = No exception 1 = Exception ClearingRequirementException(tbd)	
7 Indication of other price affecting term (indication for non-standardized (bespoke) swaps)	An indication that the reportable swap transaction has one or more additional term(s) or provision(s), other than those listed in the required real-time data fields, that materially affect(s) the price of the reportable swap transaction. Reportable swap transactions that are reported with this designation would be non-standardized (bespoke) swaps.	Instrmt@SecTyp CDS = Credit default swap IRS = Interest rate swap SWAPTION = Option swap FXSWAP = FX swap Instrmt@SubTyp NS = Non-standardized swap SecurityType(167) SecuritySubType(762)	This solution carried forward from Part 20. Not sufficient. CFTC wishes to receive all the terms that would detail the bespoke aspects. CSFB: will attempt to capture existing attributes. Capturing as much info as possible about the details of the pricing information. Affirmation. Need both a "flag" and the information - the last "catch all" row of every table is to carry this information. For Part 43 a Y/N flag is sufficient. Further details will be provided in "last" row requirement of Part 45 reports.
8 Block trades and large notional off-facility swaps	An indication of whether a reportable swap transaction is a block trade or large notional swap. If a reportable swap transaction is a block trade or a large notional swap and subject to a time delay in realtime public reporting pursuant to § 43.5, such block trade or large	@TrdTyp <tbd> Block swap trade or large notional off-facility swap TrdType(828)	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	notional swap may be indicated as follows: block trade or large notional swap ("BLK"). If a trade is not a block trade or large notional swap, then this field may be left blank.		
9 Execution venue	An indication of the venue of execution of a reportable swap transaction. Such indication may be indicated with a three character reference code as follows: reportable swap transaction executed on or pursuant to the rules of a swap market (SWM) or an off-facility swap (OFF).	@VenuTyp <td> = SwapRegistered market (mapped to "swap market") <td> = Off-marketfacility swap (mapped to "off-facility swap") VenueType(1430) <i>The RootParties may also be used to identify the SEF so that DTCC can determine whether or not the trade needs to be reported, i.e. that it is in the US.</i>	Part 45 reports require identifying the Execution venue – e.g. see the CDS table row 31.
10 Effective or Start date	The date that the reportable swap transaction becomes effective or starts. The effective date shall be displayed with two digits for day, month, and year. If a standardized start date is established for a particular swap, for example, the start date is always T+1 for a particular swap contract or the start date is standardized to start on a given date in the future (e.g., the first of the following month), this field may not be necessary.	Instrmt/Sirm/EfctvDt@DtUnadj Instrmt/Sirm/EfctvDt@BizDayCnvt Instrmt/Sirm/EfctvDt@BizCtrs StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessCenters(tbd) StreamEffectiveDateBusinessDayConvention(tbd)	LocalMktDate
11 End Date	The maturity, termination, or end date of the publicly reportable swap transaction. The time between the Effective or Start Date and End Date field will indicate the tenor of the swap.	Instrmt/Sirm/TrmtnDt@DtUnadj Instrmt/Sirm/TrmtnDt@BizDayCnvt Instrmt/Sirm/TrmtnDt@BizCtrs StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessCenters(tbd) StreamTerminationDateBusinessDayConvention(tbd)	LocalMktDate

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
		d)	
12 Day count convention	The determination of how interest accrues over time for the swap.	Instrmt/PmtStrm@DayCnt 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values PaymentStreamDayCount(tbd)	
13 Settlement currency (i.e., value date)	The settlement currency type for publicly reportable swap transactions in the foreign exchange asset class.	@SettlCcy SettlCurrency(120)	ISO 4217
14 Asset class	An indication of one of the five broad categories as described in § 43.2(e). Reportable swap transactions may be reported in the following asset classes with an appropriate two character symbol: interest rate (IR), currency (CU), credit (CD), equity (EQ), other commodity (CO).	Instrmt@AssetCls(tbd) 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity AssetClass(tbd)	Newly proposed FIX taxonomy for risk.
15 Sub-asset class for other commodity	An indication of a more specific description of the asset class for	Instrmt@AssetSubCls Instrmt@AssetTyp	Newly proposed FIX taxonomy for risk.

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	other commodity. Such sub-asset classes for other commodity reportable swap transactions may include, but are not limited to, energy, precious metals, metals—other, agriculture, weather, emissions and volatility. The sub-asset class may be reported with an appropriate two character symbol (e.g., energy (EN)).	AssetSubClass(tbd) AssetType(tbd)	
16 Contract type	An indication of one of four specific contract types of reportable swap transactions. The following product types shall be reported with an appropriate two character symbol: swap (S-), swaption (SO), forward (FO) and stand-alone options (O-).	Instrmt@SecTyp IRS = Interest rate swap CDS = Credit default swap SWAPTION = Futures option swap FWD = Derivative Forward OPT = Stand-alone option FXNDF = Non-deliverable forward FXFWD = FX Forward FXSWAP = FX Swap SecurityType(167)	For the group: is this the same concept as in Part 45 (see row 28 of Credit Swaps and Equity Swaps table) Need better description for FWD. Has this been used before and deprecated? Resolution: (Dean) FWD has never been used for SecurityType.
17 Contract sub-type	An indication of more specificity into the type of contract described in the contract type field. Such contract sub-types may include, but are not limited to, basis swaps, index swaps, broad based security swaps, and basket swaps. The contract sub-type may be reported with an appropriate two character symbol (e.g., basket swap (SK)).	Instrmt@SwapTyp BS = Basis swap IX = Index swap BB = Broad-based security swap SK = Bask swap SwapClassType(tbd)	Newly proposed FIX taxonomy for risk.
18 Price-forming continuation data	An indication of whether such reportable swap transaction is a post-execution event that affects the price of the reportable swap transaction. The following price-forming continuation data may be	@TrdContntn 0 = Novation 1 = Partial novation 2 = Swap unwind 3 = Partial swap unwind 4 = Exercise	"Porting" is a type of novation in a cleared environment where the actual parties to the trade don't change, but one of the parties moves to a new clearing firm or account.

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	reported with a designation as follows: novation (N-), partial novation (PN), swap unwind (U-), partial swap unwind (PU), other price-forming continuation data (PF).	5 = Netting 6 = Full Netting 7 = Partial Netting 8 = Amendment 9 = Increase 10 = Credit Event 11 = Strategic Restructuring 12 = Succession event reorganization 13 = Succession event renaming 14 = Porting 15 = Withdrawal (one party withdrew from the trade prior to confirmation or clearing) – use with TransType=Cancel 16 = Void (Trade is to be ended after clearing) – use with TransType=Cancel 99 = Other price-forming continuation data TrdContinuation(tbd)	
19 Underlying asset 1	The asset, reference asset or reference obligation for payments of a party's obligations under the reportable swap transaction reference. The underlying asset may be a reference price, index, obligation, physical commodity with delivery point, futures contract or any other instrument agreed to by the parties to a reportable swap transaction. Reporting entities may refer to § 43.4(e) when reporting underlying asset.	Undly@ID Undly@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <tbd> = Legal Entity Identifier UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)	
20 Underlying asset 2	The asset, reference asset or reference obligation for payments of a party's obligations under the reportable swap transaction reference. The underlying asset may be a reference price, index,	Undly@ID Undly@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <tbd> = Legal Entity Identifier	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	obligation, physical commodity with delivery point, futures contract or any other instrument agreed to by the parties to a reportable swap transaction. Reporting entities may refer to § 43.4(e) when reporting underlying asset. If there are more than two underlying assets, such underlying assets shall be reported in the same manner as above.	UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)	
21 Price notation	The premium, yield, spread or rate, depending on the type of swap, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic shall not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics. The format in which the pricing characteristic is realtime reported to the public shall be the format commonly sought by market participants for each particular market or contract.	@PxTyp 1 = Percentage 2 = Per unit 3 = Fixed Amount 6 = Spread (basis points) 9 = Yield 10 = Fixed cabinet trade price 11 = Variable cabinet trade price 20 = Normal rate representation 21 = Inverse rate representation @LastPx PriceType(423) LastPx(31)	
22 Additional price notation	The additional pricing characteristic shall include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, front end payments, back end payments, or other non-economic characteristics not illustrated in the reporting field for pricing characteristic. The additional pricing characteristic	Pmt@Typ=1 (Upfront fee) Pmt@Amt=[amt] PaymentGrp PaymentType(tbd) PaymentAmount(tbd) PaymentPrice(tbd) PaymentPriceType(tbd)	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	shall not include options as they are reported elsewhere. The format in which the additional pricing characteristic is real-time reported to the public shall be as an addition or subtraction of the pricing characteristic and in a way commonly sought by market participants for each particular market or contract.		
23 Unique product identifier	Certain fields may be replaced with a unique product identifier, if such unique identifier exists, to the extent that such unique product identifier adequately describes such fields.	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <td> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	The ISDA UPI working group concluded that the UPI would not be applicable to products that do not have a full algorithmic representation, the reason being that it has to be inferred from a normalized algorithmic representation of the trade/product. "contract identifier" Mapping to SecurityID is fine.
24 Notional currency 1 (i.e. base currency)	An indication of the type of currency that the notional amount is in. The notional currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	@Ccy Currency(15) <i>For IRS and other swap payment streams:</i> Instrmt/Strm@Ccy StreamGrp NoStreams(tbd) StreamCurrency(tbd)	StreamGrp
25 Rounded notional or principal amount 1	The total currency amount or quantity of units of the underlying asset. The notional or principal amounts for reportable swap transactions, including block trades and large notional swaps shall be reported pursuant § 43.4.	@LastQty LastQty(32) <i>For IRS and other swap payment streams:</i> Instrmt/Strm@Notl StreamGrp	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
		NoStreams(tbd) StreamNotional(tbd)	
26 Notional currency 2 (i.e., counter currency)	An indication of the type of currency that the notional amount is in. The notional currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	@SettlCcy SettlCurrency(120) <i>For IRS and other swap payment streams:</i> Instrmt/Strm@Ccy StreamGrp NoStreams(tbd) StreamCurrency(tbd)	
27 Rounded notional or principal amount 2	The total currency amount or quantity of units of the underlying asset. The notional or principal amounts for reportable swap transactions, including block trades and large notional swaps, shall be reported pursuant to § 43.4. Each notional or principal amount (if there is more than one) should be labeled with a number (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the notional or principal amount is applicable. If there are more than two notional or principal amounts, each such additional notional or principal amount shall be reported in the same manner.	@CalcCcyLastQty CalculatedCcyLastQty(1056) <i>For IRS and other swap payment streams:</i> Instrmt/Strm@Notl StreamGrp NoStreams(tbd) StreamNotional(tbd)	
28 Payment frequency 1	An integer multiplier of a time period describing how often the parties to the reportable swap transaction exchange payments associated with each party's obligation under the reportable	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	swap transaction. Such payment frequency may be described as one letter preceded by an integer. Such letter convention may be reported as follows: D (daily), W (weekly), M (monthly), Y (yearly).	Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(tbd) PaymentStreamPaymentFrequencyPeriod(tbd)	
29 Payment frequency 2	An integer multiplier of a time period describing how often the parties to the reportable swap transaction exchange payments associated with each party's obligation under the reportable swap transaction. Such payment frequency may be described as one letter preceded by an integer. Such letter convention may be reported as follows: D (daily), W (weekly), M (monthly), or Y (yearly). Each payment frequency (if there is more than one) should be labeled with a number (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the payment frequency is applicable. If there are more than two payment frequency, each such additional payment frequency shall be reported in the same manner.	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStream PaymentStreamPaymentFrequencyUnit(tbd) PaymentStreamPaymentFrequencyPeriod(tbd)	
30 Reset frequency 1	An integer multiplier of a period describing how often the parties to the reportable swap transaction shall evaluate and, when applicable, change the price used for the underlying assets of the reportable swap transaction. Such reset frequency may be described	Instrmt/Strm/PmtStrm/ResetDts@Unit D = Day Wk = Week Mo = Month Yr = Year Instrmt/Strm/PmtStrm/Reset@Period PaymentStream	

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	as one letter preceded by an integer. Such letter convention may be reported as follows: D (daily), W (weekly), M (monthly), or Y (yearly).	PaymentStreamResetFrequencyUnit(tbd) PaymentStreamResetFrequencyPeriod(tbd)	
31 Reset frequency 2	An integer multiplier of a period describing how often the parties to the reportable swap transaction shall evaluate and, when applicable, change the price used for the underlying assets of the reportable swap transaction. Such reset frequency may be described as one letter preceded by an integer. Such letter convention may be reported as follows: D (daily), W (weekly), M (monthly), or Y (yearly). Each reset frequency (if there is more than one) should be labeled with a number (e.g., 1, 2, 3, etc.) such that the number corresponds to the underlying asset for which the reset frequency is applicable. If there are more than two reset frequencies, each such additional reset frequency shall be reported in the same manner.	Instrmt/Strm/PmtStrm/Reset@Unit D = Day Wk = Week Mo = Month Yr = Year Instrmt/Strm/PmtStrm/ResetDts@Period PaymentStream PaymentStreamResetFrequencyUnit(tbd) PaymentStreamResetFrequencyPeriod(tbd)	

Additional Fields for Options

Part 43 – Real-Time Public Reporting – Additional Fields for Options																											
CFTC Field	Descriptions	FIXML Representation - TradeCaptureReport	Comment																								
32 Embedded Option on Swap	An indication of whether or not the option fields are for an embedded option. This indication may be displayed as "EMBED1," "EMBED2," etc. and should precede the option fields that describe the embedded option.	TrdLeg/Leg@SecTyp = OPT LegSecurityType(609) <i>In FIX an imbedded option is reported as a separate trade leg. Elements that pertain to the option are then in that same InstrumentLeg component.</i>	If there is a multileg with multiple options within it, then need separate sequences with those options are. These need to be at the instrument leg within a multileg.																								
33 Option Strike Price	The level or price at which an option may be exercised. The option strike price may be displayed with the letter "O" followed immediately by the level or price.	Instrmt@StrkPx StrikePrice(202) <i>or if embedded</i> TrdLeg/Leg@Strk LegStrikePrice(612)																									
34 Option Type	An indication of the type of option. The option type may be displayed with a two character code as follows: put (P-), call (C-), purchase to pay fixed vs. floating (PF), purchase to receive fixed vs. floating (RF) cap (PC), floors (F-), collar (RC), straddle (D-), strangle (G-), amortizing (A-), cancelable (NC), compounding (DC), knock-in (KI), knock-out (KO), reverse knock-in (RI), reverse knock-out (RO), one touch (OT), no touch (NT), double one-touch (DO), double no touch (DN), butterfly (BU), collar (L-), condor (R-),	Instrmt@PutCall 0 = Put 1 = Call Instrmt/ComplexEvents@Typ 1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch	Changes will appear in the Phase II Gap Analysis. These are the values discussed in an in progress FX Options GA <table border="0"> <tr> <td>Short Form</td> <td>Strategy Name</td> </tr> <tr> <td>BF</td> <td>Butterfly</td> </tr> <tr> <td>CAL</td> <td>Calendar Spread</td> </tr> <tr> <td>CS</td> <td>Call Spread</td> </tr> <tr> <td>PS</td> <td>Put Spread</td> </tr> <tr> <td>RR</td> <td>Risk Reversal</td> </tr> <tr> <td>ATM</td> <td>At The Money Forward</td> </tr> <tr> <td>ATMS</td> <td>At The Money Spot</td> </tr> <tr> <td>STD</td> <td>Straddle</td> </tr> <tr> <td>STDC</td> <td>Short Straddle versus Call</td> </tr> <tr> <td>STDP</td> <td>Short Straddle versus Put</td> </tr> <tr> <td>STDS</td> <td>Short Straddle versus Straddle</td> </tr> </table>	Short Form	Strategy Name	BF	Butterfly	CAL	Calendar Spread	CS	Call Spread	PS	Put Spread	RR	Risk Reversal	ATM	At The Money Forward	ATMS	At The Money Spot	STD	Straddle	STDC	Short Straddle versus Call	STDP	Short Straddle versus Put	STDS	Short Straddle versus Straddle
Short Form	Strategy Name																										
BF	Butterfly																										
CAL	Calendar Spread																										
CS	Call Spread																										
PS	Put Spread																										
RR	Risk Reversal																										
ATM	At The Money Forward																										
ATMS	At The Money Spot																										
STD	Straddle																										
STDC	Short Straddle versus Call																										
STDP	Short Straddle versus Put																										
STDS	Short Straddle versus Straddle																										

Part 43 – Real-Time Public Reporting – Additional Fields for Options			
CFTC Field	Descriptions	FIXML Representation - TradeCaptureReport	Comment
	callable inverse snowball (JC), other exotic option types (XX).	<p>13 = Double no-touch</p> <p>Instrmt@SecTyp OPT = Option</p> <p>OCAP = Cap OFLRS = Floors OCLLS = Collar</p> <p>Instrmt@StgyTyp STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other</p> <p>Undly/Strm/PmtStrm/Fixed & Undly/Strm/PmtStrm/Float <i>indicate:</i> Pay fixed vs. floating Received fixed vs. floating</p> <p>Instrmt/Prov@Typ 0 = Mandatory early termination 1 = Optional early termination 2 = Cancelable 3 = Extendible</p> <p><i>Still need to map:</i> AMTZ = Amortizing COMP = Compounding</p> <p>SecurityType(167) PutOrCall(201)ComplexEventType(1484) SecurityType(167) StrategyType(tbd) ProvisionType(tbd)</p>	<p>STG Strangle</p> <p>STGC Short Strangle versus Call</p> <p>STGP Short Strangle versus Put</p> <p>STGS Short Strangle versus Strangle</p> <p>STP Strip</p> <p>KO Knock Out Option</p> <p>RKO Reverse Knock Out</p> <p>RKI Reverse Knock In</p> <p>DBKO Double Knock Out</p> <p>DBKI Double Knock In</p> <p>INST Instant One Touch</p> <p>OT One Touch</p> <p>NT No Touch</p> <p>DOT Double One Touch</p> <p>DNT Double No Touch</p> <p>WKO Window Knock Out</p> <p>WKI Window Knock In</p> <p>WDKO Window Double Knock Out</p> <p>WDKI Window Double Knock In</p> <p>KIKO Knock In, Knock Out</p> <p>KOR Knock Out with Rebate</p> <p>DKOR Double Knock Out with Rebate</p> <p>OTKO One Touch with Knock Out</p> <p>ED European Digital (Call or Put)</p> <p>EDR European Digital Range</p> <p>EDKO European Digital Range with Knock Out</p> <p>EWKO European Digital Range with Window Knock Out</p> <p>ERKO Knock Out at Expiry Only</p> <p>PFXFL Pay fixed vs. floating</p> <p>RFXFL Receive fixed vs. floating</p> <p>CAP Cap</p> <p>FLRS Floors</p> <p>CLLR Collar</p> <p>AMTZ Amortizing</p> <p>CAN Cancelable</p> <p>COMP Compounding</p>

Part 43 – Real-Time Public Reporting – Additional Fields for Options			
CFTC Field	Descriptions	FIXML Representation - TradeCaptureReport	Comment
			KI Knock-in CNDR Condor CISN Callable inverse snowball OTHR Other
35 Option Family	An indication of the style of the option transaction. The option style/family may be displayed as a two letter code as follows: European (EU), American (AM), Bermudan (BM), Asian (AS), other option style/family (YY).	Instrmt@ExerStyle 0 = European 1 = American 2 = Bermuda <tbd> = Asian <tbd> = Other ExerciseStyle(1194) <i>or if embedded</i> TrdLeg/Leg@ExerStyle LegExerciseStyle(1420)	
36 Option currency	An indication of the type of currency of the option premium. The option currency may be reported in a commonly accepted code (e.g., the three character alphabetic ISO 4217 currency code).	Pmt@Typ=10 (Option premium) pmt@Ccy=<ccy> PaymentType(tbd) PaymentCurrency(tbd)	
37 Option premium	An indication of the additional cost of the option to the reportable swap transaction as a numerical value, not as the difference of the premiums of the party's obligations to the reportable swap transaction. This field shall be combined with the option currency field.	Pmt@Typ=10 (Option premium) pmt@Amt=<amount> PaymentType(tbd) PaymentAmount(tbd)	Need to put premium in its own field separate from LastPx. CME puts it in an Amount block. GrossTradeAmount would work. Talk to Niranjana. Dick prefers Amount block. DK: Done. Working group subsequently moved this to new PaymentGrp.
38 Option lockout period	An indication of the first allowable exercise date of the option. Such option lockout date shall be rounded to the month and reported	Instrmt/Evnt@EventTyp=<tbd> (First exercise date) Instrmt/Evnt@MoYrDt=<dateyyyymm or yyyymmdd> <i>change Datatype to MonthYear to</i>	Allow for two formats yyyymm and yyyymmdd. Create new LegEventGrp group:

Part 43 – Real-Time Public Reporting – Additional Fields for Options			
CFTC Field	Descriptions	FIXML Representation - TradeCaptureReport	Comment
	using the three character month and year format used for futures contracts.	<p><i>support both formats</i></p> <p>EventType(865) EventDateEventMonthYear(2340866) (td)</p> <p><i>or if embedded</i></p> <p>TrdLeg/Leg/Evnt@EventTyp=<td> (First exercise date) TrdLeg/Leg/Evnt@MoYrDt=<dateyyyymm or yyyymmdd></p> <p>LegEventType(tbd) LegEventMonthYearDate(2341) (td)</p>	<p>LegEventGrp [<Evnt>] NoLegEvents(tbd) LegEventType(tbd) [Typ] LegEventDateLegEventMonthYear(2341) (td) [Dt] [MonthYear] LegEventTime(tbd) [Tm] [UTCTimestamp] LegEventTimeUnit(tbd) [TmUnit] [link to 1827] LegEventTimePeriod(tbd) [TmPeriod] LegEventPx(tbd) [Px] LegEventText(tbd) [Txt]</p>
39 Option expiration date	An indication of the date that the option is no longer available for exercise. Such option expiration shall be rounded off to the month and reported using the three character month and year format used for futures contracts.	<p>Instrmt@MMY</p> <p>MaturityMonthYear(200)</p> <p><i>or if embedded</i></p> <p>TrdLeg/Leg@MMY</p> <p>LegMaturityMonthYear(610)</p>	

Part 45 – Swap Data Recordkeeping & Reporting Requirements

Credit Swaps & Equity Swaps – Requirements

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
0 FIXML Context	@TransTyp 0 = New 1 = Cancel 2 = Replace @RptID @RptRefID @RegRptTyp=PET @VolntyRegRpt Pty@ID=CFTC Pty@Src=D (Proprietary / Custom code) Pty@R=34 (Regulatory body) <i>Identify original SDR if between non-SDR entities:</i> Pty@ID=<LEI of SDR> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=<tbd> (Data repository) TradeReportTransType(487) TradeReportID(571) TradeReportRefID(571) RegulatoryReportType(tbd) VoluntaryRegulatoryReport(tbd) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) BackloadedTradeIndicator(tbd) ConfirmationMethod(tbd) VerificationMethod(tbd)	BackloadedTradeIndicator(tbd) [Boolean] ConfirmationMethod(tbd) 0 = non-electronic 1 = electronic VerificationMethod(tbd) 0 = non-electronic 1 = electronic
1 The Unique Swap Identifier for the swap	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier> RegulatoryTradeID(tbd) RegulatoryTradeIDType(tbd)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
2 The Legal Entity Identifier of the reporting counterparty	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=<tbd>92 (Reporting <u>entityMarketCenter</u>) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
3 An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Swap dealer) RootPartySubID(1121) RootPartySubIDType(1122)	
4 An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Major participant) RootPartySubID(1121) RootPartySubIDType(1122)	
5 If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Financial entity) RootPartySubID(1121) RootPartySubIDType(1122)	
6 An indication of whether the reporting counterparty is a U.S. person	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (U.S. person) RootPartySubID(1121) RootPartySubIDType(1122)	
7 An indication that the swap will be allocated	RptSide@BlckTrdAllocInd 0 = block to be allocated BlockTrdAllocIndicator(tbd)	
8 If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
of the agent	Pty@R=30 (Agent) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbid> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
9 An indication that the swap is a post-allocation swap	RptSide@BlckTrdAllocInd 2 = allocated trade, i.e. a trade allocated post-clearing from a block trade BlockTrdAllocIndicator(tbid)	RptSide@BlckTrdAllocInd 0 = block to be allocated 1 = block not to be allocated 2 = allocated trade, i.e. a trade allocated post-clearing from a block trade BlockTrdAllocIndicator(tbid)
10 If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	RegTrdID@Src=<< CFTC ID of reporting entity> RegTrdID@ID=<identifier> RegTrdID@Typ=2 (Block)	
11 The Legal Entity Identifier of the non-reporting party	Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=7 (Entering firm) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
12 If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	Pty@ID=<identifier> Pty@Src=D (Proprietary / Custom code) Pty@R=7 (Entering firm) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
13 An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Swap dealer)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	RootPartySubID(1121) RootPartySubIDType(1122)	
14 An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (Major participant) RootPartySubID(1121) RootPartySubIDType(1122)	
15 If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (Financial entity) RootPartySubID(1121) RootPartySubIDType(1122)	
16 An indication of whether the non-reporting counterparty is a U.S. person.	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (U.S. person) RootPartySubID(1121) RootPartySubIDType(1122)	
17 The Unique Product Identifier assigned to the swap	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <td> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	The ISDA UPI working group concluded that the UPI would not be applicable to products that do not have a full algorithmic representation, the reason being that it has to be inferred from a normalized algorithmic representation of the trade/product.
18 If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <td> = Legal Entity Identifier	It is expected that the ISDA product taxonomy will be provided, as in the case of standardized trades. Issue: .The taxonomy is a classification scheme, not a security identification scheme. CFTC: What are possible sources?

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	SecurityID(48) SecurityIDSource(22)	Supply the exchange's identifier
19 If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <tbd> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	In the absence of a normalized representation of the trade/product, the SDR might not be able to go much beyond the product taxonomy.
20 An indication that the swap is a multi-asset swap	<i>Indicated by the presence of a value in Instrmt/Scndry@AssetCls</i>	This seems to be fine for now. SecGrp and SecGrp2 would indicate multi-asset swap.
21 For a multi-asset class swap, an indication of the primary asset class	Instrmt@AssetCls(tbd) 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	Newly proposed FIX taxonomy for risk.
22 For a multi-asset class swap, an indication of the secondary asset class(es)	Instrmt/Scndry@AssetCls(tbd) 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity SecondaryAssetClass(tbd)	Newly proposed FIX taxonomy for risk.
23 An indication that the swap is a mixed swap	@MixedSwap 0 = not a mixed swap 1 = a mixed swap MixedSwapIndicator(tbd)	Mixed swap means a swap that falls under the reporting requirements for CFTC and SEC, a special case of a multi-asset class swap. We do want the separate indicator to indicate the swap falls under the different regulators.
24 For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=<tbd> (Data repository) <i>multiple instances supported</i>	For the initial PET submission to an SDR use one or more instances of this role to identify the other swap data repository(ies).

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
will be reported	RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	For subsequent communication between non-SDR participants use a single instance of this role to identify the SDR that received the initial report.
25 An indication of the counterparty purchasing protection Field values: LEI if available or substitute identifier as above is LEI is not yet available.	RptSide@Side=1 (Buy) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or <td> (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) or 17 (Contra firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=<td> (Reporting entity indicator) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	Identity of swap dealer or entering party. CFTC: clarify whether LEI or CFTC-assigned ID. CFTC will assign a compliant ID – looking for a provider – until global LEI becomes available. End of May.
26 An indication of the counterparty selling protection Field values: LEI if available or substitute identifier as above is LEI is not yet available.	RptSide@Side=2 (Sell) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or <td> (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) or 17 (Contra firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=<td> (Reporting entity indicator) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	Identity of swap dealer or entering party. CFTC: clarify whether LEI or CFTC-assigned ID. CFTC will assign a compliant ID “CC” – looking for a provider – until global LEI becomes available. It will become the LEI.
27 Information identifying the reference entity The entity that is the subject of the protection being purchased and sold in the swap. Field values: LEI if available, or	Instrmt@ID Instrmt@Src N = Markit RED entity CLIP <td> = Legal Entity Identifier	Need CFTC to clarify whether LEI or CFTC-assigned ID. CFTC: What are the possible sources other than LEI? Will Markit RED codes be licensed? CFTC: May not be covered by LEI. Don't know whether RED codes will be licensed. Andy will talk to CFTC business.

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
substitute identifier as above if LEI is not yet available, or name.	UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)	Either the Markit identifier for the index or an ISIN, for example, for the bond of a single name CDS. Possibly also the Bloomberg identifier.
28 Contract type	Instrmt@SecTyp CDS = Credit default swap SecurityType(167)	
29 Block trade indicator	@TrdTyp 0 = Regular trade (i.e. not a block trade or large notional swap) 1 = Block trade (or large notional swap) TrdType(828)	
30 Execution timestamp	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time TrdRegTimestamp(769) TrdRegTimestampType(770)	
31 Execution venue The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: Identifier (if available) or name of the swap execution facility or designated contract market, or "off-facility" if not so executed.	<i>If executed on a SEF or contract market use</i> Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) or D (Proprietary) Pty@R=73 (Execution venue) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbid> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122) <i>or use</i> @VenuTyp <tbid> = Off-market facility swap VenueType(1430)	
32 Start date	Instrmt/Strm/EfctvDt@DtUnadj Instrmt/Strm/EfctvDt@BizDayCvntn	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	Instrmt/Strm/EfctvDt@BizCtrs StreamGrp StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessDayConvention(tbd) StreamEffectiveDateBusinessCenters(tbd)	
33 Maturity, termination or end date	Instrmt/Strm/TrmtnDt@DtUnadj Instrmt/Strm/TrmtnDt@BizDayCnvtn Instrmt/Strm/TrmtnDt@BizCtrs StreamGrp StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessDayConvention(tbd) StreamTerminationDateBusinessCenters(tbd)	
34 The price E.g., strike price, initial price, spread	@PxTyp 20 = Normal rate representation @LastPx PriceType(423) LastPx(31)	
35 The notional amount, and the currency in which the notional amount is expressed	Instrmt/Strm@Notl Instrmt/Strm@Ccy StreamGrp NoStreams(tbd) StreamNotional(tbd) StreamCurrency(tbd)	
36 The amount and currency (or currencies) of any up-front payment	Pmt@Typ=1 (Upfront fee) Pmt@Amt=[amt] Pmt@Cct=[ccy] PaymentGrp PaymentType(tbd) PaymentAmount(tbd) PaymentCurrency(tbd)	
37 Payment frequency of the reporting counterparty	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(tbd) PaymentStreamPaymentFrequencyPeriod(tbd)	
38 Payment frequency of the non-reporting counterparty	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(tbd) PaymentStreamPaymentFrequencyPeriod(tbd)	Can we differentiate 37 and 38 through the Party component within RptSide? Group does not think there is a need to further make any differentiation between the two once it is already identified who the reporting and non-reporting is in the parties block.
39 Timestamp for submission to swap data repository	Reporting entity: @TxnTm TransactTime(60) When SDR reports: TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=<tbd> (Submitted to repository) TrdRegTimestamp(769) TrdRegTimestampType(770)	
40 Clearing indicator	@Clrd 0 = Not cleared 1 = Cleared <tbd> = Intend to clear ClearedIndicator(1832)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
41 Clearing venue	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=21 (Clearing organization) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbd> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
42 If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected	@ClrReqmtExcpn 0 = No exception 1 = Exception ClearingRequirementException(tbd)	
43 The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)	Where <Pty R=7 (entering firm) or 92 (reporting market center) above>: Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Elected clearing requirement exception) RootPartySubID(1121) RootPartySubIDType(1122)	
44 Indication of collateralization	@TrdCollztn 0 = Uncollateralized 1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	
45 Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	See the following table for mapping Credit & Equity Swap detail to FIX.	

Credit Swaps & Equity Swaps – Trade Detail

Figure 14. Model of CDS Single Name

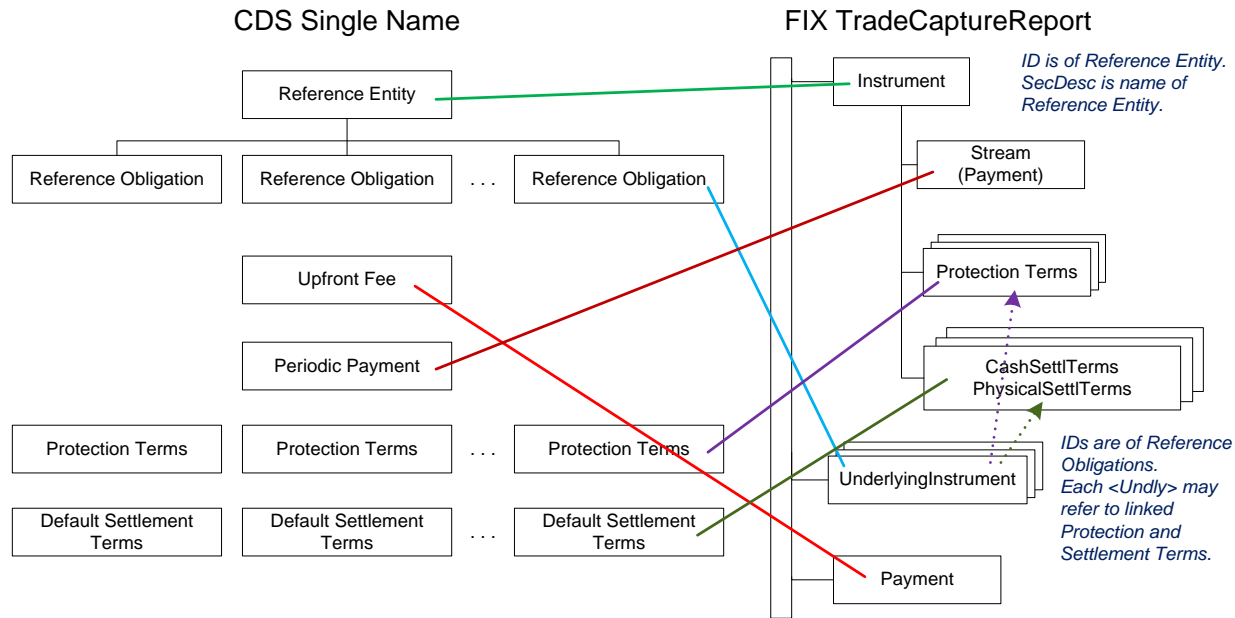


Figure 15. Model of CDS Index

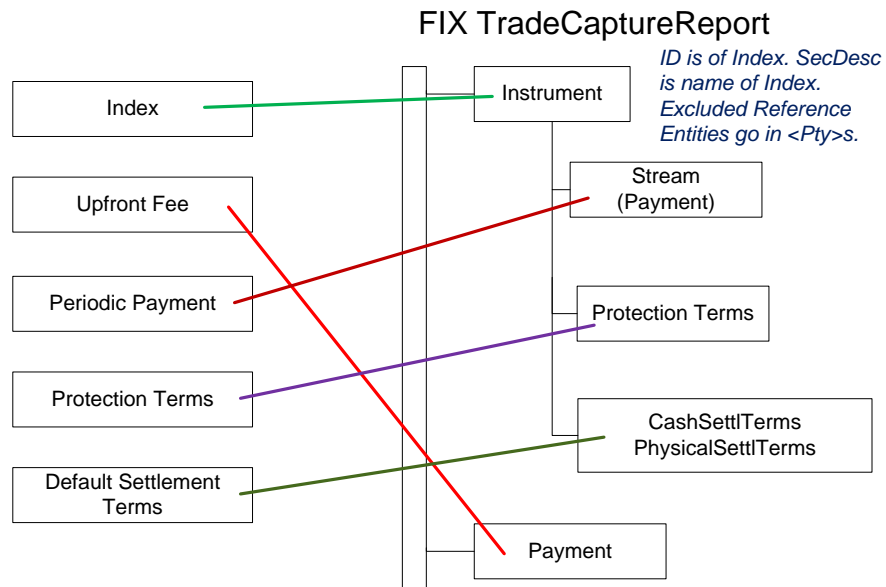


Figure 16. Model of CDS Basket

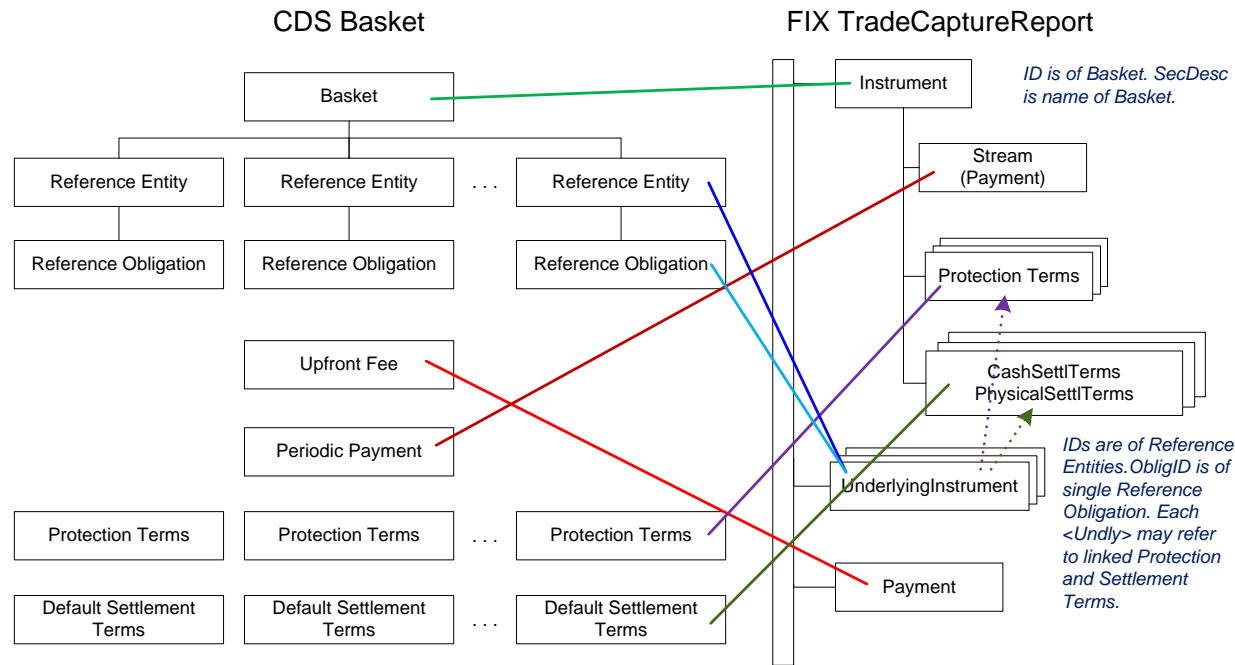


Table 1. FIX Mapping Table for CDS Trades

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
<GeneralTerms> EffUnadjDate	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateUnadjusted(tbd)	Unadjusted Effective Date
EffDateAdjBusDayConf	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateBusinessDayConvention(tbd)	Effective, or Relative Effective, Date Adjustment Business Day Convention
EffDateAdjBusCntr	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateBusinessDayCtrs(tbd)	Effective, or Relative Effective, Date Adjustment Business Center
TermUnadjDate	Instrument/StreamGrp StreamTerminationDate	Unadjusted Termination Date

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	StreamTerminationDateUnadjusted(tbd)	
TermDateAdjBusDayConv	Instrument/StreamGrp StreamTerminationDate StreamTerminationDateBusinessDayConvention (tbd)	Termination, or Relative Termination, Date Adjustment Business Day Convention
TermDateAdjBusCntr	Instrument/StreamGrp StreamTerminationDate StreamTerminationDateBusinessDayCtrs(tbd)	Termination, or Relative Termination, Date Adjustment Business Center
DateAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessDayConvention(tbd)	
DateAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessDayCtrs(tbd)	
Buyer	Instrument/StreamGrp StreamPaySide=1 (Buy) TrdCapRptSide/Pty	
Seller	Instrument/StreamGrp StreamReceiveSide=2 (Sell) TrdCapRptSide/Pty	
<RefBasketGrp> BasketName	Instrument SecurityDesc(107)	Terms for defining a CDS basket The name of the basket expressed as a free format string.
BasketID	Instrument SecurityID(48) SecurityIDSource(22)=M (Marketplace)	A CDS basket identifier
NthToDefault	Instrument NthToDefault(tbd)	N th reference obligation to default triggers payout.
MthToDefault	Instrument MthToDefault(tbd)	M th reference obligation to default to allow representation of N th to M th defaults.
AttachmentPoint	Instrument AttachmentPoint(1547)	Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche.
ExhaustionPoint	Instrument DetachmentPoint(1548)	Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. An

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		exhaustion point of 5% would be represented as 0.05.
IncurringRecoveryApplicable </RefBasketGrp>	Stipulations StipulationType(233)=IncurringRecovery <i>presence of StipulationType implies True</i>	Boolean, Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurring Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurring Loss Amounts and all Incurring Recovery Amounts (if any) determined under this Confirmation at or prior to such time. Incurring Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurring Loss Amounts determined under this Confirmation at or prior to such time.
<RefEntityGrp> RefEntityName	Instrument SecurityDesc(107) <i>... or for a basket ...</i> UnderlyingInstrument UnderlyingSecurityID(309)	Group for defining the reference entity and reference obligation. May be repeated for defining basket constituents. The corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations. It is vital to use the correct legal name of the entity and to be careful not to choose a subsidiary if you really want to trade protection on a parent company. Please note, Reference Entities cannot be senior or subordinated. It is the obligations of the Reference Entities that can be senior or subordinated. ISDA 2003 Term: Reference Entity
<RefEntityIDGrp> ID	Instrument SecurityID(48) <i>... or for a basket ...</i> UnderlyingInstrument UnderlyingSecurityID(309)	Repeating Group for legal entity identifier (e.g. RED entity code)
IDSource </RefEntityIDGrp>	Instrument SecurityIDSource(22) <i>... or for a basket ...</i> UnderlyingInstrument UnderlyingSecurityIDSource(305)	

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
ConstituentWeight	UnderlyingInstrument UnderlyingConstituentWeight(tbd)	For a basket, or pool, describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.
EntityType	Instrument EntityDesc(tbd) Asian AustralianAndNewZealand EuropeanEmergingMarkets Japanese NorthAmericanHighYield NorthAmericanInsurance NorthAmericanInvestmentGrade Singaporean WesternEuropean WesternEuropeanInsurance ... or for a basket ... UnderlyingInstrument UnderlyingEntityDesc(tbd)	Defines the reference entity types corresponding to a list of types in the ISDA First to Default documentation. Asian AustralianAndNewZealand EuropeanEmergingMarkets Japanese NorthAmericanHighYield NorthAmericanInsurance NorthAmericanInvestmentGrade Singaporean WesternEuropean WesternEuropeanInsurance
<RefObligation> <Instrument> ID	UnderlyingInstrument UnderlyingSecurityID(309) ... or for a basket ... UnderlyingInstrument UnderlyingObligationID(tbd)	The Reference Obligation is a financial instrument that is either issued or guaranteed by the reference entity. It serves to clarify the precise reference entity protection is being offered upon, and its legal position with regard to other related firms (parents/subsidiaries). Furthermore the Reference Obligation is ALWAYS deliverable and establishes the Pari Passu ranking (as the deliverable bonds must rank equal to the reference obligation). ISDA 2003 Term: Reference Obligation
IDSource </Instrument>	UnderlyingInstrument UnderlyingSecurityIDSource(305) ... or for a basket ... UnderlyingInstrument UnderlyingObligationIDSource(tbd)	
IssuerName	UnderlyingInstrument UnderlyingIssuer(306)	Specifies the issuer name of a fixed income security or convertible bond.
Seniority	UnderlyingInstrument UnderlyingSeniority(1454)	The repayment precedence of a debt instrument.

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
CouponType	UnderlyingInstrument UnderlyingCouponType(tbd) 0 = Zero 1 = Fixed rate 2 = Floating rate 3 = Structured	Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.
CouponRate	UnderlyingInstrument UnderlyingCouponRate(435)	Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.
Maturity	UnderlyingInstrument UnderlyingMaturityDate(542)	The date when the principal amount of a security becomes due and payable.
ParValue	UnderlyingInstrument UnderlyingQty(879)	Specifies the nominal amount of a fixed income security or convertible bond.
FaceAmount	UnderlyingInstrument UnderlyingTotalIssuedAmount(tbd)	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.
PayFrequencyPeriod	UnderlyingInstrument UnderlyingCouponFrequencyPeriod(tbd)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days.
PayFrequencyUnit	UnderlyingInstrument UnderlyingCouponFrequencyUnit(tbd) D = Day Wk = Week Mo = Month Yr = Year	Day, Week, Month, Year
DayCountFraction	UnderlyingInstrument UnderlyingCouponDayCount(tbd) 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo	The day count basis for the bond.

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values	
<UnderlyingEquity> ID	UnderlyingInstrument UnderlyingEquityID(tbd)	Specifies the equity in which a convertible bond can be converted.
IDSource </UnderlyingEquity>	UnderlyingInstrument UnderlyingEquityIDSource(tbd)	
RedemptionDate	UnderlyingInstrument UnderlyingEvtGrp UnderlyingEventType=<tbd> (Redemption date)	Earlier date between the convertible bond put dates and its maturity date.
OriginalPrincipalAmount	UnderlyingInstrument/ UnderlyingStipulations UnderlyingStipType(888)=OriginalAmount UnderlyingStipValue(889)=[amt]	For an MBS, the original issued amount.
PoolVersion	UnderlyingInstrument UnderlyingPool(tbd)	For an MBS, the pool version number
PoolEffectiveDate	UnderlyingInstrument/ UnderlyingStipulations UnderlyingStipType(888)=PoolEffectiveDate UnderlyingStipValue(889)=[date]	For an MBS, it is possible to specify a version effective date when a versionId is supplied.
PoolInitialFactor	UnderlyingInstrument/ UnderlyingStipulations UnderlyingStipType(888)=PoolInitialFactor UnderlyingStipValue(889)=[float]	For and MBS, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding, 0.8 means that 20% has been repaid.
PoolCurrentFactor	UnderlyingInstrument UnderlyingFactor(246)	For an MBS, the part of the mortgage that is currently outstanding. It is expressed similarly to the initial factor, as factor multiplier to the mortgage. This term is formally defined as part of the "ISDA Standard Terms Supplement for use with credit derivatives transactions on mortgage-backed

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		security with pay-as-you-go or physical settlement".
Sector	UnderlyingInstrument/ UnderlyingStipulations UnderlyingStipType(888)=Sector UnderlyingStipValue(889)=[String]	For an MBS, ABS, CDO, CMBS, RMBS
Tranche	UnderlyingInstrument/ UnderlyingStipulations UnderlyingStipType(888)=Tranche UnderlyingStipValue(889)=[String]	For an MBS or loan, the tranche code that is subject to the derivative transaction.
<Borrower> Name	UnderlyingInstrument/ UndlyInstrumentParties UnderlyingInstrumentPartyRole(1061)=<td> Borrower UndlyInstrumentPtySubGrp UnderlyingInstrumentPartySubID(1063)=[name] UnderlyingInstrumentPartySubIDType(1064)=5 (Full Legal Name)	For a loan, specifies the borrower. There can be more than one borrower. It is meant to be used in the event that there is no Bloomberg Id or the Secured List isn't applicable.
ID	UnderlyingInstrument/ UndlyInstrumentParties UnderlyingInstrumentPartyID(1059)=[id] UnderlyingInstrumentPartyRole(1061)=<td> Borrower	For a loan, a legal entity identifier (e.g. RED entity code)
IDSource </Borrower>	UnderlyingInstrument/ UndlyInstrumentParties UnderlyingInstrumentPartyIDSource(1060) UnderlyingInstrumentPartyRole(1061)=<td> Borrower	
Lien	UnderlyingInstrument UnderlyingLienSeniority(tbd) 0 = Unknown 1 = First Lien 2 = Second Lien 3 = Third Lien	For a loan, the seniority level of the lien i.e. First Lien, Second Lien, Third Lien, Unknown
LoanFacility	UnderlyingInstrument UnderlyingLoanFacility(tbd) 0 = Bridge Loan 1 = Letter of Credit 2 = Revolving Loan 3 = Swingline Funding 4 = Term Loan	Bridge Loan, Letter of Credit, Revolving Loan, Swingline Funding, Term Loan, Trade Claim

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	5 = Trade Claim	
CreditAgreementDate	UnderlyingInstrument UnderlyingIssueDate(tbd)	The credit agreement date is the closing date (the date where the agreement has been signed) for the loans in the credit agreement. Funding of the facilities occurs on (or sometimes a little after) the Credit Agreement date. This underlying attribute is used to help identify which of the company's outstanding loans are being referenced by knowing to which credit agreement it belongs. ISDA Standards Terms Supplement term: Date of Original Credit Agreement.
PrimaryObligor	UnderlyingInstrument/ UndlyInstrumentParties UnderlyingInstrumentPartyID(1059)=[id] UnderlyingInstrumentPartyIDSource(1060) UnderlyingInstrumentPartyRole(1061) =<tbd> Primary Obligor <i>Repeat party if it duplicates a Borrower.</i>	The entity primarily responsible for repaying debt to a creditor as a result of borrowing or issuing bonds. ISDA 2003 Term: Primary Obligor
Guarantor	UnderlyingInstrument/ UndlyInstrumentParties UnderlyingInstrumentPartyID(1059)=[id] UnderlyingInstrumentPartyIDSource(1060) UnderlyingInstrumentPartyRole(1061) =<tbd> Guarantor <i>Repeat party if it duplicates a Borrower.</i>	The party that guarantees by way of a contractual arrangement to pay the debts of an obligor if the obligor is unable to make the required payments itself. ISDA 2003 Term: Guarantor
NoReferenceObligation	Stipulations StipulationType(233)=NoReferenceObligation <i>presence of StipType implies True</i>	Boolean, used to indicate that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one.
UnknownReferenceObligation	Stipulations StipulationType(233)=UnknownReferenceObligation <i>presence of StipType implies True</i>	Boolean, used to indicate that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation).
AllGuaranties	Stipulations StipulationType(233)=AllGuarantees <i>presence of StipType implies True</i>	Boolean, indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction. It

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		will be considered an obligation if allGuarantees is applicable (true) and not if allGuarantees is inapplicable (false). ISDA 2003 Term: All Guarantees
ReferencePrice	Stipulations StipulationType(233)=ReferencePrice presence of StipType implies True	Boolean, used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price
ReferencePolicy	Stipulations StipulationType(233)=ReferencePolicy presence of StipType implies True	Boolean, applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element with value set to 'true' indicates that the reference policy is applicable; absence implies that it is not.
SecuredList	Stipulations StipulationType(233)=SecuredList presence of StipType implies True	Boolean, with respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.
ProtectionTermsReference	UnderlyingInstrument UnderlyingProtectionTermXIDRef(tbd)	Reference to the protection terms applicable to this obligation. Ref string of instance in <ProtectionTerms> repeating group.
SettlementTermsReference </RefObligation> </RefEntityGrp>	UnderlyingInstrument UnderlyingSettlementTermXIDRef(tbd)	Reference to the settlement terms applicable to this obligation. Ref string of instance in <CashSettlTerms> or <PhysicalSettlTerms> repeating group.
<RefIndexGrp> IndexName	Instrument SecurityDesc(107)	Group defining a CDS reference index. The name of the index expressed as a free format string.
IndexID	Instrument	A CDS index identifier (e.g. RED pair code).

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	SecurityID(48)	
IndexIDSource	Instrument SecurityIDSource(22)	
IndexSeries	Instrument IndexSeries(tbd)	A CDS index series identifier, e.g. 1, 2, 3 etc.
IndexAnnexVersion	Instrument IndexAnnexVersion(tbd)	A CDS index series version identifier, e.g. 1, 2, 3 etc.
IndexAnnexDate	Instrument IndexAnnexDate(tbd)	A CDS index series annex date.
IndexAnnexSource	Instrument IndexAnnexSource(tbd)	A CDS index series annex source.
<ExcludedReferenceEntityGrp> Name	Instrument/ InstrumentParties InstrumentPartyRole(1051)=<tbd> Excluded Reference Entity InstrumentPtysSubGrp InstrumentPartySubID(1053)=[name] InstrumentPartySubIDType(1054)=5 (Full Legal Name)	Excluded reference entity. May be repeated for a list of excluded entities.
ID	Instrument/ InstrumentParties InstrumentPartyID(1019)=[id] InstrumentPartyRole(1051)=<tbd> Excluded Reference Entity	
Source </ExcludedReferenceEntityGrp>	Instrument/ InstrumentParties InstrumentPartyIDSource(1050) InstrumentPartyRole(1051)=<tbd> Excluded Reference Entity	
AttachmentPoint	Instrument AttachmentPoint(1547)	Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche.
ExhaustionPoint	Instrument DetachmentPoint(1548)	Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. An exhaustion point of 5% would be represented as 0.05.
IncurredRecoveryApplicable	Stipulations StipulationType(233)=INCDCRECOV	Boolean, Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a)

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	<i>presence of StipType implies True</i>	Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time. Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time.
SettledEntityMatrixSource	Instrument SettledEntityMatrixSource(tbd)	Relevant settled entity matrix source.
SettledEntityMatrixPublicationDate </RefIndexGrp>	Instrument SettledEntityMatrixPublicationDate(tbd)	Specifies the publication date of the applicable version of the matrix. When this element is omitted, the Standard Terms Supplement defines rules for which version of the matrix is applicable.
<AdditionalTermsGrp> AdditionalTerm </AdditionalTermsGrp>	Stipulations StipulationType(233)=ADDLTERM StipulationValue(234)=[string]	Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.
Substitution	Stipulations StipulationType(233)=SUBST <i>presence of StipType implies True</i>	Boolean, Value of this element set to 'true' indicates that substitution is applicable.
ModifiedEquityDelivery </GeneralTerms>	Stipulations StipulationType(233)=MODEQDLV <i>presence of StipType implies True</i>	Boolean, Value of this element set to 'true' indicates that modified equity delivery is applicable.
<FeeLeg> FeeLegID	Instrument/StreamGrp StreamDescription(tbd)	
Payer	Instrument/StreamGrp StreamPaySide(tbd)	
Receiver	Instrument/StreamGrp StreamReceiveSide(tbd)	
<Payment> Type	Instrument/StreamGrp/PaymentStream PaymentStreamType(tbd) 0 = Periodic (the default) 1 = Initial 2 = Single	FpML: Repeatable group. Initial, Single, Periodic <i>In FIX the calculated upfront fee is mapped to the <PaymentGrp>.</i>

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
Date	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamFirstPaymentDateUnadjusted(tbd)	The payment date. For periodic payments with fixed rates that change on specific step dates, this would be the step date.
Amount	Instrument/StreamGrp StreamNotional(tbd) ... Or ... equivalent in PaymentScheduleGrp ... Or ... equivalent in PaymentStubGrp	The payment amount. For periodic payments this is the notional amount used in the calculation of fixed amounts where an amount is calculated on a formula basis, i.e. fixed amount = fixed rate payer calculation amount x fixed rate x fixed rate day count fraction. ISDA 2003 Term: Fixed Rate Payer Calculation Amount.
Currency	Instrument/StreamGrp StreamCurrency(tbd) ... Or ... equivalent in PaymentScheduleGrp ... Or ... equivalent in PaymentStubGrp	
PayFrequencyPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentFrequencyPeriod(tbd)	
PayFrequencyUnit	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(tbd)	
FirstPeriodStartDate	Instrument/StreamGrp/PaymentStream PaymentStreamCalculationDates PaymentStreamFirstPeriodStartDateUnadjusted(tbd) ... Or ... equivalent in PaymentScheduleGrp	The start date of the initial calculation period if such date is not equal to the trade's effective date. It must only be specified if it is not equal to the effective date. The applicable business day convention and business day are those specified in the date adjustments within the General Terms component.
FirstPaymentDate	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamFirstPaymentDateUnadjusted(tbd) ... Or ... equivalent in PaymentScheduleGrp	The first unadjusted fixed rate payer payment date. The applicable business day convention and business day are those specified in the date adjustments within the General Terms component. ISDA 2003 Term: Fixed Rate Payer Payment Date
LastRegularPaymentDate	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamLastRegularPaymentDateUnadjusted(tbd) ... Or ...	The last regular unadjusted fixed rate payer payment date. The applicable business day convention and business day are those specified in the date adjustments within the General Terms

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	<i>equivalent in</i> PaymentScheduleGrp	component. This element should only be included if there is a final payment stub, i.e. where the last regular unadjusted fixed rate payer payment date is not equal to the scheduled termination date. ISDA 2003 Term: Fixed Rate Payer Payment Date
RollConvention	Instrument/StreamGrp/PaymentStream PaymentStreamCalculationDates PaymentStreamCalculationRollConvention <i>existing values plus</i> IMMAUD IMMNZD SFE MON TUE WED THU FRI SAT SUN	1,2,3,...30, EOM, FRN, IMM, IMMCAD, IMMAUD, IMMNZD, SFE, NONE, TBILL, MON, TUE, WED, THU, FRI, SAT, SUN
FixedRate	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamRate(tbd) ... of ... <i>equivalent in</i> PaymentScheduleGrp ... of ... <i>equivalent in</i> PaymentStubGrp	The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.
FixedAmount	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamFixedAmount	A fixed payment amount. In CDS an alternative to PaymentStreamRate.
FixedAmountCurrency	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamFixedAmountCurrency	The currency of the fixed payment amount.
DayCountFraction </Payment>	Instrument/StreamGrp/PaymentStream PaymentStreamDayCount(tbd)	The day count fraction. ISDA 2003 Term: Fixed Rate Day Count Fraction.
MarketFixedRate	Instrument/StreamGrp/PaymentStream PaymentStreamMarketRate(tbd)	An optional element that only has meaning in a credit index trade. This element contains the credit spread ("fair value") at which the trade was

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		executed. Unlike the fixedRate of an index, the marketFixedRate varies over the life of the index depending on market conditions. The Market Fixed Rate is the price of the index as quoted by trading desks.
PaymentDelay	Instrument/StreamGrp/PaymentStream PaymentStreamDelayIndicator(tbd)	Boolean, Applicable to CDS on MBS to specify whether payment delays are applicable to the fixed Amount. RMBS typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap. CMBS do not, on the other hand, with both payment dates being on the 25th of each month.
InitialPoints	PaymentGrp PaymentType(tbd) 1 (Upfront fee) PaymentInitialPricePoints(tbd)	An optional element that contains the up-front points expressed as a percentage of the notional. An initial Points value of 5% would be represented as 0.05. The initialPoints element is an alternative to marketFixedRate in quoting the traded level of a trade. When initialPoints is used, the traded level is the sum of fixedRate and initialPoints. The initialPoints is one of the items that are factored into the initialPayment calculation and is payable by the Buyer to the Seller. Note that InitialPoints and Market Fixed Rate may both be present in the same document when both implied values are desired.
[UpfrontFee]	PaymentGrp PaymentType(tbd) 1 (Upfront fee) PaymentAmount(tbd)	<i>In FIX the calculated upfront fee is mapped to the <PaymentGrp> component.</i>
QuotationStyle </FeeLeg>	TradePriceNegotiationMethod(1740)	"Points Up Front, Traded Spread". The type of quotation that was used between the trading desks. The purpose of this element is to indicate the actual quotation style that was used to quote this trade which may not be apparent when both marketFixedRate and initialPoints are included in the document. When quotationStyle is 'Points Up Front', the Initial Points element should be populated. When

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		quotationStyle is 'Traded Spread', the Market Fixed Rate element should be populated.
<ProtectionTermsGrp> ID	Instrument/ProtectionTermGrp NoProtectionTerms(tbd) ProtectionTermXID(tbd)	Repeating Name referenced from <GeneralTerms/RefObligation>
Amount	Instrument/ProtectionTermGrp ProtectionTermNotional(tbd)	The notional amount of protection coverage if for a floating rate. ISDA 2003 Term: Floating Rate Payer Calculation Amount
Ccy	Instrument/ProtectionTermGrp ProtectionTermCurrency(tbd)	
<CreditEventsGrp> Bankruptcy	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Bankruptcy <i>presence of ProtectionTermEventType implies True</i>	Non repeating Boolean, A credit event. The reference entity has been dissolved or has become insolvent. It also covers events that may be a precursor to insolvency such as instigation of bankruptcy or insolvency proceedings. Sovereign trades are not subject to Bankruptcy as "technically" a Sovereign cannot become bankrupt. ISDA 2003 Term: Bankruptcy.
FailureToPay	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregate amount of not less than the payment requirement on one or more obligations (e.g. a missed coupon payment). ISDA 2003 Term: Failure to Pay.
FTP: GracePeriodExtension	<i>Indicated by presence of FTPGracePeriodExtensionPeriod and Unit below.</i>	Boolean, indicates whether or not a grace period extension is applicable. ISDA 2003 Term: Grace Period Extension Applicable.
FTP: GracePeriodExtensionPeriod	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay ProtectionTermEventPeriod(tbd)=[int]	The number of calendar or business days after any due date that the reference entity has to fulfil its obligations before a failure to pay credit event is deemed to have occurred. ISDA 2003 Term: Grace Period.

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
FTP: GracePeriodExtensionUnit	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay ProtectionTermEventUnit(tbd)=[String] D = Day Wk = Week Mo = Month Yr = Year	Day, Week, Month, Year
FTP: GracePeriodExtensionDayType	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay ProtectionTermEventDayType(tbd)=[int] 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day	Business, Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduledTradingDay
FTP: PaymentRequirementAmt	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay ProtectionTermEventValue(tbd)=[Amt]	Specifies a threshold for the failure to pay credit event. Market standard is USD 1,000,000 (JPY 100,000,000 for Japanese Yen trades) or its equivalent in the relevant obligation currency. This is applied on an aggregate basis across all Obligations of the Reference Entity. Intended to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Payment Requirement.
FTP: PaymentRequirementCcy	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPay ProtectionTermEventCurrency(tbd)=[Currency]	
FailureToPayPrincipal	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPayPrincipal <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		expected principal amount. ISDA 2003 Term: Failure to Pay Principal.
FailureToPayInterest	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPayInterest <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Corresponds to the failure by the Reference Entity to pay an expected interest amount or the payment of an actual interest amount that is less than the expected interest amount. ISDA 2003 Term: Failure to Pay Interest.
ObligationDefault	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Default <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. One or more of the obligations have become capable of being declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay. ISDA 2003 Term: Obligation Default.
ObligationAcceleration	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Acceleration <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay (preferred by the market over Obligation Default, because more definitive and encompasses the definition of Obligation Default - this is more favorable to the Seller). Subject to the default requirement amount. ISDA 2003 Term: Obligation Acceleration.
RepudiationMoratorium	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Moratorium <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. The reference entity, or a governmental authority, either refuses to recognise or challenges the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		payments on one or more of the obligations of the reference entity. Subject to the default requirement amount. ISDA 2003 Term: Repudiation/Moratorium.
Restructuring	<i>Indicated by presence of RestructuringType below.</i>	Boolean, A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. ISDA 2003 Term: Restructuring.
RestructuringType	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Restructuring ProtectionTermEventValue(tbd)=[token] FR (Full Restructuring) MR (Modified Restructuring) MM (Modified Mod Restructuring) XR (No restructuring specified)	ModModR, ModR, R. Specifies the type of restructuring that is applicable.
MultipleHoldingObligation	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Restructuring ProtectionTermEventQualifier(tbd)=H (Multiple holding obligation)	Boolean, In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
MultipleCreditEventNotices	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Restructuring ProtectionTermEventQualifier(tbd)=E (Multiple credit event notices)	Boolean, Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ISDA Credit 1999.
DistressedRatingsDowngrade	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=RatingsDowngrade <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Results from the fact that the rating of the reference obligation is downgraded to a distressed rating level. From a usage standpoint, this credit event is typically not applicable in case of RMBS trades.
MaturityExtension	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=MaturityExtension <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Results from the fact that the underlyer fails to make principal payments as expected.
Writedown	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=Writedown <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Results from the fact that the underlier writes down its outstanding principal amount.
ImpliedWritedown	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=ImpliedWritedown <i>presence of ProtectionTermEventType implies True</i>	Boolean, A credit event. Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation.
DefaultRequirementAmt	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=DefaultRequirement ProtectionTermEventValue(tbd)=[amt]	In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis across all Obligations of the Reference Entity. Used to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Default Requirement.
DefaultRequirementCcy	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=DefaultRequirement ProtectionTermEventCurrency(tbd)=[ccy]	

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
NotifyingPartyID1	Instrument/ProtectionTermGrp ProtectionTermSellerNotifies(tbd)	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ISDA 2003 Term: Notifying Party. SELLNTFY indicates that the seller notifies.
NotifyingPartyID2	Instrument/ProtectionTermGrp ProtectionTermBuyerNotifies(tbd)	BUYNTFY indicates that the buyer notifies.
BusinessCenter	Instrument/ProtectionTermGrp ProtectionTermEventBusinessCenter(tbd)	Non repeating. Inclusion of this business center element implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the city indicated by the businessCenter element value.
StandardPublicSources	Instrument/ProtectionTermGrp ProtectionTermEventStandardSources(tbd)	Boolean, If this element is specified and set to 'true', indicates that ISDA defined Standard Public Sources are applicable.
SpecifiedNumber	Instrument/ProtectionTermGrp ProtectionTermEventMinimumSources(tbd)	The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two. ISDA 2003 Term: Specified Number.
<PublicSource/> </CreditEventsGrp>	Instrument/ProtectionTermGrp ProtectionTermEventSources(tbd)	Repeating. A public information source, e.g. a particular newspaper or electronic news service, that may publish relevant information used in the determination of whether or not a credit event has occurred. ISDA 2003 Term: Public Source. In FIX multiple entries are supported.
<Obligations> Category	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp	Non repeating. The underlying obligations of

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	ProtectionTermObligationType(tbd)=Category ProtectionTermObligationValue(tbd)=[int] 0 = Payment 1 = Borrowed money 2 = Reference obligations only 3 = Bond 4 = Loan 5 = Bond or Loan	the reference entity on which you are buying or selling protection. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Payment, Borrowed Money, Reference Obligations Only, Bond, Loan, Bond Or Loan. Used in both obligations and deliverable obligations to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category
NotSubordinated	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotSubordinated <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated
<SpecifiedCurrency>	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=Currency ProtectionTermObligationValue(tbd)=[Currency] <i>multiple instances supported</i>	Repeating. An obligation and deliverable obligation characteristic. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency
NotSovereignLender	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotSovereignLender <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender
NotDomesticCurrency	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotDomesticCurrency	An explicit specification of the domestic currency. An obligation and deliverable

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	<i>presence of ProtectionTermObligationType implies True</i>	obligation characteristic. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency
NotDomesticLaw	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotDomesticLaw <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law
Listed	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=Listed <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed
NotDomesticIssuance	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotDomesticIssuance <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance
FullFaithAndCreditObligationLiability	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=FullFaithAndCredit	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	<i>presence of ProtectionTermObligationType implies True</i>	published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability
GeneralFundObligationLiability	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=GeneralFund <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability
RevenueObligationLiability	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=Revenue <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability
NotContingent	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=NotContingent <i>presence of ProtectionTermObligationType implies True</i>	Boolean, NOTE: Only allowed as an obligation characteristic under ISDA Credit 1999. In essence Not Contingent means the repayment of principal cannot be dependant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent
<ExcludedObligations/>	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=Excluded ProtectionTermObligationValue(tbd)=[String] <i>multiple instances supported</i>	Repeating. A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations
<OtherReferenceEntityObligations/>	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=OtherReferenceEntity ProtectionTermObligationValue(tbd)=[String] <i>multiple instances supported</i>	Repeating. This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		Entity
DesignatedLienPriority	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=DesignatedLeinPriority ProtectionTermObligationValue(tbd)=[int] 0 = Unknown 1 = First 2 = Second 3 = Third	First Lien, Second Lien, Third Lien. Unknown. Applies to Loan CDS, to indicate what lien level is appropriate for a deliverable obligation. Applies to European Loan CDS, to indicate the Ranking of the obligation. Example: a 2nd lien Loan CDS would imply that the deliverable obligations are 1st or 2nd lien loans.
CashSettlementOnly	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=CashOnly <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Cash Settlement Only.
DeliveryOfCommitments	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=DeliveryOfCommitments <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Delivery of Commitments.
Continuity </Obligations>	Instrument/ProtectionTermGrp/ ProtectionTermObligationGrp ProtectionTermObligationType(tbd)=Continuity <i>presence of ProtectionTermObligationType implies True</i>	Boolean, An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Continuity.
<FloatingAmountEvents> FailureToPayPrincipal	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FailureToPayFRPrincipal <i>presence of ProtectionTermEventType implies True</i>	Non-repeating. This element contains the ISDA terms relating to the floating rate payment events and the implied additional fixed payments, applicable to the credit derivatives transactions on mortgage-backed securities with pay-as-you-go or physical settlement. A floating rate payment event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		expected principal amount. ISDA 2003 Term: Failure to Pay Principal.
InterestShortFall: Cap	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRInterestShortfall ProtectionTermEventValue(tbd)=[int] 0 = Fixed Cap 1 = Variable Cap	Fixed, Variable. Specifies the nature of the interest Shortfall cap (i.e. Fixed Cap or Variable Cap) in the case where it is applicable. ISDA 2003 Term: Interest Shortfall Cap.
InterestShortFall: Compounding	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRInterestShortfall ProtectionTermEventQualifier(tbd)=C (Compounding)	Boolean
InterestShortFall: RateSource	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRInterestShortfall ProtectionTermEventRateSource(tbd)	The rate source in the case of a variable cap. USD-LIBOR-BBA, etc.
Writedown	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRWritedown <i>presence of ProtectionTermEventType implies True</i>	Boolean, A floating rate payment event. Results from the fact that losses occur to the underlying instruments that do not result in reductions of the outstanding principal of the reference obligation.
WACCapInterestProvision	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRWACCap <i>presence of ProtectionTermEventType implies True</i>	Boolean, As specified by the ISDA Supplement for use with trades on mortgage-backed securities, "WAC Cap" means a weighted average coupon or weighted average rate cap provision (however defined in the Underlying Instruments) of the Underlying Instruments that limits, increases or decreases the interest rate or interest entitlement, as set out in the Underlying Instruments on the Effective Date without regard to any subsequent amendment The presence of the element with value set to 'true' signifies that the provision is applicable. From a usage standpoint, this provision is

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Trade Element	FIX Representation	Comment
		typically applicable in the case of CMBS and not applicable in case of RMBS trades.
StpUpProvision	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRSStepup <i>presence of ProtectionTermEventType implies True</i>	Boolean, As specified by the ISDA Standard Terms Supplement for use with trades on mortgage-backed securities. The presence of the element with value set to 'true' signifies that the provision is applicable. If applicable, the applicable step-up terms are specified as part of that ISDA Standard Terms Supplement. From a usage standpoint, this provision is typically applicable in the case of RMBS and not applicable in case of CMBS trades.
InterestShortfallReimbursement	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRInterestShortfallReimbursement <i>presence of ProtectionTermEventType implies True</i>	Boolean, An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer of an actual interest amount in respect to the reference obligation that is greater than the expected interest amount. ISDA 2003 Term: Interest Shortfall Reimbursement.
PrincipalShortfallReimbursement	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRPrincipalShortfallReimbursemen <i>presence of ProtectionTermEventType implies True</i>	Boolean, An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer of an actual principal amount in respect to the reference obligation that is greater than the expected principal amount. ISDA 2003 Term: Principal Shortfall Reimbursement.
WritedownReimbursement </FloatingAmountEvents> </ProtectionTermsGrp>	Instrument/ProtectionTermGrp/ ProtectionTermEventGrp ProtectionTermEventType(tbd)=FRWritedownReimbursement <i>presence of ProtectionTermEventType implies True</i>	Boolean, An Additional Fixed Payment. Corresponds to the payment by or on behalf of the issuer of an amount in respect to the reference obligation in reduction of the prior writedowns. ISDA 2003 Term: Writedown Reimbursement.
<CashSettlementTermsGrp> ID	Instrument/CashSettTermGrp CashSettlTermXID(tbd)	Repeatable Group

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
SettlementCcy	Instrument/CashSettTermGrp CashSettlCurrency(tbd)	
ValuationDate	Instrument/CashSettTermGrp CashSettlValuationDate(tbd)	The number of business days after conditions to settlement have been satisfied when the calculation agent obtains a price quotation on the Reference Obligation for purposes of cash settlement. There may be one or more valuation dates. This is typically specified if the cash settlement amount is not a fixed amount. ISDA 2003 Term: Valuation Date
Time	Instrument/CashSettTermGrp CashSettlValuationTime(tbd)	
BusinessCenter	Instrument/CashSettTermGrp CashSettlBusinessCenter(tbd)	non repeatable
QuotationMethod	Instrument/CashSettTermGrp CashSettlQuotationMethod(tbd) 0 = Bid 1 = Mid 2 = Offer	Bid, Offer, Mid
QuotationAmount	Instrument/CashSettTermGrp CashSettlQuotationAmount(tbd)	In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the quotation amount specifies an upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to the floating rate payer calculation amount. ISDA 2003 Term: Quotation Amount
QuotationCcy	Instrument/CashSettTermGrp CashSettlQuotationCurrency(tbd)	
MinimumQuotationAmount	Instrument/CashSettTermGrp CashSettlMinimumQuotationAmount(tbd)	In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the minimum quotation amount specifies a minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD 1,000,000 (or its equivalent in the

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		relevant obligation currency) or the quotation amount. ISDA 2003 Term: Minimum Quotation Amount
MinimumquotationCcy	Instrument/CashSettTermGrp CashSettMinimumQuotationCurrency(tbd)	
</Dealer>	Instrument/CashSettTermGrp CashSettDealers(tbd) <i>Separate multiple values with space, e.g. "BAML HSBC".</i>	Repeatable. Dealer(s) from whom quotations are obtained by the calculation agent on the reference obligation for purposes of cash settlement. ISDA 2003 Term: Dealer
CashSettlementBusinessDays	Instrument/CashSettTermGrp CashSettBusinessDays(tbd)	The number of business days used in the determination of the cash settlement payment date. If a cash settlement amount is specified, the cash settlement payment date will be this number of business days following the calculation of the final price. If a cash settlement amount is not specified, the cash settlement payment date will be this number of business days after all conditions to settlement are satisfied. ISDA 2003 Term: Cash Settlement Date
CashSettlementAmount	Instrument/CashSettTermGrp CashSettAmount(tbd)	The amount paid by the seller to the buyer for cash settlement on the cash settlement date. If not otherwise specified, would typically be calculated as 100 (or the Reference Price) minus the price of the Reference Obligation (all expressed as a percentage) times Floating Rate Payer Calculation Amount. ISDA 2003 Term: Cash Settlement Amount.
RecoveryFactor	Instrument/CashSettTermGrp CashSettRecoveryFactor(tbd)	Used for fixed recovery, specifies the recovery level, determined at contract inception, to be applied on a default. Used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. Amount calculation is (1 minus the Recovery Factor) multiplied by the Floating Rate Payer Calculation Amount. The currency will be derived from the Floating Rate Payer Calculation Amount.
FixedSettlement	Instrument/CashSettTermGrp	Boolean. Used for Recovery Lock, to indicate

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	CashSettlFixed(tbd)	whether fixed Settlement is Applicable or Not Applicable. If Buyer fails to deliver an effective Notice of Physical Settlement on or before the Buyer NOPS Cut-off Date, and If Seller fails to deliver an effective Seller NOPS on or before the Seller NOPS Cut-off Date, then either: (a) if Fixed Settlement is specified in the related Confirmation as not applicable, then the Seller NOPS Cut-off Date shall be the Termination Date; or (b) if Fixed Settlement is specified in the related Confirmation as applicable, then: (i) if the Fixed Settlement Amount is a positive number, Seller shall, subject to Section 3.1 (except for the requirement of satisfaction of the Notice of Physical Settlement Condition to Settlement), pay the Fixed Settlement Amount to Buyer on the Fixed Settlement Payment Date; and (ii) if the Fixed Settlement Amount is a negative number, Buyer shall, subject to Section 3.1 (except for the requirement of satisfaction of the Notice of Physical Settlement Condition to Settlement), pay the absolute value of the Fixed Settlement Amount to Seller on the Fixed Settlement Payment Date.
AccruedInterest	Instrument/CashSettTermGrp CashSettlAccruedInterest(tbd)	Boolean. Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest
ValuationMethod </CashSettlementTermsGrp>	Instrument/CashSettTermGrp CashSettlValuationMethod(tbd) 0 = Market 1 = Highest 2 = AverageMarket 3 = AverageHighest 4 = BlendedMarket	Market, Highest, AverageMarket, AverageHighest, BlendedMarket, BlendedHighest, AverageBlendedMarket, AverageBlendedHighest. The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement. (ISDA 2003 Term: Valuation Method).

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	5 = BlendedHighest 6 = AverageBlendedMarket 7 = AverageBlendedHighest	
<PhysicalSettlementTermsGrp> ID	Instrument/PhysicalSettlTermGrp PhysicalSettlTermXID(tbd)	Repeating Group. This element contains all the ISDA terms relevant to physical settlement for when physical settlement is applicable. ISDA 2003 Term: Physical Settlement
SettlementCcy	Instrument/PhysicalSettlTermGrp PhysicalSettlCurrency(tbd)	
<PhysicalSettlementPeriodGrp> BusinessDaysNotSpecified	Instrument/PhysicalSettlTermGrp <i>Implied by the absence of both PhysicalSettlBusinessDays(tbd) and PhysicalSettlMaxBusinessDays(tbd)</i>	Non repeating. The number of business days used in the determination of the physical settlement date. The physical settlement date is this number of business days after all applicable conditions to settlement are satisfied. If a number of business days is not specified fallback provisions apply for determining the number of business days. If Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to apply the businessDaysNotSpecified element should be included. If a specified number of business days are to apply these should be specified in the businessDays element. If Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to apply but capped at a maximum number of business days then the maximum number should be specified in the maximumBusinessDays element. ISDA 2003 Term: Physical Settlement Period Boolean. An explicit indication that a number of business days are not specified and therefore ISDA fallback provisions should apply.
BusinessDays	Instrument/PhysicalSettlTermGrp PhysicalSettlBusinessDays(tbd)	A number of business days. Its precise meaning is dependent on the context in which this element is used. ISDA 2003 Term: Business Day
MaximumBusinessDays </PhysicalSettlementPeriodGrp>	Instrument/PhysicalSettlTermGrp PhysicalSettlMaxBusinessDays(tbd)	A maximum number of business days. Its precise meaning is dependent on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
<DeliverableObligationGrp> AccruedInterest	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=AccruedInterest <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Non Repeating. This element contains all the ISDA terms relevant to defining the deliverable obligations. Boolean. Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest
ObligationCategory	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Category PhysicalSettlDeliverableObligationValue(tbd)=[int] 0 = Payment 1 = Borrowed money 2 = Reference obligations only 3 = Bond 4 = Loan 5 = Bond or Loan	Payment, Borrowed Money, Reference Obligations Only, Bond, Loan, Bond Or Loan. Used in both obligations and deliverable obligations to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category
NotSubordinated	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotSubordinated <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated
<SpecifiedCurrency/>	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Currency PhysicalSettlDeliverableObligationValue(tbd)=[Currency] <i>multiple instances supported</i>	Repeating. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency
NotSovereignLender	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotSovereignLender <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
NotDomesticCurrency	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotDomesticCurrency presence of PhysicalSettlDeliverableObligationType implies True	Boolean. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency
NotDomesticLaw	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotDomesticLaw presence of PhysicalSettlDeliverableObligationType implies True	Boolean. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law
Listed	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Listed presence of PhysicalSettlDeliverableObligationType implies True	Boolean. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed
NotContingent	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotContingent presence of PhysicalSettlDeliverableObligationType implies True	Boolean. In essence Not Contingent means the repayment of principal cannot be dependent on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent
NotDomesticIssuance	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotDomesticIssuance presence of PhysicalSettlDeliverableObligationType implies True	Boolean. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance
AssignableLoan	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=AssignableLoan presence of PhysicalSettlDeliverableObligationType implies True	Boolean. Loan that is freely assignable to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent of the applicable borrower if a Reference Entity is guaranteeing the loan) or any

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
AssignableLoanPartialCashSettlement	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=AssignableLoanPCS presence of PhysicalSettlDeliverableObligationType implies True	agent. ISDA 2003 Term: Assignable Loan Boolean. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.
ConsentRequiredLoan	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=ConsentRequiredLoan presence of PhysicalSettlDeliverableObligationType implies True	Boolean. A loan that is capable of being assigned with the consent of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan
ConsentRequiredLoanPartialCashSettlement	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=ConsentRequiredLoanPCS presence of PhysicalSettlDeliverableObligationType implies True	Boolean. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.
DirectLoanParticipation	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=DirectLoanParticipation <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. A loan with a participation agreement whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation
DirectLoanParticipationPartialCashSettlement	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=DirectLoanParticipant PCS <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered.

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.
DirectLoanParticipationQualifyingParticipationSeller	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=DirectLoanParticipationQPS PhysicalSettlDeliverableObligationValue(tbd)=[String]	If Direct Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller
Transferable	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Transferable <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. An obligation that is transferable to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable
MaximumMaturityPeriod	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=MaximumMaturityPeriod PhysicalSettlDeliverableObligationValue(tbd)=[int]	An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. ISDA 2003 Term: Maximum Maturity
MaximumMaturityUnit	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=MinimumMaturityUnit PhysicalSettlDeliverableObligationValue(tbd)=[String] D = Day Wk = Week Mo = Month Yr = Year	Day, Week, Month, Year
AcceleratedOrMatured	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=AcceleratedOrMatured	Boolean. An obligation at time of default is due to mature and due to be repaid, or as a result of downgrade/bankruptcy is due to be repaid as a result of an acceleration clause. ISDA 2003 Term: Accelerated or Matured

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	<i>presence of PhysicalSettlDeliverableObligationType implies True</i>	
NotBearer	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=NotBearer <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Any obligation that is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer
FullFaithAndCreditObligationLiability	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=FullFaithAndCredit <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability
GeneralFundObligationLiability	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=GeneralFund <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability
RevenueObligationLiability	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Revenue <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability
IndirectLoanParticipation	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=IndirectLoanParticipation <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. ISDA 1999 Term: Indirect Loan Participation. NOTE: Only applicable as a deliverable obligation under ISDA Credit 1999.
IndirectLoanParticipationPartialCashSettlement	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=IndirectLoanParticipationPCS <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.
IndirectLoanParticipationQualifyingParticipation Seller	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=IndirectLoanParticipationQPS PhysicalSettlDeliverableObligationType(tbd)=[String]	If Indirect Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller
<ExcludedObligations/>	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Excluded PhysicalSettlDeliverableObligationValue(tbd)=[String] <i>multiple instances supported</i>	Repeating. A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations
<OtherReferencedEntityObligations/>	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=OtherReferenceEntity PhysicalSettlDeliverableObligationValue(tbd)=[String] <i>multiple instances supported</i>	Repeating. This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity
Escrow	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=Escrow <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. If this element is specified and set to 'true', indicates that physical settlement must take place through the use of an escrow agent. (For Canadian counterparties this is always "Not Applicable". ISDA 2003 Term: Escrow.
SixtyBusinessDaySettlementCap </DeliverableObligationGrp> </PhysicalSettlementTermsGrp>	Instrument/PhysicalSettlTermGrp/ PhysicalSettlDeliverableObligationGrp PhysicalSettlDeliverableObligationType(tbd)=60BusinessDay <i>presence of PhysicalSettlDeliverableObligationType implies True</i>	Boolean. If this element is specified and set to 'true', for a transaction documented under the 2003 ISDA Credit Derivatives Definitions, has the effect of incorporating the language set forth below into the

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		confirmation. The section references are to the 2003 ISDA Credit Derivatives Definitions. Notwithstanding Section 1.7 or any provisions of Sections 9.9 or 9.10 to the contrary, but without prejudice to Section 9.3 and (where applicable) Sections 9.4, 9.5 and 9.6, if the Termination Date has not occurred on or prior to the date that is 60 Business Days following the Physical Settlement Date, such 60th Business Day shall be deemed to be the Termination Date with respect to this Transaction except in relation to any portion of the Transaction (an "Affected Portion") in respect of which: (1) a valid notice of Buy-in Price has been delivered that is effective fewer than three Business Days prior to such 60th Business Day, in which case the Termination Date for that Affected Portion shall be the third Business Day following the date on which such notice is effective; or (2) Buyer has purchased but not Delivered Deliverable Obligations validly specified by Seller pursuant to Section 9.10(b), in which case the Termination Date for that Affected Portion shall be the tenth Business Day following the date on which Seller validly specified such Deliverable Obligations to Buyer.
broker	RootParties RootPartyRole=2 Broker of credit	0=many instances. Identifies that party (or parties) that brokered this trade.
calculationAgent	RootParties RootPartyRole=<tbd> Calculation agent	The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions.
calculationAgentBusinessCenter	RootParties RootPartyRole=<tbd> Calculation agent RootPartiesSubGrp RootPartySubIDType=<tbd> Business center	The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		does not set the value for Calculation Agent City.
determiningParty	RootParties RootPartyRole=<tbid> Determining party	0-2 instances. The party referenced is the ISDA Determination Party that specified in the related Confirmation as Determination Party.
hedgingParty	RootParties RootPartyRole=<tbid> Hedging party	0-2 instances. The party referenced is the ISDA Hedging Party that specified in the related Confirmation as Hedging, or if no Hedging Party is specified, either party to the Transaction.
<Collateral> payer	PaymentGrp PaymentType=2 (Independent Amount) PaymentPaySide	Payer of Independent Amount
payerAccount	TrdCapRptSide/Pty/Sub PartySubIDType=15 (Cash account)	Payer's account
receiver	PaymentGrp PaymentReceiveSide	Receiver of Independent Amount
receiverAccount	TrdCapRptSide/Pty/Sub PartySubIDType=15 (Cash account)	Receiver's account
paymentDateUnadjusted	PaymentGrp PaymentDateUnadjusted	Unadjusted Payment date of Independent Amount.
paymentDateAdjusted	PaymentGrp PaymentDateAdjusted	Adjusted Payment date of Independent Amount.
paymentDateBusinessDayCnvt	PaymentGrp PaymentBusinessDayConvention	Adjustments to payment date
paymentDateBusinessCenters	PaymentGrp PaymentBusinessCenters	Adjustments to payment date
paymentType	PaymentGrp PaymentPercentagePaymentPriceType	Fixed or percentage of notional.
independentAmount	PaymentGrp PaymentAmount	Independent Amount is an amount that usually less creditworthy counterparties are asked to provide. It can either be a fixed amount or a percentage of the Transaction's value. The Independent Amount can be: (i) transferred before any trading between the parties occurs (as a deposit at a third party's account or with the counterparty) or (ii) callable after trading has occurred (typically because a downgrade has occurred). In situation (i), the Independent Amount is

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		not included in the calculation of Exposure, but in situation (ii), it is included in the calculation of Exposure. Thus, for situation (ii), the Independent Amount may be transferred along with any collateral call. Independent Amount is a defined term in the ISDA Credit Support Annex. ("with respect to a party, the amount specified as such for that party in Paragraph 13; if no amount is specified, zero").
independentAmountCurrency </Collateral>	PaymentGrp PaymentAmountPaymentCurrency	Currency of Independent Amount.
<Documentation> masterAgreementType	FinancingDetails AgreementDesc(913)	The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties. AFB = AFB Master Agreement for Foreign Exchange and Derivatives Transactions German = German Master Agreement for Financial derivatives and Addendum for Options on Stock Exchange Indices or Securities ISDA = ISDA Master Agreement LEAP = Leadership in Energy Automated Processing Swiss - Swiss Master Agreement for OTC Derivatives Instruments EFETGas = EFET General Agreement Concerning The Delivery And Acceptance of Natural Gas EFETElectricity = EFET General Agreement Concerning the Delivery and Acceptance of Electricity GTMA = FOA Grid Trade Master Agreement EEIPower = EEI Master Power Purchase and Sale Agreement NAESBGas = NAESB Base Contract for Sale and Purchase of Natural Gas NBP = Short Term Flat NBP Trading Terms and Conditions

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ZBT = Zeebrugge Hub Natural Gas Trading Terms and Conditions SCoTA = globalCOAL Standard Coal Trading Agreement MCPSA = CTA Master Coal Purchase and Sales Agreement LBMA = International Bullion Master Agreement Terms published by the London Bullion Market Association
masterAgreementVersion	FinancingDetails AgreementVersion(tbd)	The version of the master agreement
masterAgreementDate	FinancingDetails AgreementDate(914)	The date on which the master agreement was signed
masterConfirmationType	FinancingDetails MasterConfirmationDesc(tbd)	The type of master confirmation executed between the parties. 2003CreditIndex 2004EquityEuropeanInterdealer DJ.CDX.NA DJ.iTraxx.Europe ISDA1999Credit ISDA2003CreditAsia ISDA2003CreditAustraliaNewZealand ISDA2003CreditEuropean ISDA2003CreditJapan ISDA2003CreditNorthAmerican ISDA2003CreditSingapore ISDA2003CreditSovereignAsia ISDA2003CreditSovereignCentralAndEasternEurope ISDA2003CreditSovereignJapan ISDA2003CreditSovereignLatinAmerica ISDA2003CreditSovereignMiddleEast ISDA2003CreditSovereignWesternEurope ISDA2004CreditSovereignAsia ISDA2004CreditSovereignEmergingEuropeanAndMiddleEastern ISDA2004CreditSovereignJapan

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ISDA2004CreditSovereignLatinAmerican ISDA2004CreditSovereignWesternEuropean ISDA2004EquityAmericasInterdealer ISDA2005EquityJapaneseInterdealer EquityAmericas EquityEuropean ISDA2005EquityAsiaExcludingJapanInterdealer 2005VarianceSwapEuropeanInterdealer ISDA2006VarianceSwapJapaneseInterdealer DJ.CDX.EM DJ.CDX.EM.DIV ISDA2007VarianceSwapAmericas ISDA2007VarianceSwapAsiaExcludingJapan ISDA2007VarianceSwapEuropean EquityAsia ISDA2007EquityEuropean 2006DividendSwapEuropean 2006DividendSwapEuropeanInterdealer ISDA2006VarianceSwapJapanese ISDA2008DividendSwapJapan ISDA2008EquityAmericas ISDA2003StandardCreditNorthAmerican ISDA2009EquityAmericas ISDA2005EquityAsiaExcludingJapanInterdealerRe v2 ISDA2007VarianceSwapAsiaExcludingJapanRev1 ISDA2007VarianceSwapEuropeanRev1 ISDA2008EquityAsiaExcludingJapan ISDA2008EquityAsiaExcludingJapanRev1 ISDA2008EquityJapan ISDA2003StandardCreditEuropean ISDA2004StandardCreditSovereignWesternEuro pean ISDA2004StandardCreditSovereignEmergingEuro peanAndMiddleEastern ISDA2004StandardCreditSovereignLatinAmerican ISDA2003StandardCreditAustraliaNewZealand

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ISDA2009EquityPanAsia ISDA2009EquityEuropeanInterdealer ISDA2003StandardCreditAsia ISDA2004StandardCreditSovereignAsia ISDA2003StandardCreditSingapore ISDA2003StandardCreditJapan ISDA2004StandardCreditSovereignJapan ISDA2004EquityAmericasInterdealerRev1 ISDA2008DividendSwapJapaneseRev1 ISDA2007VarianceSwapAsiaExcludingJapanRev2 ISDA2010EquityEMEAInterdealer
masterConfirmationDate	FinancingDetails MasterConfirmationDate(tbd)	Alternativeto broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.
masterConfirmationAnnexDate	FinancingDetails MasterConfirmationAnnexDate(tbd)	The date that an annex to the master confirmation was executed between the parties.
masterConfirmationAnnexType	FinancingDetails MasterConfirmationAnnexDesc(tbd)	The type of master confirmation annex executed between the parties. ISDA2007EquityFinanceSwapEuropean ISDA2008EquityFinanceSwapAsiaExcludingJapan ISDA2008EquityOptionAsiaExcludingJapan ISDA2008EquityOptionJapan ISDA2008EquityOptionAsiaExcludingJapanRev1 ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1 ISDA2007DispersionVarianceSwapEuropean ISDA2007VarianceOptionEuropean ISDA2009EquityEuropeanInterdealerSS ISDA2009EquityEuropeanIS ISDA2009ShareSwapPanAsia ISDA2009ClosedMarketsOptionsAsiaExcludingJapan ISDA2004IndexVarianceSwapAmericasInterdealer ISDA2004ShareVarianceSwapAmericasInterdealer ISDA2007IndexVarianceSwapAmericasInterdealer

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ISDA2007ShareVarianceSwapAmericasInterdealer ISDA2009IndexShareOptionAmericas ISDA2009IndexSwapPanAsiaInterdealer ISDA2009IndexSwapEuropeanInterdealer ISDA2010FairValueShareSwapEuropeanInterdealer ISDA2010IndexShareOptionEMEAInterdealer
brokerConfirmationType	FinancingDetails BrokerConfirmationDesc(tbd)	Alternative to master confirmation. The type of broker confirmation executed between the parties. AsiaCorporate AsiaSovereign AustraliaCorporate AustraliaSovereign EmergingEuropeanAndMiddleEasternSovereign EuropeanCorporate JapanCorporate JapanSovereign LatinAmericaCorporate LatinAmericaSovereign NewZealandCorporate NewZealandSovereign NorthAmericanCorporate SingaporeCorporate SingaporeSovereign SubordinatedEuropeanInsuranceCorporate WesternEuropeanSovereign DJ.CDX.NA DJ.CDX.EM CDXEmergingMarketsDiversifiedTranche CDXTranche iTraxxEurope iTraxxEuropeTranche iTraxxCJ iTraxxCJTranche iTraxxAsiaExJapan iTraxxAsiaExJapanTranche

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		iTraxxAustralia iTraxxAustraliaTranche iTraxxSDI75 ABX CMBX iTraxxLevX EmergingEuropeanCorporate LatinAmericaCorporateBond LatinAmericaCorporateBondOrLoan EmergingEuropeanCorporateLPN StandardNorthAmericanCorporate USMunicipalFullFaithAndCredit USMunicipalGeneralFund USMunicipalRevenue MCDX CDSONLeveragedLoans CDSONMBS iTraxxJapan iTraxxJapanTranche SyndicatedSecuredLoanCDS CDXEmergingMarkets CDXEmergingMarketsDiversified StandardEuropeanCorporate StandardSubordinatedEuropeanInsuranceCorporate StandardCDXTranche StandardLCDS StandardWesternEuropeanSovereign TRX StandardEmergingEuropeanCorporateLPN StandardEmergingEuropeanCorporate StandardLatinAmericaCorporateBond StandardLatinAmericaCorporateBondOrLoan StandardLatinAmericaSovereign StandardEmergingEuropeanAndMiddleEasternSovereign StandardAustraliaCorporate

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		StandardAustraliaSovereign StandardNewZealandCorporate StandardNewZealandSovereign iTraxxSovX iTraxxEurope StandardAsiaCorporate StandardAsiaSovereign StandardSingaporeCorporate StandardSingaporeSovereign StandardJapanCorporate StandardJapanSovereign StandardLCDSBullet StandardLCDXBullet StandardLCDXBulletTranche PO EuropeanCMBS EuropeanRMBS MBX StandardiTraxxEuropeTranche SukukCorporate SukukSovereign
contractualDefinitions	FinancingDetails FinancingDefinitionsGrp ContractualDefinition(tbd)	0-∞ instances. The definitions such as those published by ISDA that will define the terms of the trade. ISDA1991 ISDA1996Equity ISDA1997GovernmentBond ISDA1998FX ISDA2000 ISDA2002Equity ISDA1999Credit ISDA2003Credit ISDA2004Novation ISDA2006 ISDA2006Inflation ISDA1993Commodity ISDA2005Commodity

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ISDA2008Inflation ISDA1997Bullion
contractualTermsSupplementType	FinancingDetails FinancingTermsSupplementGrp FinancingTermsSupplementDesc	0-∞ instances. Identifies the form of applicable contractual supplement. ISDA1999CreditRestructuring ISDA1999CreditConvertibleExchangeableAccretin gObligations ISDA1999CreditSuccessorAndCreditEvents ISDA2003CreditMay2003 ISDA2003CreditMonolineInsurers ISDA2003CreditUSMunicipals ISDA2003CreditRussianFederation ISDA2003CreditRepublicOfHungary ISDA2003CreditRepublicOfHungary2005 ISDA2003CreditMonolineInsurers2005 ISDA2003Credit2005MatrixSupplement iTraxxEuropeDealer iTraxxEuropeNonDealer iTraxxEuropeTranche iTraxxCJ iTraxxCJTranche iTraxxAsiaExJapan iTraxxAsiaExJapanTranche iTraxxAustralia iTraxxAustraliaTranche CDXTranche CDXEmergingMarketsDiversifiedTranche iTraxxSDI75Dealer iTraxxSDI75NonDealer ISDA2003CreditArgentineRepublic ISDA2003LPNReferenceEntities ISDA2003SecuredDeliverableObligationCharacteri stic iTraxxLevX ISDA2003DeliveryRestrictions ISDAMarch2004EquityCanadianSupplement ABXTranche

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		ABX LCDX LCDXTranche CMBX ISDA2003AdditionalProvisionsLPN ISDA2003STMicroelectronicsNV ISDA2007FullLookthroughDepositoryReceiptSuppl ement ISDA2007PartialLookthroughDepositoryReceiptSu pplement CDX CDXEmergingMarkets CDXEmergingMarketsDiversified MCDX CDSONLeveragedLoans CDSONMBS iTraxxJapan iTraxxJapanTranche SyndicatedSecuredLoanCDS ISDA2003ContingentCreditSpreadTransaction ISDA2003CreditAuctionSupplement StandardCDXTranche StandardLCDS TRX iTraxxSovX iTraxxEurope IOS PrimeX StandardLCDSBullet StandardLCDXBullet StandardLCDXBulletTranche PO EuropeanCMBS EuropeanRMBS MBX StandardiTraxxEuropeTranche
contractualTermsSupplementPublicationDate	FinancingDetails	Specifies the publication date of the applicable

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
	FinancingTermsSupplementGrp FinancingTermsSupplementDate	version of the contractual supplement.
contractualMatrixType	FinancingDetails FinancingContractualMatrixGrp ContractMatrixDesc(tbd)	0-∞ instances. Identifies the form of applicable matrix. SettlementMatrix CreditDerivativesPhysicalSettlementMatrix
contractualMatrixPublicationDate	FinancingDetails FinancingContractualMatrixGrp ContractMatrixDate(tbd)	Specifies the publication date of the applicable version of the matrix. When this element is omitted, the ISDA supplemental language for incorporation of the relevant matrix will generally define rules for which version of the matrix is applicable.
contractualMatrixTerm	FinancingDetails FinancingContractualMatrixGrp ContractMatrixTerm(tbd)	Defines any applicable key into the relevant matrix. For example, the Transaction Type would be the single term required for the Credit Derivatives Physical Settlement Matrix. This element should be omitted in the case of the 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions. NorthAmericanCorporate EuropeanCorporate AustraliaCorporate NewZealandCorporate JapanCorporate SingaporeCorporate AsiaCorporate AsiaSovereign EmergingEuropeanAndMiddleEasternSovereign JapanSovereign AustraliaSovereign NewZealandSovereign SingaporeSovereign LatinAmericaSovereign WesternEuropeanSovereign SubordinatedEuropeanInsuranceCorporate LatinAmericaCorporate EmergingEuropeanCorporate LatinAmericaCorporateBond

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		LatinAmericaCorporateBondOrLoan EmergingEuropeanCorporateLPN USMunicipalFullFaithAndCredit USMunicipalGeneralFund USMunicipalRevenue StandardNorthAmericanCorporate StandardEuropeanCorporate StandardSubordinatedEuropeanInsuranceCorporate StandardWesternEuropeanSovereign StandardEmergingEuropeanCorporateLPN StandardEmergingEuropeanCorporate StandardLatinAmericaCorporateBond StandardLatinAmericaCorporateBondOrLoan StandardLatinAmericaSovereign StandardEmergingEuropeanAndMiddleEasternSovereign StandardAustraliaCorporate StandardAustraliaSovereign StandardNewZealandCorporate StandardNewZealandSovereign StandardAsiaCorporate StandardAsiaSovereign StandardSingaporeCorporate StandardSingaporeSovereign StandardJapanCorporate StandardJapanSovereign SukukCorporate SukukSovereign
creditSupportAgreementType	FinancingDetails CreditSupportAgreementDesc(tbd)	The type of ISDA Credit Support Agreement ISDA1994CreditSupportAnnexNewYorkLaw ISDA1995CreditSupportAnnexEnglishLaw ISDA1995CreditSupportDeedEnglishLaw ISDA1995CreditSupportAnnexJapaneseLaw ISDA2001MarginProvisions
creditSupportAgreementDate	FinancingDetails CreditSupportAgreementDate(tbd)	The date of the agreement executed between the parties and intended to govern collateral

Credit Swaps & Equity Swaps		
Trade Element	FIX Representation	Comment
		arrangements for all OTC derivatives transactions between those parties.
creditSupportAgreementIdentifier	FinancingDetails CreditSupportAgreementID(tbd)	An identifier used to uniquely identify the CSA
attachment </Documentation>	Not supported.	0-∞ instances. A human readable document related to this transaction, for example a confirmation.
governingLaw	FinancingDetails GoverningLaw(tbd)	Identification of the law governing the transaction. Example values: CAAB = Alberta law CABC = British Columbia law CAMN = Manitoba law CAON = Ontario law CAQC = Quebec law DE = German law FR = French law GBEN = English law GBGY = The law of the island of Guernsey GBIM = The law of the Isle of Man GBJY = The law of the island of Jersey GBSC = Scottish law JP = Japanese law USCA = Californian law USIL = Illinois law USNY = New York law USDE = Delaware law AsSpecifiedInMasterAgreement = The Governing Law is determined by reference to the relevant master agreement.

Interest Rate Swaps (Including Cross-Currency Swaps) – Requirements

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
0 FIXML Context	@TransTyp 0 = New 1 = Cancel 2 = Replace @RptID @RptRefID @RegRptTyp=PET @VolntyRegRpt Pty@ID=CFTC Pty@Src=D (Proprietary / Custom code) Pty@R=34 (Regulatory body) <i>Identify original SDR if between non-SDR entities:</i> Pty@ID=<LEI of SDR> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=<tbid> (Data repository) TradeReportTransType(487) TradeReportID(571) TradeReportRefID(571) RegulatoryReportType(tbd) VoluntaryRegulatoryReport(tbd) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) BackloadedTradeIndicator(tbd) ConfirmationMethod(tbd) VerificationMethod(tbd)	
1 The Unique Swap Identifier for the swap	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier> RegulatoryTradeID(tbd) RegulatoryTradeIDType(tbd)	
2 The Legal Entity Identifier of the reporting	Pty@ID=<identifier>	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
counterparty	Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=<tbid>92 (Reporting entityMarket Center) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
3 An indication of whether the reporting counterparty is a swap dealer with respect to the swap	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Swap dealer) RootPartySubID(1121) RootPartySubIDType(1122)	
4 An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Major participant) RootPartySubID(1121) RootPartySubIDType(1122)	
5 If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Financial entity) RootPartySubID(1121) RootPartySubIDType(1122)	
6 An indication of whether the reporting counterparty is a U.S. person	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (U.S. person) RootPartySubID(1121) RootPartySubIDType(1122)	
7 An indication that the swap will be allocated	RptSide@BlckTrdAllocInd 0 = block to be allocated BlockTrdAllocIndicator(tbid)	
8 If the swap will be allocated, or is a post-allocation swap, the Legal Entity Identifier of the agent	Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=30 (Agent)	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbid> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
9 An indication that the swap is a post-allocation swap	RptSide@BlckTrdAllocInd 2 = allocated trade, i.e. a trade allocated post-clearing from a block trade BlockTrdAllocIndicator(tbd)	
10 If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier> RegTrdID@Typ=2 (Block)	
11 The Legal Entity Identifier of the non-reporting party	Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=7 (Entering firm) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
12 If no CFTC-approved Legal Entity Identifier for the non-reporting counterparty is yet available, the internal identifier for the non-reporting counterparty used by the swap data repository	Pty@ID=<identifier> Pty@Src=D (Proprietary / Custom code) Pty@R=7 (Entering firm) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	
13 An indication of whether the non-reporting counterparty is a swap dealer with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Swap dealer) RootPartySubID(1121) RootPartySubIDType(1122)	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
14 An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (Major participant) RootPartySubID(1121) RootPartySubIDType(1122)	
15 If the non-reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the non-reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (Financial entity) RootPartySubID(1121) RootPartySubIDType(1122)	
16 An indication of whether the non-reporting counterparty is a U.S. person.	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (U.S. person) RootPartySubID(1121) RootPartySubIDType(1122)	
17 The Unique Product Identifier assigned to the swap	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <td> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	The ISDA UPI working group concluded that the UPI would not be applicable to products that do not have a full algorithmic representation, the reason being that it has to be inferred from a normalized algorithmic representation of the trade/product.
18 If no Unique Product Identifier is available for the swap because the swap is not sufficiently standardized, the taxonomic description of the swap pursuant to the CFTC-approved product classification system	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <td> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	It is expected that the ISDA product taxonomy will be provided, as in the case of standardized trades.
19 If no CFTC-approved UPI and product	Instrmt@ID	In the absence of a normalized representation of the

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
classification system is yet available, the internal product identifier or product description used by the swap data repository	Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <tbd> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	trade/product, the SDR might not be able to go much beyond the product taxonomy.
20 An indication that the swap is a multi-asset swap	<i>Indicated by the presence of a value in Instrmt/Scndry@AssetCls@SecGrp2.</i>	
21 For a multi-asset class swap, an indication of the primary asset class	Instrmt@AssetCls(tbd) 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity	Newly proposed FIX taxonomy for risk.
22 For a multi-asset class swap, an indication of the secondary asset class(es)	Instrmt/Scndry@AssetCls(tbd) 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity SecondaryAssetClass(tbd)	Newly proposed FIX taxonomy for risk.
23 An indication that the swap is a mixed swap	@MixedSwap 0 = not a mixed swap 1 = a mixed swap MixedSwapIndicator(tbd)	
24 For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=<tbd> (Data repository) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	For the initial PET submission to an SDR of a mixed swap use one or more instances of this role to identify the other swap data repository(ies). For subsequent communication for all trades between non-SDR participants use a single instance of this role to identify the SDR that received the initial report.
25 Contract type	Instrmt@SecTyp	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	IRS = Interest rate swap SecurityType(167)	
26 Block trade indicator	@TrdTyp 0 = Regular trade (i.e. not a block trade or large notional swap) 1 = Block trade (or large notional swap) TrdType(828)	
27 Execution timestamp	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time TrdRegTimestamp(769) TrdRegTimestampType(770)	
28 Execution venue	<i>If executed on a SEF or contract market use</i> Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) or D (Proprietary) Pty@R=73 (Execution venue) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbd> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122) <i>or use</i> @VenuTyp <tbd> = Off-marketfacility swap VenueType(1430)	
29 Start date	Instrmt/Strm/EfctvDt@DtUnadj Instrmt/Strm/EfctvDt@BizDayCnvt Instrmt/Strm/EfctvDt@BizCtrs StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessDayConvention(tbd)	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
30 Maturity, termination or end date	StreamEffectiveDateBusinessCenters(tbd) Instrmt/Strm/TrmtnDt@DtUnadj Instrmt/Strm/TrmtnDt@BizDayCnvtn Instrmt/Strm/TrmtnDt@BizCtrs StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessDayConvention(tbd) StreamTerminationDateBusinessCenters(tbd)	
31 Day count convention	Instrmt/PmtStrm@DayCnt 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values PaymentStreamDayCount(tbd)	We interpret this to be convention for the other stream of the swap – see row 42.
32 Notional amount (leg 1)	Instrmt/Strm@Notl StreamNotional(tbd)	
33 Notional currency (leg 1)	Instrmt/Strm@Ccy StreamCurrency(tbd)	
34 Notional amount (leg 2)	Instrmt/Strm@Notl	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
35 Notional currency (leg 2)	StreamNotional(tbd) Instrmt/Strm@Ccy	
36 Payer (fixed rate)	StreamCurrency(tbd) Instrmt/Strm@PaySide or Instrmt/Strm@RcvSide RptSide@Side=1 (Buy) or 2 (Sell) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or <tbd> (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=<tbd> (Reporting entity indicator) PaymentStreamPaySide(tbd) PaymentStreamReceiveSide(tbd) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	The fixed rate stream is identified in the <StreamGrp/PaymentStream> component by having an embedded <PaymentStreamFixedRate> component.
37 Payer (floating rate leg 1)	Instrmt/Strm@PaySide or Instrmt/Strm@RcvSide RptSide@Side=1 (Buy) or 2 (Sell) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or <tbd> (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=<tbd> (Reporting entity indicator)	The floating rate stream is identified in the <StreamGrp/PaymentStream> component by having an embedded <PaymentStreamFloatingRate> component.

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	StreamPaySide(tbd) StreamReceiveSide(tbd) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	
38 Payer (floating rate leg 2)	Instrmt/Strm@PaySide or Instrmt/Strm@RcvSide RptSide@Side=1 (Buy) or 2 (Sell) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or <tbd> (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=<tbd> (Reporting entity indicator) StreamPaySide(tbd) StreamReceiveSide(tbd) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	The floating rate stream is identified in the <StreamGrp/PaymentStream> component by having an embedded <PaymentStreamFloatingRate> component.
39 Direction For swaps: whether the principal is paying or receiving the fixed rate. For float-to-float and fixed-to-fixed swaps: indicate N/A. For non-swap instruments and swaptions: indicate the instrument that was bought or sold.	@IRSDirctn PAY = Principal is paying fixed rate RCV = Principal is receiving fixed rate N/A = Swap is float/float or fixed/float IRSDirection(tbd)	CFTC: Couldn't this indicator be derived from the side parties above? Robert: Specify the rule for deriving direction from the cash flows. Niranjana: it's easier to introduce a separate field. Robert: Will look at FpML mapping. This seems ok and needs to be at the main level of the

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
		msg. This is an attribute of the deal and not the instrument, so keep outside of instrument block. Suggestion made to make this field name specific, e.g. IRSwapDirection with only the first three enum values.
40 Option type	Instrmt@PutCall 0 = Put 1 = Call Instrmt/ComplexEvents@Typ 1 = Capped 2 = Trigger 3 = Knock-in up 4 = Knock-in down 5 = Knock-out up 6 = Knock-out down 7 = Underlying 8 = Reset barrier 9 = Rolling barrier 10 = One-touch 11 = No-touch 12 = Double one-touch 13 = Double no-touch Instrmt@SecTyp OPT = Option OCAP = Cap OFLRS = Floors OCLLS = Collar Instrmt@StgyTyp STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other Undly/Strm/PmtStrm/Fixed & Undly/Strm/PmtStrm/Float indicate:	This field is intended to give basic information about the option clause. Its limitation relates to the fact that there is only one value at the trade level, hence it is inapplicable in the case where the trade combines several option clauses. Does it make sense to have strategies mixed in here? Niranjana will send models. Changes will appear in the Phase II Gap Analysis.

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	Pay fixed vs. floating Received fixed vs. floating Instrmt/Prov@Typ 0 = Mandatory early termination 1 = Optional early termination 2 = Cancelable 3 = Extendible Still need to map AMTZ = Amortizing COMP = Compounding SecurityType(167) PutOrCall(201)ComplexEventType(1484) SecurityType(167) StrategyType(tbd) ProvisionType(tbd)	
41 Fixed rate	Instrmt/Strm/PmtStrm/Fixed@Rt PaymentStream/PaymentStreamFixedRate PaymentStreamRate(tbd)	
42 Fixed rate day count fraction	Instrmt/Strm/PmtStrm@DayCnt 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360.ISDA 6 = Act/360 7 = Act/365.FIXED 8 = Act/Act.AFB 9 = Act/Act.ICMA (Act/Act) 10 = Act/Act.ISMA Ultimo 11 = Act/Act.ISDA 12 = BUS/252 13 = 30E+/360	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	14 = Act/365L 15 = NL365 16 = NL360 100+ reserved for bilaterally agreed values PaymentStreamDayCount(tbd)	
43 Floating rate payment frequency	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStreamPaymentFrequencyUnit(tbd) PaymentStreamPaymentFrequencyPeriod(tbd)	
44 Floating rate reset frequency	Instrmt/Strm/PmtStrm/ResetDts@Unit D = Day Wk = Week Mo = Month Yr = Year Instrmt/Strm/PmtStrm/ResetDts@Period PaymentStreamResetFrequencyUnit(tbd) PaymentStreamResetFrequencyPeriod(tbd)	
45 Floating rate index name/rate period	Instrmt/Strm/PmtStrm/Float@Ndx Instrmt/Strm/PmtStrm/Float@NdxSrc Instrmt/Strm/PmtStrm/Float@NdxPeriod Instrmt/Strm/PmtStrm/Float@NdxUnit PaymentStreamRateIndex(tbd) PaymentStreamRateIndexSource(tbd) PaymentStreamRateIndexCurveUnit(tbd) PaymentStreamRateIndexCurvePeriod(tbd)	
46 Timestamp for submission to swap data repository	Reporting entity: @TxnTm	

CFTC Field	Interest Rate Swaps FIXML Representation - TradeCaptureReport	FpML Comment
	TransactTime(60) When SDR reports: TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=<tbd> (Submitted to repository) TrdRegTimestamp(769) TrdRegTimestampType(770)	
47 Clearing indicator	@Clrd 0 = Not cleared 1 = Cleared <tbd> = Intend to clear ClearedIndicator(1832)	
48 Clearing venue	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=21 (Clearing organization) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=<tbd> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
49 If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected	@ClrReqmtExcpn 0 = No exception 1 = Exception ClearingRequirementException(tbd)	
50 The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)	Where <Pty R=7 (entering firm) or 92 (reporting market center above): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Elected clearing requirement exception) RootPartySubID(1121) RootPartySubIDType(1122)	

Interest Rate Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
51 Indication of collateralization	@TrdCollztn 0 = Uncollateralized 1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	
52 Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	See the following table for mapping Interest Rate Swap detail to FIX.	

Interest Rate Swaps (Including Cross-Currency Swaps) – Trade Detail

Figure 17. Model of IRS

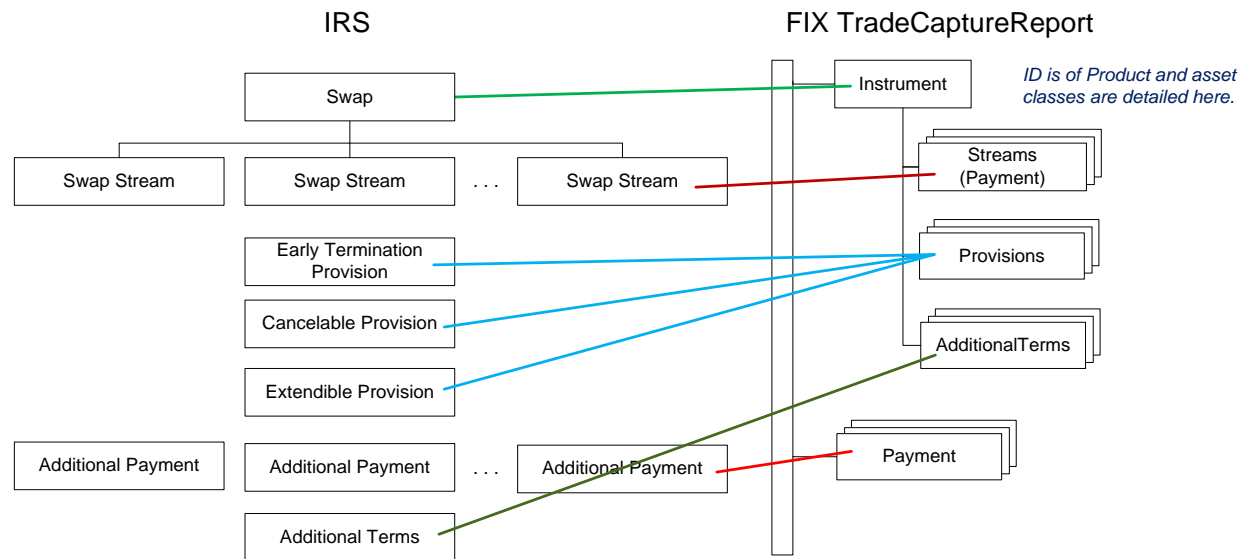


Table 2. FIX Mapping Table for IRS Trades

Interest Rate Swaps		
Trade Element	FIX Representation	Comment

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
<PaymentStream> ID	Instrument/StreamGrp StreamDescription(tbd)	
EffUnadjDate	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateUnadjusted(tbd)	Unadjusted Effective Date
EffDateAdjBusDayConv	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateBusinessDayConvention(tbd)	Effective, or Relative Effective, Date Adjustment Business Day Convention
EffDateAdjBusCntr	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateBusinessCenters(tbd)	Effective, or Relative Effective, Date Adjustment Business Center
EffDateRelTo	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateRelativeTo(tbd)	If the effective date is relative to an anchor date, this specifies the anchor date. "trade date"
EffDateRelOffsetPeriod	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateOffsetPeriod(tbd)	Relative Effective Date Offset Period
EffDateRelOffsetUnit	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateOffsetUnit(tbd)	Relative Effective Date Offset Unit
EffDateRelOffsetDayType	Instrument/StreamGrp StreamEffectiveDate StreamEffectiveDateOffsetDayType(tbd)	Relative Effective Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
TermUnadjDate	Instrument/StreamGrp StreamTerminationDate StreamTerminationDateUnadjusted(tbd)	Unadjusted Termination Date
TermDateAdjBusDayConv	Instrument/StreamGrp StreamTerminationDate StreamTerminationBusinessDayConvention(tbd)	Termination, or Relative Termination, Date Adjustment Business Day Convention
TermDateAdjBusCntr	Instrument/StreamGrp StreamTerminationDate StreamTerminationBusinessCenters(tbd)	Termination, or Relative Termination, Date Adjustment Business Center
TermDateRelTo	Instrument/StreamGrp StreamTerminationDate StreamTerminationRelativeTo(tbd)	If the termination date is relative to an anchor date, this specifies the anchor date. "trade date"

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
TermDateRelOffsetPeriod	Instrument/StreamGrp StreamTerminationDate StreamTerminationOffsetPeriod(tbd)	Relative Termination Date Offset Period
TermDateRelOffsetUnit	Instrument/StreamGrp StreamTerminationDate StreamTerminationOffsetUnit(tbd)	Relative Termination Date Offset Unit
TermDateRelOffsetDayType	Instrument/StreamGrp StreamTerminationDate StreamTerminationDayType(tbd)	Relative Termination Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
CalcPeriodDateAdjBusDayConv	Instrument/StreamGrp StreamCalculationDates StreamCalculationPeriodBusinessConvention(tbd)	Calculation Period Adjustment Business Day Convention
CalcPeriodDateAdjBusCntr	Instrument/StreamGrp StreamCalculationDates StreamCalculationPeriodBusinessCenters(tbd)	Calculation Period Adjustment Business Center
FrstPeriodStrtDate	Instrument/StreamGrp StreamCalculationDates StreamFirstPeriodStartDateUnadjusted(tbd)	First calculation period start date if before the effective date
FrstRegPeriodStrtDate	Instrument/StreamGrp StreamCalculationDates StreamFirstRegularPeriodStartDateUnadjusted(tbd)	First start date of the regular calculation period if there is an initial stub period.
FrstCmpndngPeriodEndDate	Instrument/StreamGrp StreamCalculationDates StreamFirstCompoundingPeriodEndDateUnadjusted (tbd)	The end of the initial compounding period
LstRegPeriodEndDate	Instrument/StreamGrp StreamCalculationDates StreamLastRegularPeriodEndDateUnadjusted(tbd)	Last regular period end date if there is a final stub period.
CalcPeriodFreqPeriod	Instrument/StreamGrp StreamCalculationDates StreamCalculationFrequencyPeriod(tbd)	The period of frequency at which calculation period end dates occur
CalcPeriodFreqUnit	Instrument/StreamGrp StreamCalculationDates StreamCalculationFrequencyUnit(tbd)	The unit of frequency at which calculation period end dates occur
CalcPeriodRollConv	Instrument/StreamGrp	Roll convention. Day of month, or EOM, FRN, IMM,

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	StreamCalculationDates StreamCalculationRollConvention(tbd)	IMMCAD, SFE, NONE, TBILL, Etc.
PayDateAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessDayConvention(tbd)	Payment Date Adjustment Business Day Convention
PayDateAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessCenters(tbd)	Payment Date Adjustment Business Center
PayFreqPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentFrequencyPeriod(tbd)	The period of frequency of payments
PayFreqUnit	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(tbd)	The unit of frequency of payments
FirstPayDate	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamFirstPaymentDateUnadjusted(tbd)	The first unadjusted payment date
LastRegPayDate	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamLastRegularPaymentDateUnadjusted(tbd)	The last regular unadjusted payment date
PayRelTo	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateRelativeTo(tbd)	If payment dates are relative to an anchor date, specifies the anchor date. CalculationPeriodStartDate, CalculationPeriodEndDate, LastPricingDate, ResetDate, ValuationDate.
PayDaysOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentOffsetPeriod(tbd)	Relative Payment Date Offset Period
PayDaysOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentOffsetUnit(tbd)	Relative Payment Date Offset Unit
PayDaysOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentOffsetDayType(tbd)	Relative Payment Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
ResetDateAdjBusDayConv	Instrument/StreamGrp/PaymentStream	Reset Date Adjustment Business Day Convention

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStreamResetDates PaymentStreamResetDateBusinessDayConvention(tbd)	
ResetDateAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamResetDateBusinessCenters(tbd)	Reset Date Adjustment Business Center
ResetFreqPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamResetFrequencyPeriod(tbd)	The period of frequency of resets
ResetFreqUnit	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamResetFrequencyUnit(tbd)	The unit of frequency of resets
ResetWklyRollConv	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamResetWeeklyRollConvention(tbd)	If resets are weekly, the day of the week that the reset occurs
InitFixingDateRelTo	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateRelativeTo(tbd)	If the initial fixing date is a different offset than the rest of the fixing dates, specifies the the anchor date. ResetDate
InitFixingDateAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateBusinessDayConvention(tbd)	Initial fixing date adjustment business day convention
InitFixingDateAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateBusinessCenters(tbd)	Initial fixing date adjustment business center
InitFixingDateRelOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateOffsetPeriod(tbd)	Initial Fixing Date Offset Period
InitFixingDateRelOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateOffsetUnit(tbd)	Initial Fixing Date Offset Unit
InitFixingDateRelOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamInitialFixingDateOffsetDayType(tbd)	Initial Fixing Date Offset Day Type. Business,Calendar,CommodityBusiness, CurrencyBusiness,ExchangeBusiness, ScheduleTradingDay
FixingDatesRelTo	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateRelativeTo(tbd)	Specifies the anchor date for the fixing dates. ResetDate

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
FixingDatesAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateBusinessConvention(tbd)	Fixing date adjustment business day convention
FixingDatesAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateBusinessCenters(tbd)	Fixing date adjustment business center
FixingDatesRelOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateOffsetPeriod(tbd)	Fixing Date Offset Period
FixingDatesRelOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateOffsetUnit(tbd)	Fixing Date Offset Unit
FixingDatesRelOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamFixingDateOffsetDayType(tbd)	Fixing Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
RateCutOffDaysOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamRateCutoffOffsetPeriod(tbd)	The number of days preceeding the Period End Date, or Termination Date as appropriate for the specified floating rate index
RateCutOffDaysOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamRateCutoffOffsetUnit(tbd)	Days
RateCutOffDaysOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentStreamResetDates PaymentStreamRateCutoffOffsetDayType(tbd)	Rate Cut-off Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
Notional	Instrument/StreamGrp StreamNotional(tbd)	Notional, or initial notionalvalue for the payment stream
DayCnt	Instrument/StreamGrp/PaymentStream PaymentStreamDayCount(tbd)	Day Count convention
Rate	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamRate(tbd)	Rate if the payment stream is a fixed rate stream
FutureValueNotional	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamFutureValueNotional(tbd)	The future value notional is normally only required for BRL CDI Swaps. The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction).

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		The currency is the same as the stream notional.
CalculationPeriodNumberOfDays	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamCalculationPeriodNumberOfDays(tbd)	The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.
FutureValueDate	Instrument/StreamGrp/PaymentStream PaymentStreamFixedRate PaymentStreamFutureValueDateAdjusted(tbd)	Adjusted value date of the future value amount. It should match the adjusted termination date.
Ccy	Instrument/StreamGrp StreamCurrency(tbd)	Currency that of the notional value
Idx	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateIndex(tbd)	Floating Rate Index
IdxSrc	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateIndexSource(tbd)	Floating Rate Index Source
IdxUnit	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateIndexCurveUnit(tbd)	Floating Rate Index Unit
IdxPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateIndexCurvePeriod(tbd)	Floating Rate Index Period
RateMultiplier	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateMultiplier(tbd)	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a equal to or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.
Spread	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamRateSpread(tbd)	Spread from floating rate index
RateTreatment	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate	BondEquivalentYield, MoneyMarketYield

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStreamRateTreatment(tbd)	
CapRate	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamCapRate(tbd)	The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. A cap rate schedule is expressed as explicit cap rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.
FloorRate	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamFloorRate(tbd)	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. A floor rate schedule is expressed as explicit floor rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.
InitialRate	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInitialRate(tbd)	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.
RoundingDirection	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamFinalRateRoundingDirection(tbd)	Specifies the rounding direction. 0 = Up 1 = Down 2 = Nearest
Precision	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStreamFinalRatePrecision(tbd)	rate rounding of 5 decimal places is expressed as a rounding precision of 7.
AveragingMethod	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamAveragingMethod(tbd)	If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies. 0 = Unweighted 1 = Weighted
NegativeRateTreatment	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamNegativeRateTreatment(tbd)	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate). 0 = Zero interest rate method 1 = Negative interest rate method
DscntType	Instrument/StreamGrp/PaymentStream PaymentStreamDiscountType(tbd)	The method of calculating discounted payment amounts 0 = Standard 1 = FRA
DscntRate	Instrument/StreamGrp/PaymentStream PaymentStreamDiscountRate(tbd)	Discount Rate
DscntRateDayCnt	Instrument/StreamGrp/PaymentStream PaymentStreamDiscountRateDayCount(tbd)	Discount Rate day count convention
CmpndngMthd	Instrument/StreamGrp/PaymentStream PaymentStreamCompoundingMethod(tbd)	Compounding Method (Flat, None, Straight, SpreadExclusive)
InflationLagPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationLagPeriod(tbd)	an offsetting period from the payment date which determines the reference period for which the inflation index is observed.
InflationLagUnit	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationLagUnit(tbd)	
InflationLagDayType	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationLagDayType(tbd)	
InflationInterpolationMethod	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate	LinearZeroYield, None. The method used when calculating the Inflation Index Level from multiple

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStreamInflationInterpolationMethod(tbd)	points - the most common is Linear.
InflationIndexSource	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationIndexSource(tbd)	The reference source such as Reuters or Bloomberg.
PublicationSource	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationPublicationSource(tbd)	The current main publication source such as relevant web site or a government body.
InitialIndexLevel	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationInitialIndexLevel(tbd)	Initial known index level for the first calculation period.
FallbackBondApplicable	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamInflationFallbackBondApplicable(tbd)	Boolean indicating the applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8. Omission of this element implies a value of true.
FraDiscounting	Instrument/StreamGrp/PaymentStream PaymentStreamFloatingRate PaymentStreamFRADiscounting(tbd)	ISDA, AFMA, NONE. The method of FRA discounting, if any, that will apply.
SettlCcy	Instrument/StreamGrp/PaymentStream PaymentStreamSettlCurrency(tbd)	The currency that stream settles in (to support swaps that settle in a currency different from the notional currency).
NonDelivSettlRefCcy	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableRefCurrency(tbd)	Non-Deliverable Settlement Reference Currency
NonDelivSettlCcyFixingDatesAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableCurrencyFixingDatesBusinessDayConvention(tbd)	Fixing date adjustment business day convention
NonDelivSettlCcyFixingDatesAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableCurrencyFixingDatesBusinessCtrs(tbd)	Fixing date adjustment business center
NonDelivSettlCcyFixingDatesRelOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableCurrencyFixingDatesOffsetPeriod(tbd)	Fixing Date Offset Period
NonDelivSettlCcyFixingDatesRelOffsetUnit	Instrument/StreamGrp/PaymentStream	Fixing Date Offset Unit

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableCurrencyFixingDatesOffsetUnit(tbd)	
NonDelivSettlCcyFixingDatesRelOffsetDay Type	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableCurrencyFixingDatesOffset DayType(tbd)	Fixing Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
NonDelivSettlRateOption	Instrument/StreamGrp/PaymentStream PaymentStreamNonDeliverableSettl PaymentStreamNonDeliverableSettlRateOption(tbd)	The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the 1998 FX and Currency Option Definitions.
<NonDelivSettlRateOptionPriceSource DisruptionFallback> NonDelivSettlRateOptionValuation PostponementMaxNumberDays	Instrument/StreamGrp/PaymentStream SettlRateDisruptionFallbackGrp SettlRatePostponementMaximumDays(tbd)	The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option. The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to the next method.
NonDelivFallbackSettlRateOption	Instrument/StreamGrp/PaymentStream SettlRateDisruptionFallbackGrp SettlRateOption(tbd)	This settlement rate option(s) will be used in the place of NonDelivSettlRateOption
NonDelivSettlRateOptionValuation PostponementSurvey </NonDelivSettlRateOptionPriceSource DisruptionFallback>	Instrument/StreamGrp/PaymentStream SettlRateDisruptionFallbackGrp SettlRatePostponementSurvey(tbd)	Boolean, True means request rate quotes from the market.
<Schedule> Type	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleType(tbd)	Notional, Cashflow, FxLinked Notional, Fixed Rate, Future Value Notional, Known Amount, Floating Rate Multiplier, Spread, Cap Rate, Floor Rate, NonDelivSettlPayDates, NonDelivSettlCalcDates, NonDelivSettlFxFixingFixingDates
StartDate	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleStartDateUnadjusted(tbd)	The date on which the value is adjusted, or calculated if a future value notional for a BRL CDI Swap, or the start date of a cashflow payment
EndDate	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleEndDateUnadjusted(tbd)	The end date of a cashflow payment
Amt	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp	The notional value for this step, or amount of a cashflow payment

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentScheduleNotional(tbd)	
Rate	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleRate(tbd)	The rate value for this step
Spread	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleRateSpread(tbd)	The spread value for this step
Ccy	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleCurrency(tbd)	The currency for this step
RateSrc	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp SwapScheduleRateSourceGrp PaymentScheduleRateSource(tbd)	Rate source
RateSrcType	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp SwapScheduleRateSourceGrp PaymentScheduleRateSourceType(tbd)	Rate Source Type (Primary, Secondary)
RefPg	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp SwapScheduleRateSourceGrp PaymentScheduleReferencePage(tbd)	Reference Page
FixingDate	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateUnadjusted(tbd)	Fixing date
FixingTime	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingTime(tbd)	Fixing time
Weight	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleWeight(tbd)	floating rate observation weight for cashflow payment
FxNotionalFixingDateRelTo	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateRelativeTo(tbd)	If the notional amount schedule is calculated using a varying notional currency this is the anchor date for the fixing date. Reset Date
FxNotionalFixingDatesAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp	FX Notional Fixing date adjustment business day convention

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentScheduleFxFixingFixingDateBusinessDayConvention (tbd)	
FxNotionalFixingDatesAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateBusinessCenters(tbd)	FX Notional Fixing date adjustment business center
FxNotionalFixingDatesRelOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateOffsetPeriod(tbd)	FX Notional Fixing Date Offset Period
FxNotionalFixingDatesRelOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateOffsetUnit(tbd)	FX Notional Fixing Date Offset Unit
FxNotionalFixingDatesRelOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateOffsetDayType(tbd)	FX Notional Fixing Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
FxNotionalFixingDateAdjusted	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleFxFixingFixingDateAdjusted(tbd)	The date once the adjustment has been performed.
IntrmExchgPmtDateRelTo	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangePaymentDateRelativeTo (tbd)	Relative date for interim exchanges arising from changes in spot currency exchange amount or notional amortization
IntrmExchgDatesAdjBusDayConv	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangeDatesBusinessDay Convention(tbd)	interim exchange date adjustment business day convention
IntrmExchgDatesAdjBusCntr	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangeDatesBusinessCenters(tbd)	interim exchange date adjustment business center
IntrmExchgDatesRelOffsetPeriod	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangeDatesOffsetPeriod(tbd)	interim exchange Date Offset Period
IntrmExchgDatesRelOffsetUnit	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangeDatesOffsetUnit(tbd)	interim exchange Date Offset Unit

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
IntrmExchnngDatesRelOffsetDayType	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleInterimExchangeDatesOffsetDayType(tbd)	interim exchange Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
IntrmExchnngDateAdjusted </Schedule>	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp PaymentScheduleIntrmExchnngDateAdjusted(tbd)	The date once the adjustment has been performed.
<Stub> Type	Instrument/StreamGrp/PaymentStream PaymentStubGrp StubType(tbd)	Initial or Final
Idx1	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndex(tbd)	Floating Rate Index 1
Idx1Src	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndexSource(tbd)	Floating Rate Index 1 Source
Idx1Unit	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndexCurveUnit(tbd)	Floating Rate Index 1 Unit
Idx1Period	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndexCurvePeriod(tbd)	Floating Rate Index 1 Period
Idx2	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndex2(tbd)	Floating Rate Index 2
Idx2Src	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndex2Source(tbd)	Floating Rate Index 2 Source
Idx2Unit	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndex2Unit(tbd)	Floating Rate Index 2 Unit
Idx2Period	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubIndex2Period(tbd)	Floating Rate Index 2 Period
Rate	Instrument/StreamGrp/PaymentStream PaymentStubGrp	Agreed to Rate for this stub

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentStubRate(tbd)	
Amount	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubFixedAmount(tbd)	Agreed to amount for this stub
Ccy </Stub> </PaymentStream>	Instrument/StreamGrp/PaymentStream PaymentStubGrp PaymentStubFixedAmountCurrency(tbd)	Currency of fixed amount for this stub
<Provisions> ProvisionType	Instrument/ProvisionGrp ProvisionType(tbd)	Mandatory Early Termination, Optional Early Termination, Cancelable, Extendible
ProvisionUnadjDate	Instrument/ProvisionGrp ProvisionDateUnadjusted(tbd)	
ProvisionDateAdjBusDayConv	Instrument/ProvisionGrp ProvisionDateBusinessDayConvention(tbd)	
ProvisionDateAdjBusDayCntr	Instrument/ProvisionGrp ProvisionDateBusinessCenters(tbd)	
ProvisionDateTenorPeriod	Instrument/ProvisionGrp ProvisionDateTenorPeriod(tbd)	
ProvisionDateTenorUnit	Instrument/ProvisionGrp ProvisionDateTenorUnit(tbd)	
ProvisionCalcAgentParty	Instrument/ProvisionGrp ProvisionParties ProvisionPartyRole(tbd)=<tbd> Calculation agent	
ProvisionCalcAgentPartyEnum	Instrument/ProvisionGrp ProvisionCalculationAgent(tbd)	ExercisingParty, NonExercisingParty, AsSpecifiedInMasterAgreement, AsSpecifiedInStandardTermsSupplement
ProvisionCshSettlValTime	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueTime(tbd)	A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree the cash settlement amount.
ProvisionCshSettlValTimeBusCntr	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueTimeBusinessCenter(tbd)	
ProvisionCshSettlValDateAdjBusDayConv	Instrument/ProvisionGrp	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	ProvisionCashSettlValueDate ProvisionCashSettlValueDateBusinessDayConvention(tbd)	
ProvisionCshSettlValDateAdjBusCntr	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueDateBusinessCenters(tbd)	
ProvisionCshSettlValDateRelTo	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueDateRelativeTo(tbd)	
ProvisionCshSettlValDateRelOffsetPeriod	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueDateOffsetPeriod(tbd)	
ProvisionCshSettlValDateRelOffsetUnit	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueDateOffsetUnit(tbd)	
ProvisionCshSettlValDateRelOffsetDayType	Instrument/ProvisionGrp ProvisionCashSettlValueDate ProvisionCashSettlValueDateOffsetDayType(tbd)	
ProvisionOptionSinglePartyBuyer	Instrument/ProvisionGrp ProvisionOptionSinglePartyBuyerSide(tbd)	If optional early termination is not available to both parties then this component specifies the buyer of the option.
ProvisionOptionSinglePartySeller	Instrument/ProvisionGrp ProvisionOptionSinglePartySellerSide(tbd)	If optional early termination is not available to both parties then this component specifies the seller of the option.
ProvisionOptionExerciseType	Instrument/ProvisionGrp ProvisionOptionExerciseStyle(tbd)	American, Bermudan, European
ProvisionOptionExerciseEarliestDatePeriod	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseEarliestDatePeriod(tbd)	The time interval to the first (and possibly only) exercise date in the exercise period.
ProvisionOptionExerciseEarliestDateUnit	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseEarliestDateUnit(tbd)	
ProvisionOptionExerciseFrequencyPeriod	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseFrequencyPeriod(tbd)	The frequency of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.
ProvisionOptionExerciseFrequencyUnit	Instrument/ProvisionGrp	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	ProvisionOptionExerciseDates ProvisionOptionExerciseFrequencyUnit(tbd)	
ProvisionOptionExerciseCommencementUnadjDate	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseStartDateUnadjusted(tbd)	The first day of the exercise period for an American style option.
ProvisionOptionExerciseCommencementDateAdjBusDayConv	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseBusinessDayConvention(tbd)	
ProvisionOptionExerciseCommencementDateAdjBusCntr	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseBusinessCenters(tbd)	
ProvisionOptionExerciseCommencementDateRelTo	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseStartDateRelativeTo(tbd)	
ProvisionOptionExerciseCommencementDateRelOffsetPeriod	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseStartDateOffsetPeriod(tbd)	
ProvisionOptionExerciseCommencementDateRelOffsetUnit	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseStartDateOffsetUnit(tbd)	
ProvisionOptionExerciseCommencementDateRelOffsetDayType	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseStartDateOffsetDayType(tbd)	
ProvisionOptionExercisePeriodSkipt	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExercisePeriodSkipt(tbd)	The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.
ProvisionOptionExerciseBoundsFirstDate	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseBoundsFirstDate(tbd)	The first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.
ProvisionOptionExerciseBoundsLastDate	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseBoundsLastDate(tbd)	The last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
ProvisionOptionExerciseExpirationUnadjDate	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateUnadjusted(tbd)	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.
ProvisionOptionExerciseExpirationDate AdjBusDayConv	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateBusinessDayConvention(tbd)	
ProvisionOptionExerciseExpirationDate AdjBusCntr	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateBusinessCenters(tbd)	
ProvisionOptionExerciseExpirationDateRelTo	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateRelativeTo(tbd)	
ProvisionOptionExerciseExpirationDateRel OffsetPeriod	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateOffsetPeriod(tbd)	
ProvisionOptionExerciseExpirationValDate RelOffsetUnit	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateOffsetUnit(tbd)	
ProvisionOptionExerciseExpirationDateRel OffsetDayType	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationDateOffsetDayType(tbd)	
ProvisionOptionExerciseNoticeParty	Instrument/ProvisionGrp ProvisionParties ProvisionPartyRole(tbd)=<tbd> Receiver of exercise notice <i>also</i> ProvisionPartyRole(tbd)=<tbd> Sender of exercise notice	Definition of the party to whom notice of exercise should be given.
ProvisionOptionRelevantUnderlyingUnadjDate	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateUnadjusted(tbd)	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).
ProvisionOptionRelevantUnderlyingDate AdjBusDayConv	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateBusinessDay Convention(tbd)	
ProvisionOptionRelevantUnderlyingDate	Instrument/ProvisionGrp	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
AdjBusCntr	ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateBusinessCenters(tbd)	
ProvisionOptionRelevantUnderlyingDateRelTo	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateRelativeTo(tbd)	
ProvisionOptionRelevantUnderlyingDate RelOffsetPeriod	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateOffsetPeriod(tbd)	
ProvisionOptionRelevantUnderlyingDate RelOffsetUnit	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateOffsetUnit(tbd)	
ProvisionOptionRelevantUnderlyingDate RelOffsetDayType	Instrument/ProvisionGrp ProvisionOptionRelevantUnderlyingDate ProvisionOptionRelevantUnderlyingDateOffsetDayType (tbd)	
ProvisionOptionExerciseEarliestTime	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseEarliestTime(tbd)	The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expiration date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date , in the case of an American option.
ProvisionOptionExerciseEarliestTimeBusCntr	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseEarliestTimeBusinessCenter(tbd)	
ProvisionOptionExerciseLatestTime	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseLatestTime(tbd)	For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.
ProvisionOptionExerciseLatestTimeBusCntr	Instrument/ProvisionGrp ProvisionOptionExerciseDates ProvisionOptionExerciseLatestTimeBusinessCenter(tbd)	
ProvisionOptionExerciseExpirationTime	Instrument/ProvisionGrp	The latest time for exercise on the expiration date.

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	ProvisionOptionExpirationDate ProvisionOptionExpirationTime(tbd)	
ProvisionOptionExerciseExpirationTimeBusCntr	Instrument/ProvisionGrp ProvisionOptionExpirationDate ProvisionOptionExpirationTimeBusinessCenter(tbd)	
ProvisionOptionExerciseMultipleNotionalAmount	Instrument/ProvisionGrp ProvisionOptionExerciseMultipleNotional(tbd)	A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.
ProvisionOptionExerciseMinimumNotionalAmount	Instrument/ProvisionGrp ProvisionOptionExerciseMinimumNotional(tbd)	The minimum notional amount that can be exercised on a given exercise date.
ProvisionOptionExerciseMaximumNotionalAmount	Instrument/ProvisionGrp ProvisionOptionExerciseMaximumNotional(tbd)	The maximum notional amount that can be exercised on a given exercise date.
ProvisionOptionMinimumNumberOfOptions	Instrument/ProvisionGrp ProvisionOptionExerciseMinimumNumber(tbd)	The minimum number of options that can be exercised on a given exercise date.
ProvisionOptionMaximumNumberOfOptions	Instrument/ProvisionGrp ProvisionOptionExerciseMaximumNumber(tbd)	The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.
ProvisionOptionExerciseConfirmation	Instrument/ProvisionGrp ProvisionOptionExerciseConfirmation(tbd)	Boolean to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.
<ProvisionCshSettlPaymentDates> ProvisionCshSettlUnadjPaymentDate	Instrument/ProvisionGrp ProvisionCashSettlPaymentDates ProvisionCashSettlPaymentFixedDateGrp ProvisionCashSettlPaymentDate(tbd)	Mandatory Early Termination Cash Settlement Dates Unadjusted Termination Date
ProvisionCshSettlPaymentDateAdjBusDayConv	Instrument/ProvisionGrp ProvisionCashSettlPaymentDates ProvisionCashSettlPaymentDateBusinessDayConvention(tbd)	Termination, or Relative Termination, Date Adjustment Business Day Convention

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
ProvisionCshSettlPaymentDateAdjBusCntr	Instrument/ProvisionGrp ProvisionCashSettlPaymentDates ProvisionCashSettlPaymentDateBusinessCenters(tbd)	Termination, or Relative Termination, Date Adjustment Business Center
ProvisionCshSettlPaymentDateRelTo	Instrument/ProvisionGrp ProvisionCashSettlPaymentDates ProvisionCashSettlPaymentDateRelativeTo(tbd)	If the termination date is relative to an anchor date, this specifies the anchor date. "trade date"
ProvisionCshSettlPaymentDateRelOffset Period	Instrument/ProvisionGrp ProvisionCashSettlPaymentDates ProvisionCashSettlPaymentDateOffsetPeriod(tbd)	Relative Termination Date Offset Period
ProvisionCshSettlPaymentDateRelOffset Unit	Instrument/ProvisionGrp ProvisionCashSettlPaymentDatesGrp ProvisionCashSettlPaymentDateOffsetUnit(tbd)	Relative Termination Date Offset Unit
ProvisionCshSettlPaymentDateRelOffset DayType	Instrument/ProvisionGrp ProvisionCashSettlPaymentDatesGrp ProvisionCashSettlPaymentDateOffsetDayType(tbd)	Relative Termination Date Offset Day Type. Business,Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduleTradingDay
ProvisionCshSettlPaymentDateRange UnadjFirstDate	Instrument/ProvisionGrp ProvisionCashSettlPaymentDatesGrp ProvisionCashSettlPaymentDateRangeFirst(tbd)	
ProvisionCshSettlPaymentDateRange UnadjLastDate </ProvisionCshSettlPaymentDates>	Instrument/ProvisionGrp ProvisionCashSettlPaymentDatesGrp ProvisionCashSettlPaymentDateRangeLast(tbd)	
<ProvisionCshSettlMethod> ProvisionCshSettlMethodType	Instrument/ProvisionGrp ProvisionCashSettlMethod(tbd)	An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e). Cash Price, Cash Price Alternate, Par Yield Curve Adjusted, Zero Coupon Yield Curve Adjusted, Par Yield Curve Unadjusted, Cross Currency, Collateralized Price
ProvisionCshSettlMethodCcy	Instrument/ProvisionGrp ProvisionCashSettlCurrency(tbd) Instrument/ProvisionGrp ProvisionCashSettlCurrency2(tbd)	
ProvisionCshSettlMethodQuoteRateType	Instrument/ProvisionGrp	Which rate quote is to be observed, either Bid, Mid,

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	ProvisionCashSettlQuoteType(tbd)	Offer or Exercising Party Pays. The meaning of Exercising Party Pays is defined in the 2000 ISDA Definitions, Section 17.2. Certain Definitions Relating to Cash Settlement, paragraph (j)
ProvisionCshSettlMethodQuoteRate Source	Instrument/ProvisionGrp ProvisionCashSettlQuoteSource(tbd)	The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.
<ProvisionCshSettlRefBank> ProvisionCshSettlRefBankId	Instrument/ProvisionGrp ProvisionParties ProvisionPartyID(tbd)=[bic] ProvisionPartyIDSource(tbd)=B (Bank code) ProvisionPartyRole(tbd)=<tbd> Rate reference bank	A container for a set of reference institutions. These reference institutions may be called upon to provide rate quotations as part of the method to determine the applicable cash settlement amount. If institutions are not specified, it is assumed that reference institutions will be agreed between the parties on the exercise date, or in the case of swap transaction to which mandatory early termination is applicable, the cash settlement valuation date. BIC
ProvisionCshSettlRefBankName </ProvisionCshSettlRefBank> </ProvisionCshSettlMethod> </Provisions>	Instrument/ProvisionGrp ProvisionParties ProvisionPartyRole(tbd)=<tbd> Rate reference bank ProvisionSubParties ProvisionPartySubID(tbd)=[name] ProvisionPartySubIDType(tbd)=5 (Name)	Bank Name
<AdditionalPayment> Type	PaymentGrp PaymentType(tbd)	brokerage, upfront fee, other
Payer	PaymentGrp PaymentPaySide(tbd)	
Receiver	PaymentGrp PaymentReceiveSide(tbd)	
Ccy	PaymentGrp PaymentCurrency(tbd)	
Amt	PaymentGrp PaymentAmount(tbd)	
UnadjDate	PaymentGrp PaymentDateUnadjusted(tbd)	
AdjustedDate	PaymentGrp	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentDateAdjusted(tbd)	
BusDayConv	PaymentGrp PaymentBusinessDayConvention(tbd)	
BusDayCntr	PaymentGrp PaymentBusinessCenters(tbd)	
DiscountFactor	PaymentGrp PaymentDiscountFactor(tbd)	The value representing the discount factor used to calculate the present value of the cash flow.
PVAmt	PaymentGrp PaymentPresentValueAmount(tbd)	The amount representing the present value of the forecast payment.
PVAmtCcy	PaymentGrp PaymentPresentValueCurrency(tbd)	
StandardSettlStyleEnum	PaymentGrp PaymentSettlStyle(tbd)	Standard, Net, Standard and Net
SettlMethod	PaymentGrp PaymentSettlMethod(tbd)	The mechanism by which settlement is to be made. The scheme of domain values will include standard mechanisms such as CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA.
SettlDepository	PaymentGrp/PaymentSettlGrp/PaymentSettlParties PartyRole=<tbd> "Account with" bank	The depository of the settlement.
<AdditionalPaymentRoutingInfo> Type	combined with <AdditionalPaymentSplitSettlRoutingInfo>	Correspondent Bank, Intermediary, Account with bank, Beneficiary
PartyID	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingID	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingName	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAddressStreet	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAddressCity	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAddressState	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAddressCountry	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAddressPostalCode	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingAccountNumber	combined with <AdditionalPaymentSplitSettlRoutingInfo>	
RoutingReferenceText </AdditionalPaymentRoutingInfo>	combined with <AdditionalPaymentSplitSettlRoutingInfo>	A piece of free-format text used to assist the identification of a party involved in the routing of a payment.
<AdditionalPaymentSplitSettl> SplitSettlAmt	PaymentGrp PaymentSettlGrp PaymentSettlAmount(tbd)	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
SplitSettlAmtCcy	PaymentGrp PaymentSettlGrp PaymentSettlCurrency(tbd)	
<AdditionalPaymentSplitSettlRoutingInfo> Type	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement]	Account with bank, Beneficiary
PartyID	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyID(tbd)=[id] PaymentSettlPartyIDSource(tbd)=C (market) PaymentSettlPartyRole(tbd)=[appropriate role in funds movement]	
RoutingID	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=16 (BIC)	
RoutingName	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=1 (Firm)	
RoutingAddressStreet	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=37 (Street)	
RoutingAddressCity	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=34 (City)	
RoutingAddressState	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=35 (State)	
RoutingAddressCountry	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=38 (Country)	
RoutingAddressPostalCode	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=36 (Postal Code)	
RoutingAccountNumber	PaymentGrp PaymentSettlGrp PaymentSettlParties	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=15 (Account number)	
RoutingReferenceText </AdditionalPaymentSplitSettlRoutingInfo> </AdditionalPaymentSplitSettl> </AdditionalPayment>	PaymentGrp PaymentSettlGrp PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement] PaymentSettlSubParties PaymentSettlPartySubID(tbd)=[value] PaymentSettlPartySubIDType(tbd)=<tbd> (Reference text)	A piece of free-format text used to assist the identification of a party involved in the routing of a payment.
<AdditionalTerms> ConditionPrecedentBond	AdditionalTermsGrp AdditionalTermConditionPrecedentBond(tbd)	Boolean to indicate whether the Condition Precedent Bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.
DiscrepancyClause	AdditionalTermsGrp AdditionalTermDiscrepancyClause(tbd)	Boolean to indicate whether the Discrepancy Clause is applicable.
<AdditionalTermsBondReference> InstrumentID(s)	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondSecurityID(tbd) AdditionalTermBondSecurityIDSource(tbd)	Reference to a bond underlying to represent an asset swap or Condition Precedent Bond.
Description	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondDesc(tbd)	
Ccy	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondCurrency(tbd)	
Issuer	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondIssuer(tbd)	
Seniority	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondSeniority(tbd)	
CouponType	AdditionalTermsGrp	

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	AdditionalTermBondRefGrp AdditionalTermBondCouponType(tbd)	
CouponRate	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondCouponRate(tbd)	
MatruityDate	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondMaturityDate(tbd)	
ParValue	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondParValue(tbd)	
FaceAmount	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondCurrentTotalIssuedAmount(tbd)	
PaymentFreqPeriod	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondFrequencyPeriod(tbd)	
PaymentFreqUnit	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondFrequencyUnit(tbd)	
DaycountFraction </AdditionalTermsBondReference> </AdditionalTerms>	AdditionalTermsGrp AdditionalTermBondRefGrp AdditionalTermBondDayCount(tbd)	
broker	RootParties RootPartyRole=2 Broker of credit	0-many instances. Identifies that party (or parties) that brokered this trade.
calculationAgent	RootParties RootPartyRole=<tbd> Calculation agent	The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions.
calculationAgentBusinessCenter	RootParties RootPartyRole=<tbd> Calculation agent RootPartiesSubGrp RootPartySubIDType=<tbd> Business center	The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.
determiningParty	RootParties RootPartyRole=<tbid> Determining party	0-2 instances. The party referenced is the ISDA Determination Party that specified in the related Confirmation as Determination Party.
hedgingParty	RootParties RootPartyRole=<tbid> Hedging party	0-2 instances. The party referenced is the ISDA Hedging Party that specified in the related Confirmation as Hedging, or if no Hedging Party is specified, either party to the Transaction.
<Collateral> payer	PaymentGrp PaymentType=2 (Independent Amount) PaymentPaySide	Payer of Independent Amount
payerAccount	TrdCapRptSide/Pty/Sub PartySubIDType=15 (Cash account)	Payer's account
receiver	PaymentGrp PaymentReceiveSide	Receiver of Independent Amount
receiverAccount	TrdCapRptSide/Pty/Sub PartySubIDType=15 (Cash account)	Receiver's account
paymentDateUnadjusted	PaymentGrp PaymentDateUnadjusted	Unadjusted Payment date of Independent Amount.
paymentDateAdjusted	PaymentGrp PaymentDateAdadjusted	Adjusted Payment date of Independent Amount.
paymentDateBusinessDayCnvt	PaymentGrp PaymentBusinessDayConvention	Adjustments to payment date
paymentDateBusinessCenters	PaymentGrp PaymentBusinessCenters	Adjustments to payment date
paymentType	PaymentGrp PaymentPercentagePaymentPriceType	Fixed or percentage of notional.
independentAmount	PaymentGrp PaymentAmount	Independent Amount is an amount that usually less creditworthy counterparties are asked to provide. It can either be a fixed amount or a percentage of the Transaction's value. The Independent Amount can be: (i) transferred before any trading between the parties occurs (as a deposit at a third party's account or with the counterparty) or (ii) callable after trading has occurred (typically because a downgrade has

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		occurred). In situation (i), the Independent Amount is not included in the calculation of Exposure, but in situation (ii), it is included in the calculation of Exposure. Thus, for situation (ii), the Independent Amount may be transferred along with any collateral call. Independent Amount is a defined term in the ISDA Credit Support Annex. ("with respect to a party, the amount specified as such for that party in Paragraph 13; if no amount is specified, zero").
independentAmountCurrency </Collateral>	PaymentGrp PaymentAmountPaymentCurrency	Currency of Independent Amount.
<Documentation> masterAgreementType	FinancingDetails AgreementDesc(913)	<p>The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties.</p> <p>AFB = AFB Master Agreement for Foreign Exchange and Derivatives Transactions</p> <p>German = German Master Agreement for Financial derivatives and Addendum for Options on Stock Exchange Indices or Securities</p> <p>ISDA = ISDA Master Agreement</p> <p>LEAP = Leadership in Energy Automated Processing</p> <p>Swiss - Swiss Master Agreement for OTC Derivatives Instruments</p> <p>EFETGas = EFET General Agreement Concerning The Delivery And Acceptance of Natural Gas</p> <p>EFETElectricity = EFET General Agreement Concerning the Delivery and Acceptance of Electricity</p> <p>GTMA = FOA Grid Trade Master Agreement</p> <p>EEIPower = EEI Master Power Purchase and Sale Agreement</p> <p>NAESBGas = NAESB Base Contract for Sale and Purchase of Natural Gas</p> <p>NBP = Short Term Flat NBP Trading Terms and</p>

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		Conditions ZBT = Zeebrugge Hub Natural Gas Trading Terms and Conditions SCoTA = globalCOAL Standard Coal Trading Agreement MCPSA = CTA Master Coal Purchase and Sales Agreement LBMA = International Bullion Master Agreement Terms published by the London Bullion Market Association
masterAgreementVersion	FinancingDetails AgreementVersion(tbd)	The version of the master agreement
masterAgreementDate	FinancingDetails AgreementDate(914)	The date on which the master agreement was signed
masterConfirmationType	FinancingDetails MasterConfirmationDesc(tbd)	The type of master confirmation executed between the parties. 2003CreditIndex 2004EquityEuropeanInterdealer DJ.CDX.NA DJ.iTraxx.Europe ISDA1999Credit ISDA2003CreditAsia ISDA2003CreditAustraliaNewZealand ISDA2003CreditEuropean ISDA2003CreditJapan ISDA2003CreditNorthAmerican ISDA2003CreditSingapore ISDA2003CreditSovereignAsia ISDA2003CreditSovereignCentralAndEasternEurope ISDA2003CreditSovereignJapan ISDA2003CreditSovereignLatinAmerica ISDA2003CreditSovereignMiddleEast ISDA2003CreditSovereignWesternEurope ISDA2004CreditSovereignAsia ISDA2004CreditSovereignEmergingEuropeanAndMiddleEastern

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		ISDA2004CreditSovereignJapan ISDA2004CreditSovereignLatinAmerican ISDA2004CreditSovereignWesternEuropean ISDA2004EquityAmericasInterdealer ISDA2005EquityJapaneseInterdealer EquityAmericas EquityEuropean ISDA2005EquityAsiaExcludingJapanInterdealer 2005VarianceSwapEuropeanInterdealer ISDA2006VarianceSwapJapaneseInterdealer DJ.CDX.EM DJ.CDX.EM.DIV ISDA2007VarianceSwapAmericas ISDA2007VarianceSwapAsiaExcludingJapan ISDA2007VarianceSwapEuropean EquityAsia ISDA2007EquityEuropean 2006DividendSwapEuropean 2006DividendSwapEuropeanInterdealer ISDA2006VarianceSwapJapanese ISDA2008DividendSwapJapan ISDA2008EquityAmericas ISDA2003StandardCreditNorthAmerican ISDA2009EquityAmericas ISDA2005EquityAsiaExcludingJapanInterdealerRe v2 ISDA2007VarianceSwapAsiaExcludingJapanRev1 ISDA2007VarianceSwapEuropeanRev1 ISDA2008EquityAsiaExcludingJapan ISDA2008EquityAsiaExcludingJapanRev1 ISDA2008EquityJapan ISDA2003StandardCreditEuropean ISDA2004StandardCreditSovereignWesternEurop ean ISDA2004StandardCreditSovereignEmergingEuro peanAndMiddleEastern ISDA2004StandardCreditSovereignLatinAmerican

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		ISDA2003StandardCreditAustraliaNewZealand ISDA2009EquityPanAsia ISDA2009EquityEuropeanInterdealer ISDA2003StandardCreditAsia ISDA2004StandardCreditSovereignAsia ISDA2003StandardCreditSingapore ISDA2003StandardCreditJapan ISDA2004StandardCreditSovereignJapan ISDA2004EquityAmericasInterdealerRev1 ISDA2008DividendSwapJapaneseRev1 ISDA2007VarianceSwapAsiaExcludingJapanRev2 ISDA2010EquityEMEAInterdealer
masterConfirmationDate	FinancingDetails MasterConfirmationDate(tbd)	Alternativeto broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.
masterConfirmationAnnexDate	FinancingDetails MasterConfirmationAnnexDate(tbd)	The date that an annex to the master confirmation was executed between the parties.
masterConfirmationAnnexType	FinancingDetails MasterConfirmationAnnexDesc(tbd)	The type of master confirmation annex executed between the parties. ISDA2007EquityFinanceSwapEuropean ISDA2008EquityFinanceSwapAsiaExcludingJapan ISDA2008EquityOptionAsiaExcludingJapan ISDA2008EquityOptionJapan ISDA2008EquityOptionAsiaExcludingJapanRev1 ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1 ISDA2007DispersionVarianceSwapEuropean ISDA2007VarianceOptionEuropean ISDA2009EquityEuropeanInterdealerSS ISDA2009EquityEuropeanIS ISDA2009ShareSwapPanAsia ISDA2009ClosedMarketsOptionsAsiaExcludingJapan ISDA2004IndexVarianceSwapAmericasInterdealer ISDA2004ShareVarianceSwapAmericasInterdealer

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		ISDA2007IndexVarianceSwapAmericasInterdealer ISDA2007ShareVarianceSwapAmericasInterdealer ISDA2009IndexShareOptionAmericas ISDA2009IndexSwapPanAsiaInterdealer ISDA2009IndexSwapEuropeanInterdealer ISDA2010FairValueShareSwapEuropeanInterdealer ISDA2010IndexShareOptionEMEAInterdealer
brokerConfirmationType	FinancingDetails BrokerConfirmationDesc(tbd)	Alternative to master confirmation. The type of broker confirmation executed between the parties. AsiaCorporate AsiaSovereign AustraliaCorporate AustraliaSovereign EmergingEuropeanAndMiddleEasternSovereign EuropeanCorporate JapanCorporate JapanSovereign LatinAmericaCorporate LatinAmericaSovereign NewZealandCorporate NewZealandSovereign NorthAmericanCorporate SingaporeCorporate SingaporeSovereign SubordinatedEuropeanInsuranceCorporate WesternEuropeanSovereign DJ.CDX.NA DJ.CDX.EM CDXEmergingMarketsDiversifiedTranche CDXTranche iTraxxEurope iTraxxEuropeTranche iTraxxCJ iTraxxCJTranche iTraxxAsiaExJapan

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		iTraxxAsiaExJapanTranche iTraxxAustralia iTraxxAustraliaTranche iTraxxSDI75 ABX CMBX iTraxxLevX EmergingEuropeanCorporate LatinAmericaCorporateBond LatinAmericaCorporateBondOrLoan EmergingEuropeanCorporateLPN StandardNorthAmericanCorporate USMunicipalFullFaithAndCredit USMunicipalGeneralFund USMunicipalRevenue MCDX CDSONLeveragedLoans CDSONMBS iTraxxJapan iTraxxJapanTranche SyndicatedSecuredLoanCDS CDXEmergingMarkets CDXEmergingMarketsDiversified StandardEuropeanCorporate StandardSubordinatedEuropeanInsuranceCorporate StandardCDXTranche StandardLCDS StandardWesternEuropeanSovereign TRX StandardEmergingEuropeanCorporateLPN StandardEmergingEuropeanCorporate StandardLatinAmericaCorporateBond StandardLatinAmericaCorporateBondOrLoan StandardLatinAmericaSovereign StandardEmergingEuropeanAndMiddleEasternSovereign

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		StandardAustraliaCorporate StandardAustraliaSovereign StandardNewZealandCorporate StandardNewZealandSovereign iTraxxSovX iTraxxEurope StandardAsiaCorporate StandardAsiaSovereign StandardSingaporeCorporate StandardSingaporeSovereign StandardJapanCorporate StandardJapanSovereign StandardLCDSBullet StandardLCDXBullet StandardLCDXBulletTranche PO EuropeanCMBS EuropeanRMBS MBX StandardiTraxxEuropeTranche SukukCorporate SukukSovereign
contractualDefinitions	FinancingDetails FinancingDefinitionsGrp ContractualDefinition(tbd)	0-∞ instances. The definitions such as those published by ISDA that will define the terms of the trade. ISDA1991 ISDA1996Equity ISDA1997GovernmentBond ISDA1998FX ISDA2000 ISDA2002Equity ISDA1999Credit ISDA2003Credit ISDA2004Novation ISDA2006 ISDA2006Inflation ISDA1993Commodity

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		ISDA2005Commodity ISDA2008Inflation ISDA1997Bullion
contractualTermsSupplementType	FinancingDetails FinancingTermsSupplementGrp FinancingTermsSupplementDesc	0-∞ instances. Identifies the form of applicable contractual supplement. ISDA1999CreditRestructuring ISDA1999CreditConvertibleExchangeableAccretin gObligations ISDA1999CreditSuccessorAndCreditEvents ISDA2003CreditMay2003 ISDA2003CreditMonolineInsurers ISDA2003CreditUSMunicipals ISDA2003CreditRussianFederation ISDA2003CreditRepublicOfHungary ISDA2003CreditRepublicOfHungary2005 ISDA2003CreditMonolineInsurers2005 ISDA2003Credit2005MatrixSupplement iTraxxEuropeDealer iTraxxEuropeNonDealer iTraxxEuropeTranche iTraxxCJ iTraxxCJTranche iTraxxAsiaExJapan iTraxxAsiaExJapanTranche iTraxxAustralia iTraxxAustraliaTranche CDXTranche CDXEmergingMarketsDiversifiedTranche iTraxxSDI75Dealer iTraxxSDI75NonDealer ISDA2003CreditArgentineRepublic ISDA2003LPNReferenceEntities ISDA2003SecuredDeliverableObligationCharacteri stic iTraxxLevX ISDA2003DeliveryRestrictions ISDAMarch2004EquityCanadianSupplement

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		ABXTranche ABX LCDX LCDXTranche CMBX ISDA2003AdditionalProvisionsLPN ISDA2003STMicroelectronicsNV ISDA2007FullLookthroughDepositoryReceiptSupplement ISDA2007PartialLookthroughDepositoryReceiptSupplement CDX CDXEmergingMarkets CDXEmergingMarketsDiversified MCDX CDSONLeveragedLoans CDSONMBS iTraxxJapan iTraxxJapanTranche SyndicatedSecuredLoanCDS ISDA2003ContingentCreditSpreadTransaction ISDA2003CreditAuctionSupplement StandardCDXTranche StandardLCDS TRX iTraxxSovX iTraxxEurope IOS PrimeX StandardLCDSBullet StandardLCDXBullet StandardLCDXBulletTranche PO EuropeanCMBS EuropeanRMBS MBX StandardiTraxxEuropeTranche

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
contractualTermsSupplementPublicationDate	FinancingDetails FinancingTermsSupplementGrp FinancingTermsSupplementDate	Specifies the publication date of the applicable version of the contractual supplement.
contractualMatrixType	FinancingDetails FinancingContractualMatrixGrp ContractMatrixDesc(tbd)	0-∞ instances. Identifies the form of applicable matrix. SettlementMatrix CreditDerivativesPhysicalSettlementMatrix
contractualMatrixPublicationDate	FinancingDetails FinancingContractualMatrixGrp ContractMatrixDate(tbd)	Specifies the publication date of the applicable version of the matrix. When this element is omitted, the ISDA supplemental language for incorporation of the relevant matrix will generally define rules for which version of the matrix is applicable.
contractualMatrixTerm	FinancingDetails FinancingContractualMatrixGrp ContractMatrixTerm(tbd)	Defines any applicable key into the relevant matrix. For example, the Transaction Type would be the single term required for the Credit Derivatives Physical Settlement Matrix. This element should be omitted in the case of the 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions. NorthAmericanCorporate EuropeanCorporate AustraliaCorporate NewZealandCorporate JapanCorporate SingaporeCorporate AsiaCorporate AsiaSovereign EmergingEuropeanAndMiddleEasternSovereign JapanSovereign AustraliaSovereign NewZealandSovereign SingaporeSovereign LatinAmericaSovereign WesternEuropeanSovereign SubordinatedEuropeanInsuranceCorporate LatinAmericaCorporate EmergingEuropeanCorporate

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
		LatinAmericaCorporateBond LatinAmericaCorporateBondOrLoan EmergingEuropeanCorporateLPN USMunicipalFullFaithAndCredit USMunicipalGeneralFund USMunicipalRevenue StandardNorthAmericanCorporate StandardEuropeanCorporate StandardSubordinatedEuropeanInsuranceCorporate StandardWesternEuropeanSovereign StandardEmergingEuropeanCorporateLPN StandardEmergingEuropeanCorporate StandardLatinAmericaCorporateBond StandardLatinAmericaCorporateBondOrLoan StandardLatinAmericaSovereign StandardEmergingEuropeanAndMiddleEasternSovereign StandardAustraliaCorporate StandardAustraliaSovereign StandardNewZealandCorporate StandardNewZealandSovereign StandardAsiaCorporate StandardAsiaSovereign StandardSingaporeCorporate StandardSingaporeSovereign StandardJapanCorporate StandardJapanSovereign SukukCorporate SukukSovereign
creditSupportAgreementType	FinancingDetails CreditSupportAgreementDesc(tbd)	The type of ISDA Credit Support Agreement ISDA1994CreditSupportAnnexNewYorkLaw ISDA1995CreditSupportAnnexEnglishLaw ISDA1995CreditSupportDeedEnglishLaw ISDA1995CreditSupportAnnexJapaneseLaw ISDA2001MarginProvisions
creditSupportAgreementDate	FinancingDetails	The date of the agreement executed between the

Interest Rate Swaps		
Trade Element	FIX Representation	Comment
	CreditSupportAgreementDate(tbd)	parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.
creditSupportAgreementIdentifier	FinancingDetails CreditSupportAgreementID(tbd)	An identifier used to uniquely identify the CSA
attachment </Documentation>	Not supported.	0-∞ instances. A human readable document related to this transaction, for example a confirmation.
governingLaw	FinancingDetails GoverningLaw(tbd)	Identification of the law governing the transaction. Example values: CAAB = Alberta law CABC = British Columbia law CAMN = Manitoba law CAON = Ontario law CAQC = Quebec law DE = German law FR = French law GBEN = English law GBGY = The law of the island of Guernsey GBIM = The law of the Isle of Man GBJY = The law of the island of Jersey GBSC = Scottish law JP = Japanese law USCA = Californian law USIL = Illinois law USNY = New York law USDE = Delaware law AsSpecifiedInMasterAgreement = The Governing Law is determined by reference to the relevant master agreement.

Appendix F – Modeling of Proposed Components

RegulatoryTradeIDGrp and StreamGrp

Float/Float basis Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="123456" Scope="0">
  <RegTrdID ID="8695420" Src="PNBP" Typ="0"/>
  <RegTrdID ID="61569022" Src="GIGA" Typ="3"/>
  <Instrmt Symbol="[N/A]" SecTyp="IRS">
    <Strm Typ="0" Desc="USD Float" PaySide="1" RcvSide="2" Ccy="USD" Notl="25000000">
      <EfctvDt Dt="20120514"/>
      <TrmtnDt DtUnadj="20170514" BizCtrs="GBLO USNY" BizDayCnvt="4" />
      <CalcDts Unit="Mo" Period="3"/>
      <PmtStrm Typ="0" DayCnt="6">
        <PmtDts Rel="CalculationDate" OfstPeriod="1" OfstUnit="D" OfstTyp="0"/>
        <ResetDts Unit="Mo" Period="3"/>
        <Float Ndx="LIBOR" NdxSrc="BBA" NdxUnit="Mo" NdxPeriod="3"/>
      </PmtStrm>
    </Strm>
    <Strm Desc="GBP Float" PaySide="2" RcvSide="1" Ccy="GBP" Notl="15675125">
      <EfctvDt Dt="20120514"/>
      <TrmtnDt DtUnadj="20170514" BizCtrs="GBLO USNY" BizDayCnvt="4" />
      <CalcDts Unit="Mo" Period="6"/>
      <PmtStrm Typ="0" DayCnt="6">
        <PmtDts Rel="CalculationDate" OfstPeriod="1" OfstUnit="D" OfstTyp="0"/>
        <ResetDts Unit="Mo" Period="3"/>
        <Float Ndx="LIBOR" NdxSrc="BBA" NdxUnit="Mo" NdxPeriod="3"/>
      </PmtStrm>
    </Strm>
  </Instrmt>
  <RptSide Side="1"> // buy
    <Pty ID="GIGA" Src="N" R="7"/>
  </RptSide>
  <RptSide Side="2"> // sell
    <Pty ID="PNBP" Src="N" R="7"/>
  </RptSide>
</TrdCaptRpt>
```

Fixed/Float Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TransTyp="0" RptID="123456">
  <RegTrdID ID="8695420" Src="PNBP" Typ="0"/>
  <RegTrdID ID="6156902-2" Src="GIGA" Typ="3"/>
```

```
<Instrmt Symbol="[N/A]" SecTyp="IRS">
  <Strm Typ="0" Desc="Float" PaySide="1" RcvSide="2" Ccy="USD" Notl="1000000">
    <EfctvDt Dt="20120531"/>
    <TrmtDt DtUnadj="20170531" BizCtrs="GBLO USNY" BizDayCnvt="4"/>
    <CalcDts Unit="Mo" Period="3" Roll="EOM"/>
    <PmtStrm Typ="0" DayCnt="6" >
      <PmtDts Rel="CalculationDate" OfstPeriod="1" OfstUnit="D" OfstTyp="0"/>
      <ResetDts Unit="Mo" Period="3"/>
      <Float Ndx="LIBOR" NdxSrc="BBA" NdxUnit="Mo" NdxPeriod="3"/>
    </PmtStrm>
  </Strm>
  <Strm Typ="0" Desc="Fixed" PaySide="2" RcvSide="1" Ccy="USD" Notl="1000000">
    <EfctvDt Dt="20120531"/>
    <TrmtDt DtUnadj="20170531" BizCtrs="GBLO USNY" BizDayCnvt="4"/>
    <CalcDts Unit="Mo" Period="6" Roll="EOM"/>
    <PmtStrm Typ="0" DayCnt="11">
      <PmtDts Rel="CalculationDate" OfstPeriod="1" OfstUnit="D" OfstTyp="0"/>
      <FixedDts Rt="0.01"/>
    </PmtStrm>
  </Strm>
</Instrmt>
<RptSide Side="1"> // buy
  <Pty ID="GIGA" Src="N" R="7"/>
</RptSide>
<RptSide Side="2"> // sell
  <Pty ID="PNBP" Src="N" R="7"/>
</RptSide>
</TrdCaptRpt>
```