Global Technical Committee

and Futures Industry Association

CFTC Part 43 & 45 Gap Analysis II

Commodity Swaps

January 31, 2013

Revision 2.2

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Document History

Revision	Date	Author	Revision Comments
0.1	July 25, 2012	Dean Kauffman, Brook Path Partners, Inc.	Initial draft.
0.2	July 28, 2012	Dean Kauffman, Brook Path Partners, Inc.	Undistributed update.
1.0	September 5, 2012	Dean Kauffman, Brook Path Partners, Inc.	Supply GA tables based on mapping exercise since July.
1.1	September 10, 2012	Dean Kauffman, Brook Path Partners, Inc.	Map DTCC gaps.
1.2	September 12, 2012	Dean Kauffman, Brook Path Partners, Inc.	Complete DTCC gap mapping. Complete option feature mapping.
1.3	September 14, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add Strike Schedule. Add component hierarchy diagrams for swaps and option features. Checked all repeating groups for tag=value compliance and updated descriptions for required fields.
1.4	September 17, 2012	Dean Kauffman, Brook Path Partners, Inc.	Merge Strike Schedule into ComplexEvents. Identified required field for problematic repeating groups – specifically not required for FIXML. Updated descriptions of a number of new tags. Cleaned up component tables. Removed StrikeUOMCurrency(tbd) – duplicates StrikeCurrency(941).
1.5	September 19, 2012	Dean Kauffman, Brook Path Partners, Inc.	Move the NoXXX > 0 phrase from the Data Dictionary to the component tables Comments column. Sync'ed InstrumentLeg with Instrument. Changed the name of PaymentStreamFixedAmountCurrency(tbd) to PaymentStreamFixedRateCurrency(tbd) and abbreviation to Ccy so that it also works with Rate.
1.6	September 24, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add sample swap. Review mapping of commodity forward.
1.7	September 26, 2012	Dean Kauffman, Brook Path Partners, Inc.	Removed "Ind" from the new FIXML abbreviations. Added fields needed for FRA. Add FpML license text. Add a couple of issues from DTCC.
1.8	October 1, 2012	Dean Kauffman, Brook Path Partners, Inc.	Move <Cmdty> up two levels below <StreamGrp>. Merge <DeliveryStream> elements into it. Rename <ValueDate> component to <PricingDate>. Add ValuationDate, ..Time and ..BusinessCenter to TCR. Redefine how holiday inclusion is indicated in the CommoditySettlPeriodsGrp. Merged the PaymentStreamSettlementPeriodNotionalGrp into the StreamCommoditySettlementPeriodGrp.
1.9	October 3,	Dean Kauffman, Brook Path	Add ..FinalRate and ..LastResetRate to <Float>.

Revision	Date	Author	Revision Comments
	2012	Partners, Inc.	Move LastQtyChange below LastQty and rename LastQtyChanged. Rename Holidays flag to ..SettlementHolidaysProcessinInstruction and make it an enumeration. Rename SettlementIndex to SettlementRateIndex, rename SettlementLocation to SettlementRateIndexLocation and improve their descriptions. Change datatype of CommissionRate and MiscFeeRate to Percentage. Add description for Documentation. Improve description for MiscFeeAmountDue, ExecutionMethod and TradeVersion. Add ..SettlementLastResetRate and ..SettlementFinalResetRate for FRA. Sort the Data Dictionary by component then by field name. Changed description of all new Boolean fields to be clear about what 'Y' means. Added taxonomy figure.
2.0	October 4, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add Overall taxonomy diagram, split the other into Product and Risk. Change a number of commodity Booleans to be entries in the AssetAttributeGrps. Rename SwapType to SwapClass in line with Phase 1 and add SwapSubClass. Changed ..ExerciseConfirmationIndicator to ..Method with 3 values. Changes for Oct 11 presentation: Merged Phase 1 changes to components – PaymentRate, xxxRatePositionType and xxxRateType. Changed PartyRole=92 to tbd (Reporting entity). Corrected sample message to have RootParties above Instrument. Removed ExecutionMethod in favor of VenueType extended by MMI. Removed request to move ExerciseStyle to the new <OptionExercise> component. Added new xxxRateSpreadType absolute vs percentage. Merged the new issues into the Issues table. Added suggested values for CommodityBase to DD. Added S, Min & H to xxxNotionalFrequencyUnit. Change ID for SubIDType of Reporting Entity to Y/N. Fixed acronym for Straddle to STD.
	October 15, 2012	Dean Kauffman, Brook Path Partners, Inc.	Changed all BusinessCenters from MultiStringValue to repeating groups. Added phrases to Roll and Day Convention fields. Removed 3 BusinessCenters fields no longer referenced.
	October 17, 2012	Dean Kauffman, Brook Path Partners, Inc.	Fixed datatype of 2 time-related business centers from MSV to String. Changed 2 more groups of MSV tags to repeating groups. Re-sorted new entries in DD based on component name.
	October 27, 2012	Dean Kauffman, Brook Path Partners, Inc.	Rename <xxxPricingDate> components to <xxxPricingDateTime> and added PricingTime and

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Revision	Date	Author	Revision Comments
			PricingTimeBusinessCenter fields.
	October 31, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add HistoricalReportIndicator(tbd) to TCR. Add enum value of Post-trade event to RegulatoryReportType(tbd).
2.1	Nov. 4, 2012 Dec. 7, 2012	Lisa T.	Issued for public comment after edits to synchronize with changes to Phase 1 as detailed above. Addiional corrections to FIXML abbreviations for the following new fields: tbd DeliveryStreamTotalNegativeTolerance - TotNegtvTlrnc tbd DeliveryStreamTotalPositiveTolerance - TotPostvTlrnc tbd LegTotalIssuedAmount - TotAmt tbd LegDeliveryStreamTotalNegativeTolerance - TotNegtvTlrnc tbd LegDeliveryStreamTotalPositiveTolerance - TotPostvTlrnc tbd UnderlyingDeliveryStreamTotalNegativeTolerance - TotNegtvTlrnc tbd UnderlyingDeliveryStreamTotalPositiveTolerance - TotPostvTlrnc
	Jan 15, 2013	Dean Kauffman, Brook Path Partners, Inc.	Fixed minor typo (Stream) and replace example message.
	Jan 29, 2013	Dean Kauffman	- Added new enumerations and elaboration to PartySubIDType(803). - Inserted additional description text for VolutaryRegulatoryReport(1935) - Revised the field descriptions for ValuationReferenceModel(tbd), LegValuationReferenceModel(tbd), and UnderlyingValuationReferenceMode(tbd).
2.2	Jan. 31, ~~3~~2013	Lisa T.	- updates of changes based on implementation feedback after initial submission to GTC and publc comment period, with a review of changes with GTC on Jan. 31, 2013. - It was determined the addition of "caps", "floors" and "collars" to the new StrategyType(tbd) field was in error. These are to be moved to SecurityType(167) under the Derivatives category. - Added elaboration for PartyRole(452)=32

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Revision	Date	Author	Revision Comments
			(Regulatory body)
ASBUILT	Jan. 31. 2013	Lisa T.	ASBUILT
	February 4, 2013	R. Shriver	Changed Settlement to Settl in components and fields as per standard guidelines as well as Price to Px. Removed component LegSecurityXML Renumbered the Component Block headings per error in original document. Changed the field name for Documentation to DocumentationText and inserted corresponding encoded fields. Inserted corresponding encoded fields for all three DeliveryStreamCycleDesc fields.
	February 6, 2013	R. Shriver / D. Kaufman	Added description to example FinesPassingScreen. Inserted missing field descriptions for ManualNoticeBusinessCenter, FallbackExerciseIndicator, LimitedRightToConfirmIndicator, ExerciseSplitTicketIndicator and associated document revisions.
	February 12. 2013	D. Kaufman	Replaced LegCashSettlValuationDate with three new fields in line with the Phase I change to <CashSettlTermGrp>. Completed the StrategyType change above to InstrumentLeg and UnderlyingInstrument. Added <MandatoryClearingJurisdictionGrp> to TCR with a single field – MandatoryClearingJurisdiction. Changed enumerations for PartySubID(803) per discussion – added elaborations and removed 2 enumerations.
	November 27, 2013	R. Shriver	Revised ASBUILT as per the following Jira tickets: SPEC-974 – External Code List for StreamCommodityPricingeType, SPEC-975 – External Code List for Risk Apportionment and Risk Apportionment Source SPEC-1046 – Component QC Pass #1
	December 23, 2013	Lisa T.	Revised ASBUILT per Quality Control and various open JIRA tickets. Of note: SPEC-1098 - removed three proposed fields that was replaced with new components

Revision	Date	Author	Revision Comments
	May 30, 2014	Rich Shriver	Changesd the abbreviation for LegProtectionTermEventQualifier(41634) to Qual.
	February 10, 2015	Rich Shriver	Changed the datatypes for LegIndexSeries(2172), InstrumentRoundingPrecision(2145), LegInstrumentRoundingPrecision(2215) and UnderlyingInstrumentRoundingPrecision(2299) to int and PaymentStreamRateSpreadCurrency(41203) and LegPaymentStreamRateSpreadCurrency(41572) to Currency to correct datatype errors.
	August 17, 2015	Rich Shriver	Several Jira tickets applied changes to correct errors and adjust for editorial consistency among EP161, 169, 187 and 197 (see EP169_2015_08_17.docx for details).

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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 requirments 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 constrains and the size of the analysis task this proposal focuses on Credit and Rates leaving FX and Commidities 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 Phasing

The current second installment of the CFTC Gap Analysis covers Commodity Swaps and Swaptions of IRS, CDS and Commodity Swaps. The first installment covered IRS and CDS. Future installments will cover Equity and FX Swaps.

1.3 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:

- CME Group
- DTCC
- ICE

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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.

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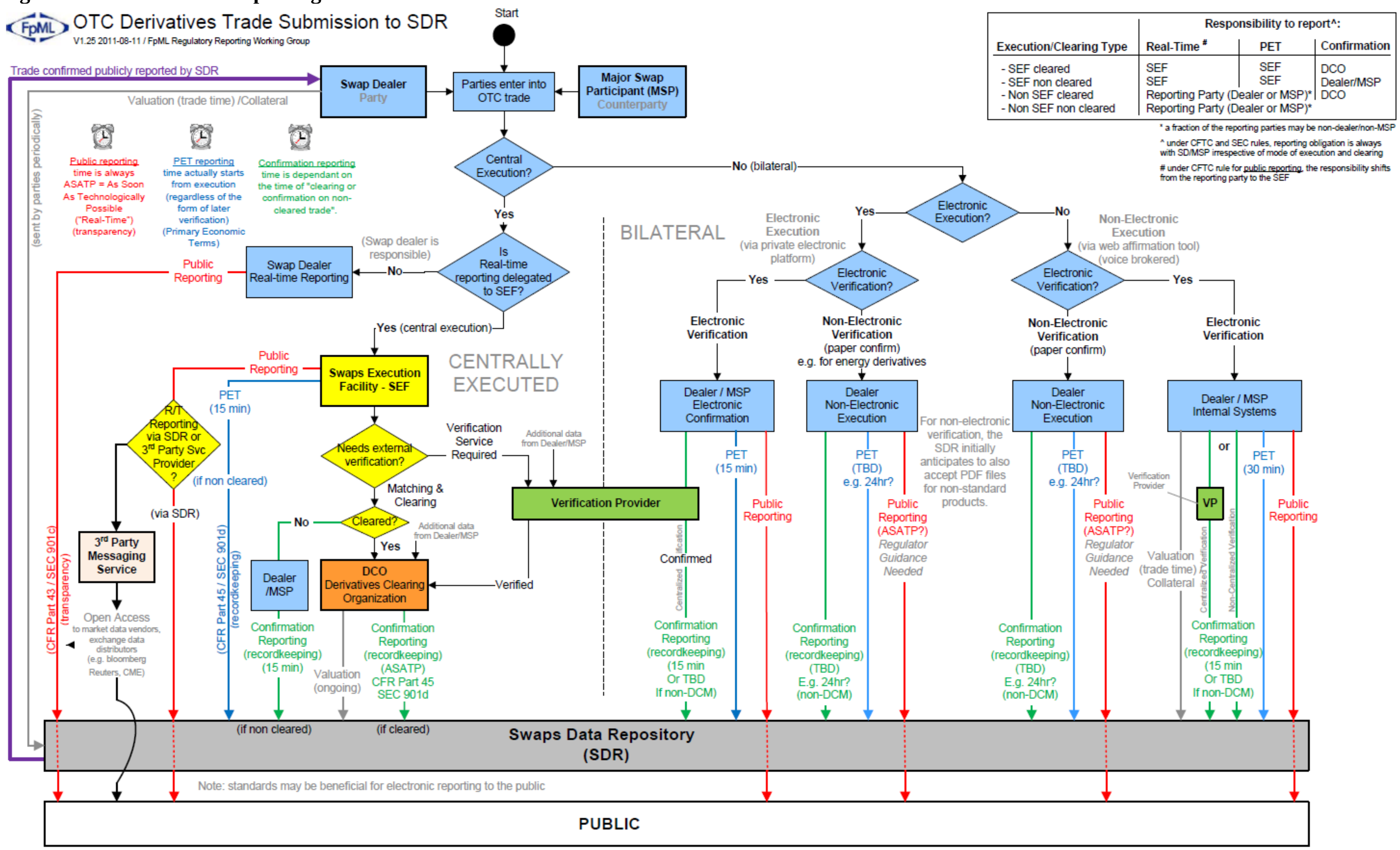
Figure 1. Part 43 and 45 Reporting – Business Workflow



2.1 Design Model

This gap analysis is conducted with an understanding that for regultory 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.

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Figure 2: FIX Component Hierarchy for Swaps

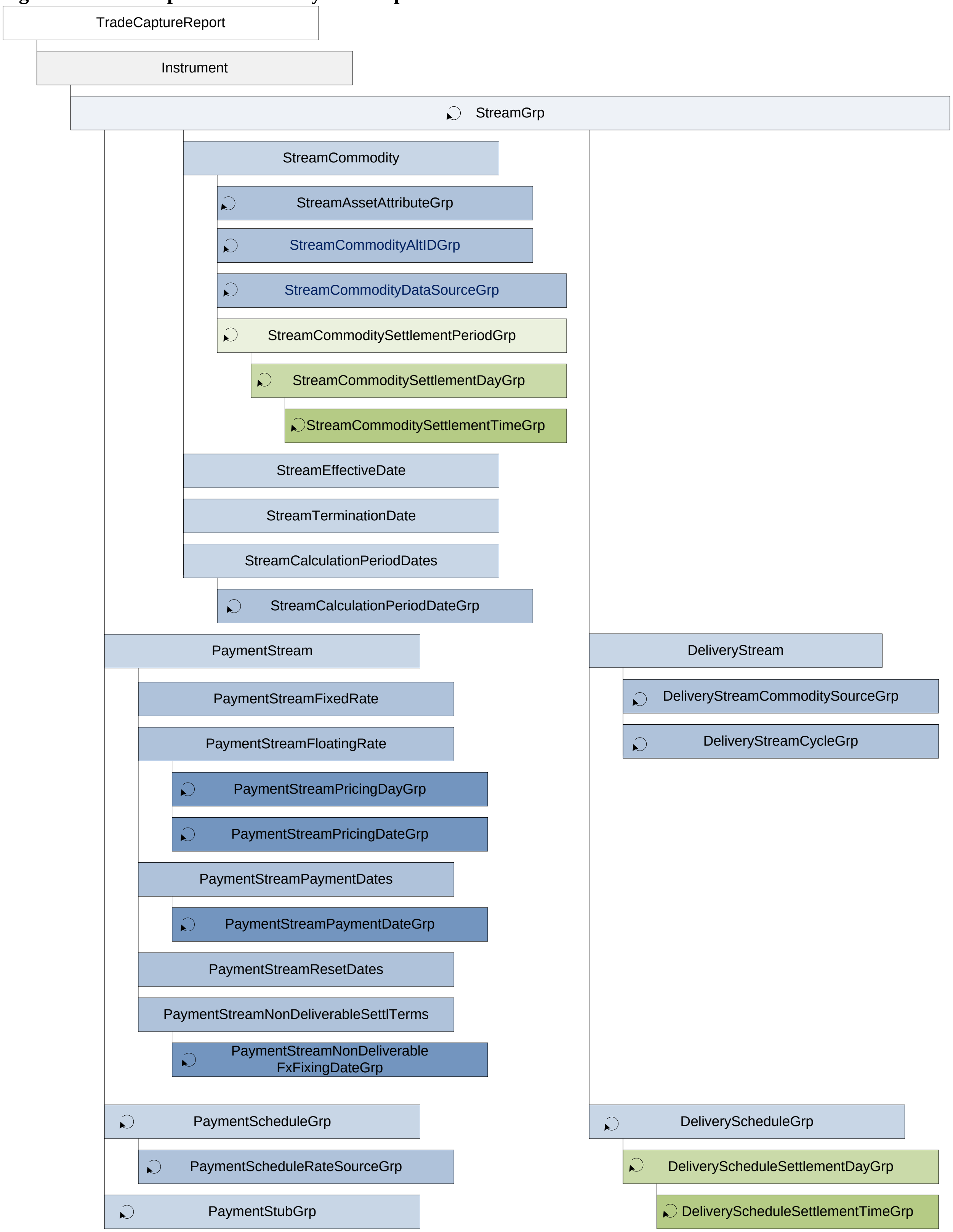


Figure 3: FIX Component Hierarchy for Options

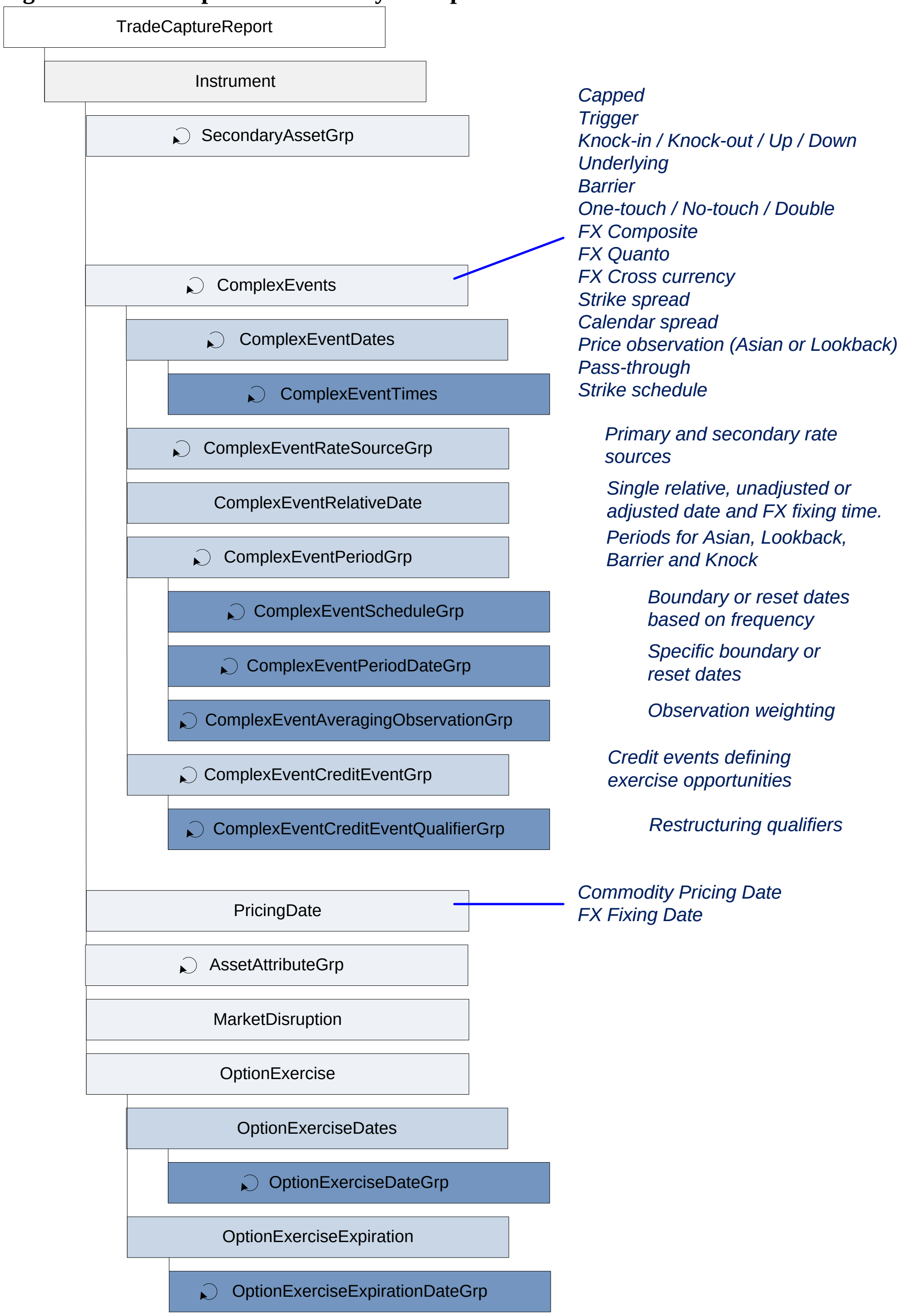


Figure 4: FIX Taxonomy Overview

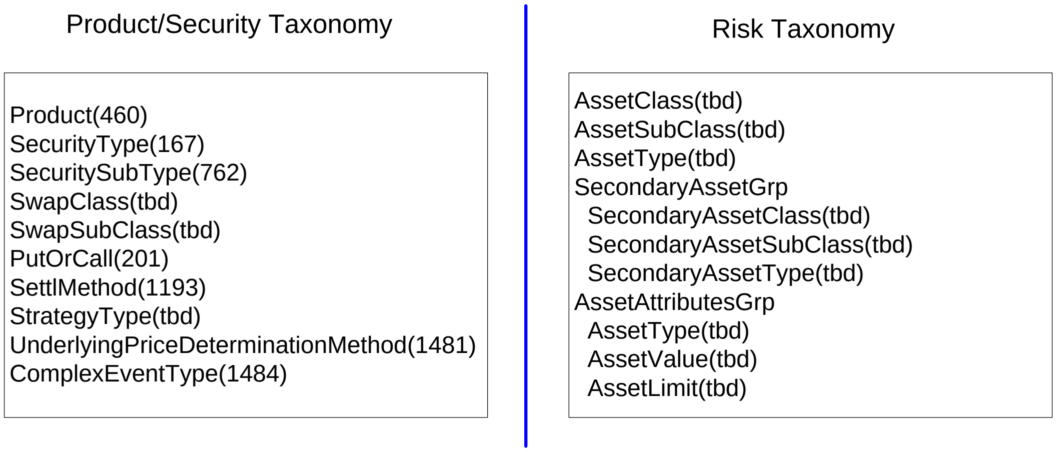


Figure 5: FIX Product/Security Taxonomy

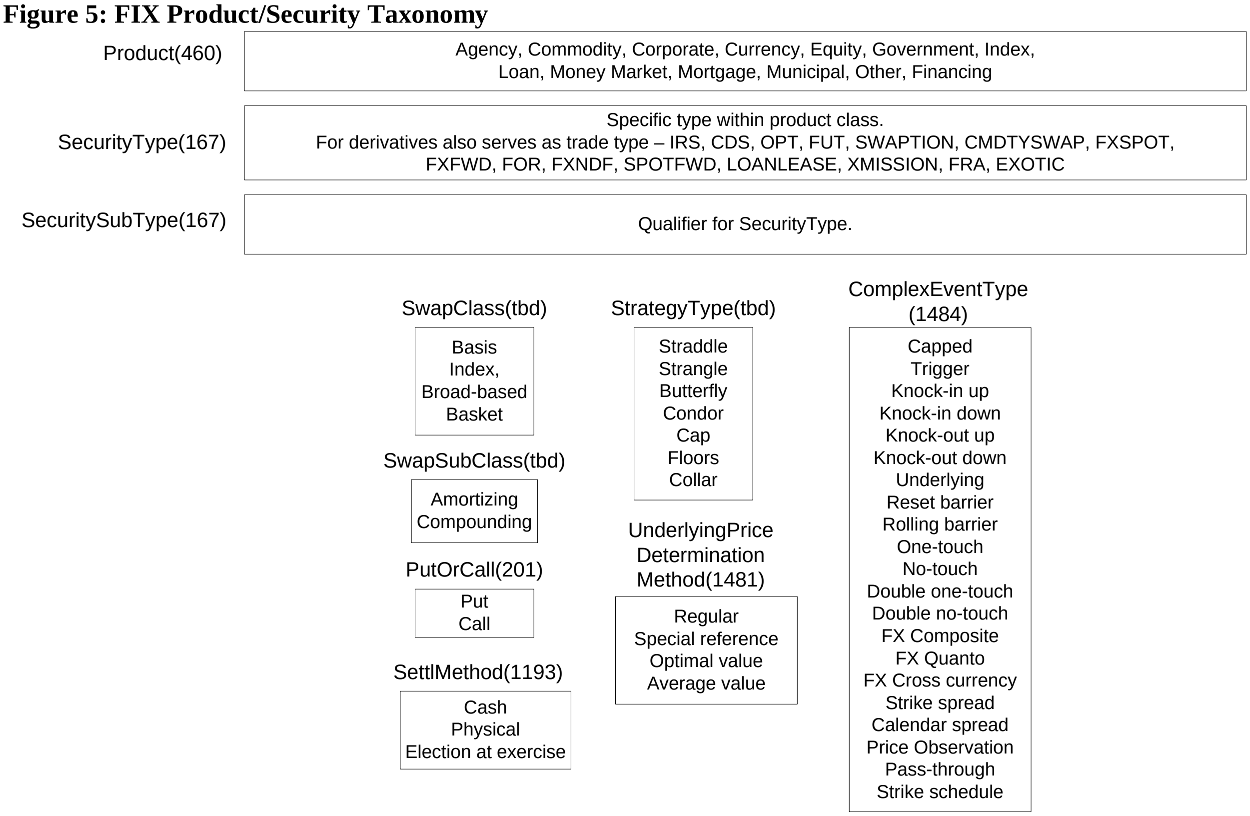


Figure 6: FIX Risk Taxonomy

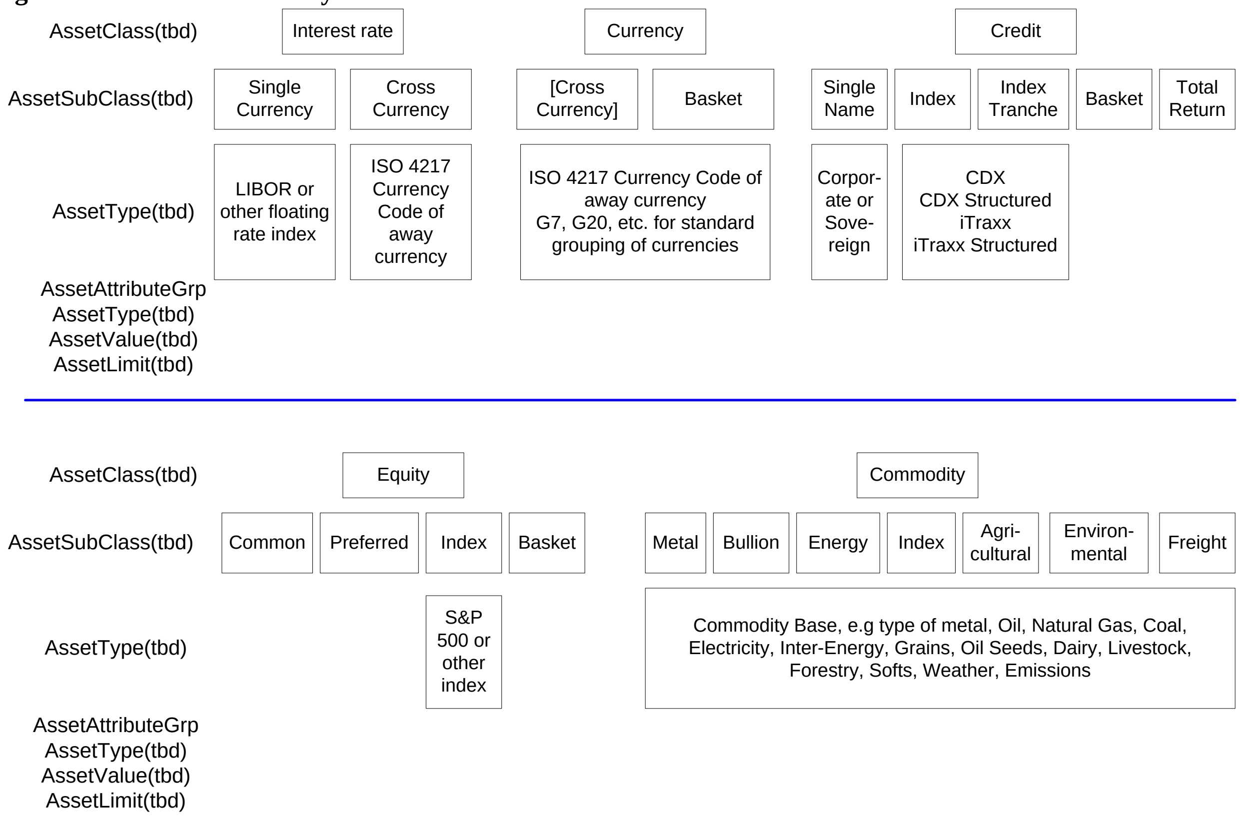


Figure 7: Model of Commodity Swap

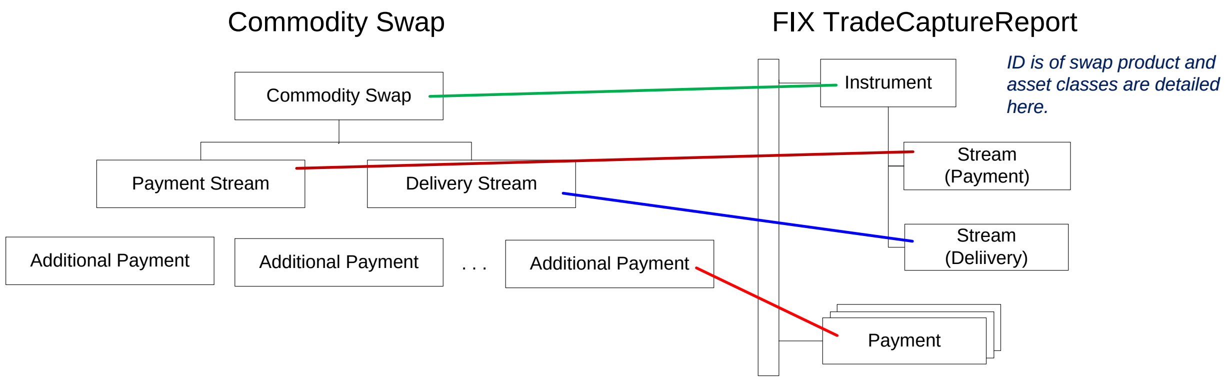
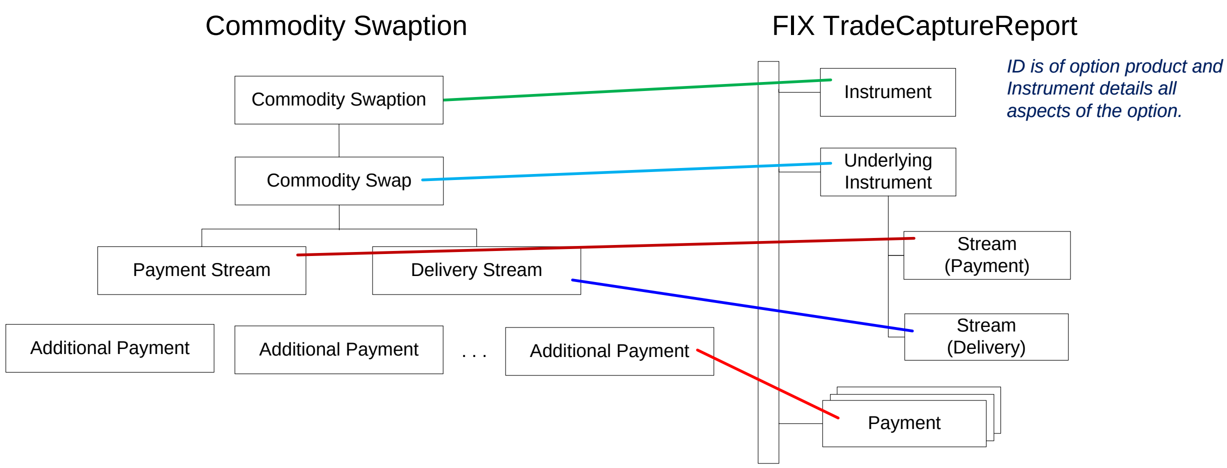


Figure 8: Model of Commodity Swaption



2.2 Proposed Changes

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	ISDA product classification	4/5/2012	Complete 9/10/2012	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. 7/27: ProductComplex(1227) report the highest level of ISDA's classification but the lower levels are not specifically reported. See ISDA spreadsheet. Resolution: Implement new FIX taxonomy.
2	CFTC questions	4/11/2012		A number of CFTC issues and questions have been identified. • P43 / 7: Does CFTC wish to receive all the non-standard terms or just the indication? 7/25: We assume all the swap terms but not individually identified as non-standard. • P43 / 23 and elsewhere: Since UPI is unavailable what is acceptable here? 7/25: All standard product identifiers in the market. • P43 / 23: Please clarify the description: "EMBED1," "EMBED2," etc. and should precede the option fields that describe the embedded option. 7/25: Embedded options are reports as separate legs. • P45 / ALL18: What are acceptable sources of security identifier? 7/25: All standard security identifiers in the market. • P45 / CDS 27: What are the possible sources for reference entity other than LEI? Will Markit RED codes be liscensed? • P45 / ALL last row: Clarify "Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap" 7/25: We assume all swap terms must be communicated in the PET. • 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

	Issue	Date	Status	Discussion
				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.)
3	Allocations	4/24/2012	Awaiting direction from CFTC	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. Niranjana: are these allocations 'PET information reportable? CFTC: this is still being discussed. Robert: will investigate status.
4	Miscellaneous Attributes	5/2/2012	Complete 7/25/2012	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: Electonic & Facility should be collapsed. Use PartyRole 34 (Regulatory body) for ReportingRegime. 7/25: ConfirmationMethod, MandatoryClearingInd, OffMarketPriceInd, VerificationMethod have new fields. ReportingRegime is now a PartyRole.
5	Bilateral energy trades	5/7/2012	COmplete 9/10/2012	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.
6	TCRAck	6/6/2012	Deferred to Phase 3	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 ensureing 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,

	Issue	Date	Status	Discussion
				regardless of whether Credit Suisse is the reporting party or non-reporting party. 6/11 No change to TCRAck for now – follow up in next round. 7/25: Continue to defer.
7	Part 49	6/6/2012	Deferred to Phase 3	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? 6/11: Out of scope – return in next round. 7/25: Design/workflow question. We will focus on product definition here.
8	DTCC and CME gaps to be deferred	7/16/2012	Complete 9/10/2012	Items to be deferred from DTCC gaps: Number of options Valuation (mark to market)
9	Strike Schedule	9/10/2012	Complete 9/17/2012	Implement schedule of strike prices. 9/17 Merged into ComplexEvents.
10	Problem repeating groups	9/13/2012	Complete 9/17/2012	No required fields: DeliveryStreamSettlementPeriodGrp, etc. PaymentStreamCommoditySettlementPeriodGrp, etc. PaymentStreamSettlementPeriodNotionalGrp, etc. 9/17 Use Country or Currency as required field in tag=value but document that it's specifically not required in FIXML.
11	ValueDate	9/17/2012		Discuss <ValueDate> component in light of FX.
12	InstrumentLeg	9/17/2012	Complete 9/19/2012	Do we want to sync <InstrumentLeg> at this point? Yes.
13	Versioning	9/26/2012	Complete 9/26/2012	(DTCC) How can we introduce versioning in FIX/FIXML? Resolution: Use cv= attribute in <FIXML> element for local customization and s= for EP number.
14	Trade Continuation Events	9/26/2012	Complete 9/26/2012	(DTCC) Need additional values for trade continuation dates: Termination Effective Date Increase Effective Date Novation Date Amendment Effective Date Exercise Effective Date Resolution: Add an EventType of Trade continuation effective date.
15	Mark to Market	9/26/2012	Complete 9/26/2012.	Where do we map MTM valuation amount and currency? Resolution: In the PositionAmount component. However we need to coordinate adding ValuationDate to the TCR with the Part 39 GA which adds it to PositionReport. Should it be

	Issue	Date	Status	Discussion
				LocalMktDate/LocalMktTime pair with a business center? Or should it be a UTCTimestamp? Resolved: 2 fields both LclMarket plus BizCtr.
16	ExecutionType(tbd)	10/8/12	Complete 10/8/2012	Change mapping to VenueType(1430) with new values coming from MMT proposal.
17	StreamCommoditySettlementDateType(tbd)	10/8/12	10/11/2012	Needs better modeling. Replaced by a Period/Unit pair.
18	ExerciseStyle(1194)	10/8/12	Complete 10/9/2012	Does it make sense not to move it into the new <OptionExercise> component? Resolution: do not move since it will break existing implementations.
19	PartyRole=92	10/8/12	Complete 10/8/2012	What is best modeling? 1) a party role called "reporting entity" and then use role qualifiers to indicate "swap dealer", etc. 2) a party role called "reporting entity" and use SubIDType of e.g. "swap dealer" and SubID=Y 3) specific party roles e.g. "clearing member" with role qualifier of "reporting entity" 4) specific party roles e.g. "clearing member" with SubIDType "reporting entity" and SubID=Y Resolution: new PartyRole of "Reporting entity". For Part 43/45 use SubIDTypes for additional attributes.
20	RateSpreadType(tbd)	10/8/12	Complete 10/8/2012	Current values in Phase 1 are Short and Long. What do these mean and do we still need them? We need to be able say whether the Spread is absolute or percentage. Resolution: Rename exising xxxRateSpreadType to xxxRateSpreadPositionType (Phase 1) and add a new RateSpreadType for absolute vs percentage.
21	TradeVersion(tbd)	10/8/12	10/11/2012	To be discussed in GTC presentation. Accepted but need to revise description – Dean & Hanno.
22	PaymentPercentage	10/8/12	Complete 10/8/2012	Need rate per unit and total in Payment. Resolution; add PaymentRate and reword description of PaymentCurrency (Phase 1).

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 acknoweldge 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 of electronic data feed. As such, this gap analysis will not discuss how the SDR would disseminate the data.

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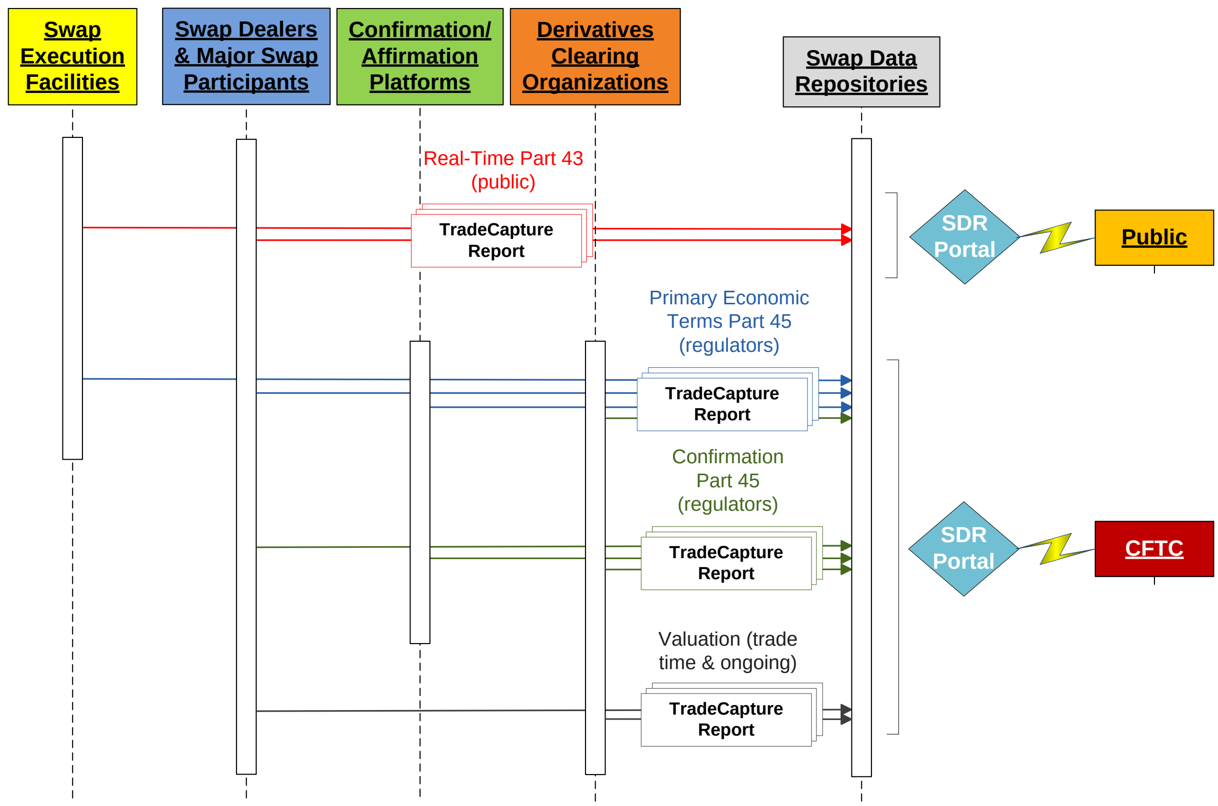
Figure 9. Part 43 and 45 Reporting – FIX Message Flow



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	AE
Repository Component ID	64

Tag	*Field Name*	*Req'd*	*ICR*	*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				

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Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Usage Comments*
881	SecondaryTradeReportRefID	N				
818	SecondaryTradeReportID	N				
820	TradeLinkID	N				
880	TrdMatchID	N				
17	ExecID	N				
527	SecondaryExecID	N				
378	ExecRestatementReason	N				
<RegulatoryTradeIDGrp>						
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				
854	QtyType	N				
<YieldData>		N				
<UndInstrmtGrp>		N				
822	UnderlyingTradingSessionID	N				
823	UnderlyingTradingSessionSubID	N				
32	LastQty	N				
1828	LastQtyVariance	N				
2301 ~~tbd~~	LastQtyChanged	N		NEW		
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				

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Usage Comments*
6	AvgPx	N				
<SpreadOrBenchmarkCurveData>		N				
1731	AvgPxGroupID	N				
819	AvgPxIndicator	N				
2085 ~~tbd~~	ValuationDate	N		NEW		
2086 ~~tbd~~	ValuationTime	N		NEW		
2087 ~~tbd~~	ValuationBusinessCenter	N		NEW		
<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				
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				
1924 ~~tbd~~	ClearingIntention	N				

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Usage Comments*
1925 ~~tbd~~	TradeClearingInstruction	N				
1926 tbd	BackloadedTradeIndicator	N				
1927 ~~tbd~~	ConfirmationMethod	N				
1928 ~~tbd~~	MandatoryClearingIndicator	N				
<MandatoryClearingJurisdictionGrp>		N		NEW		
1929 ~~tbd~~	MixedSwapIndicator	N				
1930 ~~tbd~~	OffMarketPriceIndicator	N				
1931 ~~tbd~~	VerificationMethod	N				
1932 ~~tbd~~	ClearingRequirementException	N				
1933 ~~tbd~~	IRSDirection	N				
1934 ~~tbd~~	RegulatoryReportType	N				
1935 ~~tbd~~	VoluntaryRegulatoryReport	N				
1936 ~~tbd~~	TradeCollateralization	N				
1937 ~~tbd~~	TradeContinuation	N				
2302 ~~tbd~~	TradeVersion	N		NEW		
2303 ~~tbd~~	HistoricalReportIndicator	N		NEW		
<AttachmentGrp>		N				
<StandardTrailer>		Y				
</TrdCaptRpt >						

6 FIX Component Blocks

6.1 Component AssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttrb
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The AssetAttributeGrp is a repeating subcomponent of the Instrument component used to detail attributes of the instrument asset.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2241]

Tag		Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	*Comments*
Component FIXML Abbreviation: <*AssetAttrib*>							
2304 ~~tbd~~	NoAssetAttributes		N		NEW		
→	2305 ~~tbd~~	AssetAttributeType	N		NEW		Required if NoAssetAttributes(2304~~tbd~~) > 0.
→	2306 ~~tbd~~	AssetAttributeValue	N		NEW		
→	2307 ~~tbd~~	AssetAttributeLimit	N		NEW		
</*AssetAttrib*>							

6.2 Component CommissionData

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CommissionData
Component Abbreviated Name (for FIXML)	Comm
Component Type	Block
Category	*(no change)*
Action	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[1000]

Component FIXML Abbreviation: <*Comm*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
12	Commission					
13	CommType					
479	CommCurrency					
1233 ~~tbd~~	CommissionRate	N		NEW		
1238 ~~tbd~~	CommissionUnitOfMeasure	N		NEW		
497	FundRenewWaiv					
</*Comm*>						

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6.3 Component ComplexEventAveragingObservationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventAveragingObservationGrp
Component Abbreviated Name (for FIXML)	AvgngObsvtn
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ComplexEventAveragingObservationGrp is an optional subcomponent of ComplexEventPeriodGrp for specifying the weight of each of the dated observations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4142~~[id]~~]

Component FIXML Abbreviation: <*Obs*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40994 ~~tbd~~	NoComplexEventAveragingObservations		N		NEW		
→	40995 ~~tbd~~	ComplexEventAveragingObservationNumber	N		NEW		Required if NoComplexEventAveragingObservations(40994~~tbd~~) > 0.
→	40996 ~~tbd~~	ComplexEventAveraging Weight	N		NEW		
</*Obs*>							

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6.4 Component ComplexEventCreditEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventCreditEventGrp
Component Abbreviated Name (for FIXML)	Crd~~t~~Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ComplexEventCreditEventGrp is a repeating component within the ComplexEventGrp component used to report applicable ~~Barrier and Knock~~ option credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4143~~[id]~~]

Component FIXML Abbreviation: <*CdtEvnt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40997 ~~tbd~~	NoComplexEventCreditEvents	N		NEW		
→	40998 ~~tbd~~ ComplexEventCreditEventType	N		NEW		Required if NoComplexEventCreditEvents(40996~~tbd~~) > 0.
→	40999 ~~tbd~~ ComplexEventCreditEventValue	N		NEW		
→	41000 ~~tbd~~ ComplexEventCreditEventCurrency	N		NEW		
→	41001 ~~tbd~~ ComplexEventCreditEventPeriod	N		NEW		Conditionally required when ComplexEventCreditEventUnit(41002) is specified.
→	41002 ~~tbd~~ ComplexEventCreditEventUnit	N		NEW		Conditionally required when ComplexEventCreditEventPeriod(41001) is specified.
→	41003 ~~tbd~~ ComplexEventCreditEventDayType	N		NEW		
→	41004 ~~tbd~~ ComplexEventCreditEventRateSource	N		NEW		
→	***<ComplexEventCreditEventQualifierGrp>***	N		NEW		
</*CdtEvnt* >						

6.5 Component ComplexEventCreditEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventCreditEventQualifierGrp
Component Abbreviated Name (for FIXML)	EvntQual
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ComplexEventCreditEventQualifierGrp is a repeating component within the ComplexEventCreditEventGrp component used to specify qualifying attributes to an event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4144~~[id]~~]

Component FIXML Abbreviation: <*Qual*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41005 ~~tbd~~	NoComplexEventCreditEventQualifiers		N		NEW		
→	41006 ~~tbd~~	ComplexEventCreditEventQualifier	N		NEW		Required if NoComplexEventCreditEventQualifiers(41005~~tbd~~) > 0.
</*Qual*>							

6.6 Component ComplexEventPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventPeriodDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	ComplexEventPeriodDateGrp is a subcomponent of ComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4145~~[id]~~]

Component FIXML Abbreviation: <*Dt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41007 ~~tbd~~	NoComplexEventPeriodDateTimes		N		NEW		
→	41008 ~~tbd~~	ComplexEventPeriodDate	N		NEW		Required if NoComplexEventPeriodDateTimes(41007~~tbd~~) > 0.
→	41009 ~~tbd~~	ComplexEventPeriodTime	N		NEW		
</*Dt*>							

6.7 Component ComplexEventPeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	ComplexEventPeriodGrp is a subcomponent of ComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4146~~[id]~~]

Component FIXML Abbreviation: <*Period*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41010 ~~tbd~~	NoComplexEventPeriods		N		NEW		
→	41011 ~~tbd~~	ComplexEventPeriodType	N		NEW		Required if NoComplexEventPeriods(41010~~tbd~~) > 0.
→	41012 ~~tbd~~	ComplexEventBusinessCenter	N		NEW		
→	***<ComplexEventScheduleGrp>***		N		NEW		
→	***<ComplexEventPeriodDateGrp>***		N		NEW		
→	***<ComplexEventAveragingObservationGrp>***		N		NEW		
</*Period*>							

6.8 Component ComplexEventRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	ComplexEventRateSourceGrp is a subcomponent of ComplexEvents for specifying primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4147~~[id]~~]

Component FIXML Abbreviation: <RtSrc>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41013 ~~tbd~~	NoComplexEventRateSources		N		NEW		
→	41014 ~~tbd~~	ComplexEventRateSource	N		NEW		Required if NoComplexEventRateSources(41013~~tbd~~) > 0.
→	41015 ~~tbd~~	ComplexEventRateSourceType	N		NEW		Required if NoComplexEventRateSources(41013) > 0.
→	41016 ~~tbd~~	ComplexEventReferencePage	N		NEW		Conditionally required when ComplexEventRateSource(41014) = 99 (Other).
→	41017 ~~tbd~~	ComplexEventReference~~t~~PageHeading	N		NEW		
</RtSrc>							

6.9 Component ComplexEventDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	ComplexEventDateBusinessCenterGrp is a repeating subcomponent of the ComplexEventRelativeDate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4148~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41018 ~~tbd~~	NoComplexEventDateBusinessCenters		N		NEW	—	
→	41019 ~~tbd~~	ComplexEventDateBusinessCenter	N		NEW	Ctr	Required if NoComplexEventDateBusinessCenters(41018~~tbd~~) > 0.
</BizCtr>							

6.10 Component ComplexEventRelativeDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventRelativeDate
Component Abbreviated Name (for FIXML)	ReltvDt
Component Type	Block
Category	*Common*
Action	New
Component Synopsis	ComplexEventRelativeDate is a subcomponent of ComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4149~~[id]~~]

Component FIXML Abbreviation: <*RelDt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41020 ~~tbd~~	ComplexEventDateUnadjusted	N		NEW		
41021 ~~tbd~~	ComplexEventDateRelativeTo	N		NEW		
41022 ~~tbd~~	ComplexEventDateOffsetPeriod	N		NEW		Conditionally required when ComplexEventDateOffsetUnit(41023) is specified.
41023 ~~tbd~~	ComplexEventDateOffsetUnit	N		NEW		Conditionally required when ComplexEventDateOffsetPeriod(41022) is specified.
41024 ~~tbd~~	ComplexEventDateOffsetDayType	N		NEW		
41025 ~~tbd~~	ComplexEventDateBusinessDayConvention	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 instrument provisions.

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<ComplexEventDateBusinessCenterGrp>						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.~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only ~~to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
41026 ~~tbd~~	ComplexEventDateAdjusted	N		NEW		
41027 ~~tbd~~	ComplexEventFixingTime	N		NEW		
41028 ~~tbd~~	ComplexEventFixingTimeBusinessCenter	N		NEW		
</RelDt>						

6.11 Component ComplexEventCreditEventSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventCreditEventSourceGrp
Component Abbreviated Name (for FIXML)	EvntSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	ComplexEventCreditEventSourceGrp is a repeating subcomponent of the ComplexEvents component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4150~~Stdr~~]

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

41029 ~~tbd~~	NoComplexEventCreditEventSources		N		NEW	—	
→	41030 ~~tbd~~	ComplexEventCreditEventSource	N		NEW	Src	Required if NoComplexEventCreditEventSources(41029~~tbd~~) > 0.
</EvntSrc>							

6.12 Component ComplexEvents

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEvents
Component Abbreviated Name (for FIXML)	CmplxEvnt
Component Type	_X_ Block Repeating ___ Block
Category	*[no change]*
Action	Change
Component Synopsis	*[no change]*
Component Elaboration	*[no change]*
To be finalized by FPL Technical Office	
Repository Component ID	[2145]

Component FIXML Abbreviation: <*CmplxEvnt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
1483	NoComplexEvents						*Remove description.*
→	1484	ComplexEventType					*Remove description.* Required if NoComplexEvents(1483) > 0.
→	2117 ~~tbd~~	ComplexOptPayoutPaySide	N		NEW		
→	2118 ~~tbd~~	ComplexOptPayoutReceiveSide	N		NEW		
→	2119 ~~tbd~~	ComplexOptPayoutUnderlier	N		NEW		
→	1485	ComplexOptPayoutAmount					
→	2120 ~~tbd~~	ComplexOptPayoutPercentage	N		NEW		
→	2121 ~~tbd~~	ComplexOptPayoutTime	N		NEW		

→	2122 ~~tbd~~	ComplexOptPayoutCurrency	N		NEW		
→	1486	ComplexEventPrice					
→	2123 ~~tbd~~	ComplexEventPricePercentage	N		NEW		
→	1487	ComplexEventPriceBoundaryMethod					
→	1488	ComplexEventPriceBoundaryPrecision					
→	1489	ComplexEventPriceTimeType					
→	1490	ComplexEventCondition			CHANGE		Conditionally required when there are more than one ComplexEvents occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition(1490) in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition(1490) which links it with the second event.
→	***<ComplexEventDates>***				CHANGE		<Remove text>
→	2124 ~~tbd~~	ComplexEventCurrencyOne	N		NEW		
→	2125 ~~tbd~~	ComplexEventCurrencyTwo	N		NEW		
→	2126 ~~tbd~~	ComplexEventQuoteBasis	N		NEW		
→	2127 ~~tbd~~	ComplexEventFixedFXRate	N		NEW		
→	2128 ~~tbd~~	ComplexEventDeterminationMethod	N		NEW		
→	2129 ~~tbd~~	ComplexEventCalculationAgent	N		NEW		
→	2130 ~~tbd~~	ComplexEventStrikePrice	N		NEW		
→	2131 ~~tbd~~	ComplexEventStrikeFactor	N		NEW		
→	2132 ~~tbd~~	ComplexEventStrikeNumberOfOptions	N		NEW		
→	***<ComplexEventRateSourceGrp>***		N		NEW		
→	***<ComplexEventRelativeDate>***		N		NEW		
→	***<ComplexEventPeriodGrp>***		N		NEW		
→	2133 ~~tbd~~	ComplexEventCreditEventsXIDRef	N		NEW		

→	2134 ~~tbd~~	ComplexEventCreditEvent NotifyingParty	N		NEW		
→	2135 ~~tbd~~	ComplexEventCreditEvent BusinessCenter	N		NEW		
→	2136 ~~tbd~~	ComplexEventCreditEvent StandardSources	N		NEW		
→	2137 ~~tbd~~	ComplexEventCreditEvent MinimumSources	N		NEW		
→	***<ComplexEventCreditEventSourceGrp>***		N		NEW		
→	***<ComplexEventCreditEventGrp>***		N		NEW		
→	2138 ~~tbd~~	ComplexEventXID	N		NEW		
→	2139 ~~tbd~~	ComplexEventXIDRef	N		NEW		
</CmplxEvnt>							

6.13 Component ComplexEventScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEventScheduleGrp
Component Abbreviated Name (for FIXML)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	ComplexEventScheduleGrp is a subcomponent of ComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4151~~[id]~~]

Component FIXML Abbreviation: <*Sched*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41031 ~~tbd~~		NoComplexEventSchedules	N		NEW		
→	41032 ~~tbd~~	ComplexEventScheduleStartDate	N		NEW		Required if NoComplexEventSchedules(41031~~tbd~~) > 0.
→	41033 ~~tbd~~	ComplexEventScheduleEndDate	N		NEW		

→	41034 ~~tbd~~	ComplexEventScheduleFrequencyPeriod	N		NEW		Conditionally required when ComplexEventScheduleFrequencyUnit(41035) is specified.
→	41035 ~~tbd~~	ComplexEventScheduleFrequencyUnit	N		NEW		Conditionally required when ComplexEventScheduleFrequencPeriod(41034) is specified.
→	41036 ~~tbd~~	ComplexEventScheduleRollConvention	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 schedule.
</Sched>							

6.14 Component DeliveryScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryScheduleGrp
Component Abbreviated Name (for FIXML)	DlvrySched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The DeliveryScheduleGrp is a repeating subcomponent of the Stream component used to detail step schedules associated with a delivery stream.
Component Elaboration	~~Note:~~ Holiday schedule is standard for the country and time zone, and need not be specified.
To be finalized by FPL Technical Office	
Repository Component ID	[4152~~[id]~~]

Component FIXML Abbreviation: <*DlvrySched*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41037 ~~tbd~~	NoDeliverySchedules		N		NEW		
→	41038 ~~tbd~~	DeliveryScheduleType	N		NEW		Required if NoDeliverySchedules(41037~~tbd~~) > 0.
→	41039 ~~tbd~~	DeliveryScheduleXID	N		NEW		
→	41040 ~~tbd~~	DeliveryScheduleNotional	N		NEW		
→	41041 ~~tbd~~	DeliveryScheduleNotionalUnitOfMeasure	N		NEW		

→	41042 ~~tbd~~	DeliveryScheduleNotionalCommodityFrequency	N		NEW		
→	41043 ~~tbd~~	DeliveryScheduleNegativeTolerance	N		NEW		
→	41044 ~~tbd~~	DeliverySchedulePositiveTolerance	N		NEW		
→	41045 ~~tbd~~	DeliveryScheduleToleranceUnitOfMeasure	N		NEW		
→	41046 ~~tbd~~	DeliveryScheduleToleranceType	N		NEW		Conditionally required when DeliveryScheduleNegativeTolerance(41043) or DeliverySchedulePositiveTolerance(41044) is specified.
→	41047 ~~tbd~~	DeliveryScheduleSettlCountry	N		NEW		
→	41048 ~~tbd~~	DeliveryScheduleSettlTimeZone	N		NEW		
→	41049 ~~tbd~~	DeliveryScheduleSettlFlowType	N		NEW		
→	41050 ~~tbd~~	DeliveryScheduleSettlHolidaysProcessingInstruction	N		NEW		
→	***<DeliveryScheduleSettlDayGrp>***		N		NEW		
			</DlvrySched>				

6.15 Component DeliveryScheduleSett~~le~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryScheduleSettlDayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The DeliveryScheduleSettlDayGrp is a repeating subcomponent of the DeliverySchedule~~SettlPeriod~~Grp component used to detail commodity delivery days.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4153~~[id]~~]

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

41051 ~~tbd~~	NoDeliveryScheduleSettlDays		N		NEW		
→	41052 ~~tbd~~	DeliveryScheduleSettlDay	N		NEW		Required if NoDeliveryScheduleSettlDays(41051~~tbd~~) > 0.
→	41053 ~~tbd~~	DeliveryScheduleSettlTotalHours	N		NEW		
→	***<DeliveryScheduleSettlTimeGrp>***		N		NEW		
</Day>							

6.16 Component DeliveryScheduleSettlTimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryScheduleSettlTimeGrp
Component Abbreviated Name (for FIXML)	T~~i~~me
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The DeliveryScheduleSettlTimeGrp is a repeating subcomponent of the DeliveryScheduleSettlDayGrp component used to detail commodity delivery time period.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4154~~[id]~~]

Component FIXML Abbreviation: <*Time*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41054 ~~tbd~~	NoDeliveryScheduleSettlTimes		N		NEW		
→	41055 ~~tbd~~	DeliveryScheduleSettltStart	N		NEW		Required if NoDeliveryScheduleSettlTimes (41054~~tbd~~) > 0.
→	41056 ~~tbd~~	DeliveryScheduleSettlEnd	N		NEW		Required if NoDeliveryScheduleSettlTimes (41054) > 0.
→	41057 ~~tbd~~	DeliveryScheduleSettlTimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</Time>							

6.17 Component DeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The DeliveryStream component is a subcomponent of the Stream used to detail the attributes of a physical delivery stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4155~~[id]~~]

Component FIXML Abbreviation: *<DlvryStrm>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41058 ~~tbd~~	DeliveryStreamType	N		NEW		
<DeliveryStreamCommoditySourceGrp>		N		NEW		
41059 ~~tbd~~	DeliveryStreamPipeline	N		NEW		
41060 ~~tbd~~	DeliveryStreamEntryPoint	N		NEW		
41061 ~~tbd~~	DeliveryStreamWithdrawalPoint	N		NEW		
41062 ~~tbd~~	DeliveryStreamDeliveryPoint	N		NEW		
41063 ~~tbd~~	DeliveryStreamDeliveryRestriction	N		NEW		
41064 ~~tbd~~	DeliveryStreamDeliveryContingency	N		NEW		
41065 ~~tbd~~	DeliveryStreamDeliveryContingentPartySide	N		NEW		
41066 ~~tbd~~	DeliveryStreamDeliverAtSourceIndicator	N		NEW		
41067 ~~tbd~~	DeliveryStreamRiskApportionment	N		NEW		
41218	DeliveryStreamRiskApportionmentSource	N		NEW		
<DeliveryStreamCycleGrp>		N		NEW		

41068 ~~tbd~~	DeliveryStreamTitleTransferLocation	N		NEW		
41069 ~~tbd~~	DeliveryStreamTitleTransferCondition	N		NEW		
41070 ~~tbd~~	DeliveryStreamImporterOfRecord	N		NEW		
41071 ~~tbd~~	DeliveryStreamNegativeTolerance	N		NEW		
41072 ~~tbd~~	DeliveryStreamPositiveTolerance	N		NEW		
41073 ~~tbd~~	DeliveryStreamToleranceUnitOfMeasure	N		NEW		
41074 ~~tbd~~	DeliveryStreamToleranceType	N		NEW		
41075 ~~tbd~~	DeliveryStreamToleranceOptionSide	N		NEW		
41076 ~~tbd~~	DeliveryStreamTotalPositiveTolerance	N		NEW		
41077 ~~tbd~~	DeliveryStreamTotalNegativeTolerance	N		NEW		
41078 ~~tbd~~	DeliveryStreamNotionalConversionFactor	N		NEW		
41079 ~~tbd~~	DeliveryStreamTransportEquipment	N		NEW		
41080 ~~tbd~~	DeliveryStreamElectingPartySide	N		NEW		
</DlvryStrm>						

6.18 Component DeliveryStreamCycleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryStreamCycleGrp
Component Abbreviated Name (for FIXML)	Cycle
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The DeliveryStreamCycleGrp is a repeating subcomponent of the DeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4156~~[id]~~]

Component FIXML Abbreviation: <*Cycle*>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41081 ~~tbd~~	NoDeliveryStreamCycles	N		NEW		
→	41082 ~~tbd~~ DeliveryStreamCycleDesc	N		NEW		Required if NoDeliveryStreamCycles(41081~~tbd~~) > 0.
→	41083 EncodedDeliveryStreamCycleDescLen	N		NEW		Must be set if EncodedDeliveryStreamCycle~~s~~Desc(41084) field is specified and must immediately precede it.
→	41084 EncodedDeliveryStreamCycleDesc	N		NEW		Encoded (non-ASCII characters) representation of the DeliveryStreamCycleDesc (41082~~1~~) field in the encoded format specified via the MessageEncoding(347) field.
</Cycle>						

6.19 Component DeliveryStreamCommoditySourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DeliveryStreamCommoditySourceGrp
Component Abbreviated Name (for FIXML)	CmdtySrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The DeliveryStreamCommoditySourceGrp is a repeating subcomponent of the DeliveryStream component used to detail the origins or sources of the commodity ~~sources~~.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4157~~[id]~~]

Component FIXML Abbreviation: <*CmdtySrc*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41085 ~~tbd~~	NoDeliveryStreamCommoditySources	N		NEW		

→	41086 ~~tbd~~	DeliveryStreamCommoditySource	N		NEW		Required if NoDeliveryStreamCommoditySources(41085~~tbd~~) > 0.
</CmdtySrc>							

6.20 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	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[1002]

Component FIXML Abbreviation: <*FinDetls*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
913	AgreementDesc	N				
914	AgreementID	N				
1961	AgreementVersion	N				
915	AgreementDate	N				
918	AgreementCurrency	N				
1962	MasterConfirmationDesc	N				
1963	MasterConfirmationDate	N				
1964	MasterConfirmationAnnexDesc	N				
1965	MasterConfirmationAnnexDate	N				
1966	BrokerConfirmationDesc	N				
~~1307 tbd~~	~~ContractualDefinitions~~	~~N~~		~~NEW~~		
~~1359 tbd~~	~~ContractualTermsSupplementType~~	~~N~~		~~NEW~~		
~~1360 tbd~~	~~ContractualTermsSupplementPublicationDate~~	~~N~~		~~NEW~~		
<FinancingContractualDefinitionGrp>		N				
<FinancingTermSupplementGrp>		N				
<FinancingContractualMatrixGrp>		N				

1967	CreditSupportAgreementDesc	N				
1968	CreditSupportAgreementDate	N				
1969	CreditSupportAgreementID	N				
1970	GoverningLaw	N				
1513 ~~tbd~~	DocumentationText	N		NEW		
1525	EncodedDocumentationTextLen	N		NEW		Must be set if EncodedDocumentationText(1527) field is specified and must immediately precede it.
1527	EncodedDocumentationText	N		NEW		Encoded (non-ASCII characters) representation of the Docume~~mnt~~ntationText(1513) field in the encoded format specified via the MessageEncoding(347) field.
788	TerminationType	N				
916	StartDate	N				
917	EndDate	N				
919	DeliveryType	N				
898	MarginRatio	N				
</FinDetls>						

6.21 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	__ 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	[1003]

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	AssetClass	N				
1939	AssetSubClass	N				
1940	AssetType	N				
<SecondaryAssetGrp>		N				
<AssetAttributeGrp>		N		NEW		
1941	SwapClass	N				
1575 ~~tbd~~	SwapSubClass	N		NEW		
1942	NthToDefault	N				
1943	MthToDefault	N				
1944	SettledEntityMatrixSource	N				
1945	SettledEntityMatrixPublicationDate	N				
1946	CouponType	N				
1947	TotalIssuedAmount	N				
1948	CouponFrequencyPeriod	N				
1949	CouponFrequencyUnit	N				
1950	CouponDayCount	N				
1951	ConvertibleBondEquityID	N				
1952	ConvertibleBondEquityIDSource	N				
1953	ContractPriceRefMonth	N				
1954	LienSeniority	N				
1955	LoanFacility	N				
1956	ReferenceEntityType	N				
1957	IndexSeries	N				

1958	IndexAnnexVersion	N				
1959	IndexAnnexDate	N				
1960	IndexAnnexSource	N				
1577 ~~tbd~~	Settl~~ement~~RateIndex	N		NEW		
1580 ~~tbd~~	Settl~~ement~~RateIndexLocation	N		NEW		
1581 ~~tbd~~	OptionExpirationDesc	N		NEW		
1678	Encoded OptionExpirationDescLen	N		NEW		Must be set if EncodedOptionExpirationDesc(1697) field is specified and must immediately precede it.
1697	Encoded OptionExpirationDesc	N		NEW		Encoded (non-ASCII characters) representation of the OptionExpirationDesc(1581) field in the encoded format specified via the MessageEncoding(347) field.
225	IssueDate	N				
228	Factor	N				
255	CreditRating	N				
543	InstrRegistry	N				
470	CountryOfIssue	N				
471	StateOrProvinceOfIssue	N				
472	LocaleOfIssue	N				
202	StrikePrice	N				
947	StrikeCurrency	N				
967	StrikeMultiplier	N				
968	StrikeValue	N				
1698 ~~tbd~~	StrikeUnitOfMeasure	N		NEW		
1866 ~~tbd~~	StrikeIndex	N		NEW		
2000 ~~tbd~~	StrikeIndexSpread	N		NEW		
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		Change		~~Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.~~ Conditionally required if OptPayoutTyp(1482) = 3 (Binary).
1196	PriceQuoteMethod	N				
1197	ValuationMethod	N				
2002 ~~tbd~~	ValuationSource	N		NEW		
2140 ~~tbd~~	ValuationReferenceModel	N		NEW		
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	CPProgram	N				
876	CPRegType	N				
<EvntGrp>		N				
873	DatedDate	N				
874	InterestAccrualDate	N				
<InstrumentParties>		N				
1687	ShortSaleRestriction	N				

<ComplexEvents>		N				
1787	RefTickTableID	N				
2141 ~~tbd~~	StrategyType	N		NEW		
2142 ~~tbd~~	CommonPricingIndicator	N		NEW		
2143 ~~tbd~~	Settl~~ement~~DisruptionProvision	N		NEW		
2144 ~~tbd~~	InstrumentRoundingDirection	N		NEW		
2145 ~~tbd~~	InstrumentRoundingPrecision	N		NEW		
<DateAdjustment>		N				
<PricingDateTime>		N		NEW		
~~***<AssetAttributeGrp>***~~		~~N~~		~~NEW~~		
<MarketDisruption>		N		NEW		
<OptionExercise>		N		NEW		
<StreamGrp>		N				
<ProvisionGrp>		N				
<AdditionalTermGrp>		N				
<ProtectionTermGrp>		N				
<CashSettlTermGrp>		N				
<PhysicalSettlTermGrp>		N				
</Instrmt>						

6.22 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]

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				
2146 ~~tbd~~	LegSettleOnOpenFlag	N		NEW		
2147 ~~tbd~~	LegInstrmtAssignmentMethod	N		NEW		
2148 ~~tbd~~	LegSecurityStatus	N		NEW		
248	LegCouponPaymentDate	N				
2149 ~~tbd~~	LegRestructuringType	N		NEW		
2150 ~~tbd~~	LegSeniority	N		NEW		
2151 ~~tbd~~	LegNotionalPercentageOutstanding	N		NEW		
2152 ~~tbd~~	LegOriginalNotionalPercentage Outstanding	N		NEW		
2153 ~~tbd~~	LegAttachmentPoint	N		NEW		
2154 ~~tbd~~	LegDetachmentPoint	N		NEW		
2155 ~~tbd~~	LegObligationType	N		NEW		
2067	LegAssetClass	N				
2068	LegAssetSubClass	N				
2069	LegAssetType	N				
<LegSecondaryAssetGrp>		N				
<LegAssetAttributeGrp>		N		NEW		
2070	LegSwapClass	N				
2156 ~~tbd~~	LegSwapSubClass	N		NEW		
2157 ~~tbd~~	LegNthToDefault	N		NEW		Conditionally required when LegMthToDefault((2158) is specified.
2158 ~~tbd~~	LegMthToDefault	N		NEW		
2159 ~~tbd~~	LegSettledEntityMatrixSource	N		NEW		
2160	LegSettledEntityMatrixPublicati	N		NEW		

~~tbd~~	onDate					
2161 ~~tbd~~	LegCouponType	N		NEW		
2162 ~~tbd~~	LegTotalIssuedAmount	N		NEW		
2163 ~~tbd~~	LegCouponFreqPeriod	N		NEW		Conditionally required when LegCouponFreqUnit(2164) is specified.
2164 ~~tbd~~	LegCouponFreqUnit	N		NEW		Conditionally required when LegCouponFreqPeriod(2163) is specified.
2165 ~~tbd~~	LegCouponDayCount	N		NEW		
2166 ~~tbd~~	LegConvertibleBondEquityID	N		NEW		
2167 ~~tbd~~	LegConvertibleBondEquityIDSource	N		NEW		Conditionally required when LegConvertibleBondEquityID(2166) is specified.
2168 ~~tbd~~	LegContractPriceRefMonth	N		NEW		
2169 ~~tbd~~	LegLienSeniority	N		NEW		
2170 ~~tbd~~	LegLoanFacility	N		NEW		
2171 ~~tbd~~	LegReferenceEntityType	N		NEW		
2172 ~~tbd~~	LegIndexSeries	N		NEW		
2173 ~~tbd~~	LegIndexAnnexVersion	N		NEW		
2174 ~~tbd~~	LegIndexAnnexDate	N		NEW		
2175 ~~tbd~~	LegIndexAnnexSource	N		NEW		
2176 ~~tbd~~	LegSettl~~ement~~RateIndex	N		NEW		
2177 ~~tbd~~	LegSettl~~ement~~RateIndexLocation	N		NEW		
2178 ~~tbd~~	LegOptionExpirationDesc	N		NEW		
2179	EncodedLegOptionExpirationDescLen	N		NEW		Must be set if EncodedLegOptionExpirationDesc(2180) field is specified and must immediately precede it.
2180	EncodedLegOptionExpirationDesc	N		NEW		Encoded (non-ASCII characters) representation of the LegOptionExpirationDesc(2178) field in the encoded format specified via the MessageEncoding(347) field.
249	LegIssueDate	N				

253	LegFactor	N				
257	LegCreditRating	N				
599	LegInstrRegistry	N				
596	LegCountryOfIssue	N				
597	LegStateOrProvinceOfIssue	N				
598	LegLocaleOfIssue	N				
612	LegStrikePrice	N				
942	LegStrikeCurrency	N				
2181 ~~tbd~~	LegStrikeMultiplier	N		NEW		
2182 ~~tbd~~	LegStrikeValue	N		NEW		
2183 ~~tbd~~	LegStrikeUnitOfMeasure	N		NEW		
2184 ~~tbd~~	LegStrikeIndex	N		NEW		
2185 ~~tbd~~	LegStrikeIndexSpread	N		NEW		
2186 ~~tbd~~	LegStrikePriceDeterminationMethod	N		NEW		
2187 ~~tbd~~	LegStrikePriceBoundaryMethod	N		NEW		
2188 ~~tbd~~	LegStrikePriceBoundaryPrecision	N		NEW		
2189 ~~tbd~~	LegUnderlyingPriceDeterminationMethod	N		NEW		
613	LegOptAttribute	N				
614	LegContractMultiplier	N				
1436	LegContractMultiplierUnit	N				
1440	LegFlowScheduleType	N				
2190 ~~tbd~~	LegMinPriceIncrement	N		NEW		
2191 ~~tbd~~	LegMinPriceIncrementAmount	N		NEW		
999	LegUnitOfMeasure	N				
1224	LegUnitOfMeasureQty	N				
1720	LegUnitOfMeasureCurrency	N				
1421	LegPriceUnitOfMeasure	N				
1422	LegPriceUnitOfMeasureQty	N				
1721	LegPriceUnitOfMeasureCurrency	N				
2192 ~~tbd~~	LegSettlMethod	N		NEW		
1001	LegTimeUnit	N				
1420	LegExerciseStyle	N				
2193 ~~tbd~~	LegOptPayoutType	N		NEW		
2194	LegOptPayoutAmount	N		NEW		Conditionally required if

~~tbd~~						LegOptPayoutTyp(2193) = 3 (Binary).
2195 ~~tbd~~	LegPriceQuoteMethod	N		NEW		
2196 ~~tbd~~	LegValuationMethod	N		NEW		
2197 ~~tbd~~	LegValuationSource	N		NEW		
2198 ~~tbd~~	LegValuationReferenceModel	N		NEW		
1528	LegPriceQuoteCurrency	N				
2199 ~~tbd~~	LegListMethod	N				
2200 ~~tbd~~	LegCapPrice	N				
2201 ~~tbd~~	LegFloorPrice	N				
2202 ~~tbd~~	LegFlexibleIndicator	N				
2203 ~~tbd~~	LegFlexProductEligibilityIndicator	N				
~~tbd~~	~~LegTimeUnit~~	~~N~~				
615	LegCouponRate	N				
616	LegSecurityExchange	N				
2205 ~~tbd~~	LegPositionLimit	N				
2206 ~~tbd~~	LegNTPositionLimit	N				
617	LegIssuer	N				
618	EncodedLegIssuerLen	N				
619	EncodedLegIssuer	N				
620	LegSecurityDesc	N				
621	EncodedLegSecurityDescLen	N				
622	EncodedLegSecurityDesc	N				
<LegSecurityXML>		N				
2207 ~~tbd~~	LegCPProgram	N				
2208 ~~tbd~~	LegCPRegType	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				
<LegInstrumentParties>		N		NEW		

2209 ~~tbd~~	LegShortSaleRestriction	N		NEW		
<LegComplexEvents>		N		NEW		
~~tbd~~	~~LegRefTickTableID~~	~~N~~		~~NEW~~		
2211 ~~tbd~~	LegStrategyType	N		NEW		
2212 ~~tbd~~	LegCommonPricingIndicator	N		NEW		
2213 ~~tbd~~	LegSettl~~ement~~DisruptionProvision	N		NEW		
2214 ~~tbd~~	LegInstrumentRoundingDirection	N		NEW		
2215 ~~tbd~~	LegInstrumentRoundingPrecision	N		NEW		
<LegDateAdjustment>		N				
<LegPricingDateTime>		N		NEW		
~~***<LegAssetAttributeGrp>***~~		~~N~~		~~NEW~~		
<LegMarketDisruption>		N		NEW		
<LegOptionExercise>		N		NEW		
<LegStreamGrp>		~~N~~				
<LegProvisionGrp>		~~N~~				
<LegAdditionalTermGrp>		N		NEW		
<LegProtectionTermGrp>		N		NEW		
<LegCashSettlTermGrp>		N		NEW		
<LegPhysicalSettlTermGrp>		N		NEW		
</Leg>						

6.23 Component LegAdditionalTermBondRefGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegAdditionalTermBondRefGrp
Component Abbreviated Name (for FIXML)	BondRef
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegAdditionalTermBondRefGrp is a repeating group subcomponent of the LegAdditionalTermGrp component used to identify an underlying reference bond for a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4186~~[id]~~]

Component FIXML Abbreviation: <*BondRef*>

Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41316 ~~tbd~~	NoLegAdditionalTermBondRefs		N		NEW		
→	41317 ~~tbd~~	LegAdditionalTermBondSecurityID	N		NEW		Required if NoLegAdditionalTermBondRefs(41316) > 0.
→	41318 ~~tbd~~	LegAdditionalTermBondSecurityIDSource	N		NEW		Conditionally required when LegAdditionalTermBond~~D~~SecurityID(41317) is specified.
→	41319 ~~tbd~~	LegAdditionalTermBondDesc	N		NEW		
→	41320 ~~tbd~~	EncodedLegAdditionalTermBondDescLen	N		NEW		Must be set if EncodedLegAdditionalTermBondDesc(41321) field is specified and must immediately precede it.
→	41321 ~~tbd~~	EncodedLegAdditionalTermBondDesc	N		NEW		Encoded (non-ASCII characters) representation of the LegAdditionalTermBondDesc(41319) field in the encoded format specified via the MessageEncoding(347) field.
→	41322 ~~tbd~~	LegAdditionalTermBondCurrency	N		NEW		
→	41323 ~~tbd~~	LegAdditionalTermBondIssuer	N		NEW		
→	41324 ~~tbd~~	EncodedLegAdditionalTermBondIssuerLen	N		NEW		Must be set if EncodedLegAdditionalTermBondIssuer(41325) field is specified and must immediately precede it.
→	41325 ~~tbd~~	EncodedLegAdditionalTermBondIssuer	N		NEW		Encoded (non-ASCII characters) representation of the LegAdditionalTermBondIssuer(41323) field in the encoded format specified via the MessageEncoding(347) field.
→	41326 ~~tbd~~	LegAdditionalTermBondSeniority	N		NEW		
→	41327 ~~tbd~~	LegAdditionalTermBondCouponType	N		NEW		
→	41328 ~~tbd~~	LegAdditionalTermBondCouponRate	N		NEW		
→	41329 ~~tbd~~	LegAdditionalTermBondMaturityDate	N		NEW		
→	41330 ~~tbd~~	LegAdditionalTermBondParValue	N		NEW		
→	41331 ~~tbd~~	LegAdditionalTermBondCurrentTotalIssuedAmount	N		NEW		

→	41332 ~~tbd~~	LegAdditionalTermBondCouponFrequencyPeriod	N		NEW		Conditionally required when LegAdditionalTermBondCouponFrequencyUnit(41333) is specified.
→	41333 ~~tbd~~	LegAdditionalTermBondCouponFrequencyUnit	N		NEW		Conditionally required when LegAdditionalTermBondCouponFrequencyPeriod(41332) is specified.
→	41334 ~~tbd~~	LegAdditionalTermBondDayCount	N		NEW		
		</Bond>					

6.24 Component LegAdditionalTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegAdditionalTermGrp
Component Abbreviated Name (for FIXML)	AddtnlTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegAdditionalTermGrp is a repeating subcomponent of the InstrumentLeg component used to report additional contract terms.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4187~~[id]~~]

Component FIXML Abbreviation: <*AddtnlTrm*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41335 ~~tbd~~		NoLegAdditionalTerms	N		NEW		
→	41336 ~~tbd~~	LegAdditionalTermConditionPrecedentBondIndicator	N		NEW		Required if NoLegAdditionalTerms(41335) > 0.
→	41337 ~~tbd~~	LegAdditionalTermDiscrepancyClauseIndicator	N		NEW		
→		***<LegAdditionalTermBondRefGrp>***	N		NEW		
		</AddtnlTrm>					

6.25 Component LegAssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegAssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttrb
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegAssetAttributeGrp is a repeating subcomponent of the InstrumentLeg component used to detail attributes of the instrument asset.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2242~~[id]~~]

Component FIXML Abbreviation: <*AssetAttrib*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2308 ~~tbd~~	NoLegAssetAttributes		N		NEW		
→	2309 ~~tbd~~	LegAssetAttributeType	N		NEW		Required if NoLegAssetAttributes(2308~~tbd~~) > 0.
→	2310 ~~tbd~~	LegAssetAttributeValue	N		NEW		
→	2311 ~~tbd~~	LegAssetAttributeLimit	N		NEW		
</*AssetAttrib*>							

6.26 Component LegCashSettlDealerGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegCashSettlDealerGrp
Component Abbreviated Name (for FIXML)	Dlr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegCashSettlDealerGrp is a repeating subcomponent of the LegCashSettlTermGrp component used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4189~~Stdr~~]

Component FIXML Abbreviation: <Dlr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41342 ~~tbd~~	NoLegCashSettlDealers		N		NEW	—	
→	41343 ~~tbd~~	LegCashSettlDealer	N		NEW	Dlr	Required if NoLegCashSettlDealers(41342~~tbd~~) > 0.
</Dlr>							

6.27 Component LegCashSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegCashSettlTermGrp
Component Abbreviated Name (for FIXML)	CashSettlTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegCashSettlTermGrp is a repeating component within the InstrumentLeg component used to report cash settlement terms.
Component Elaboration	Usage of LegCashSettlTermGrp must either include a known LegCashSettlAmount(41357) or provide the cash settlement term parameters needed to derive the cash settlement amount. LegCashSettlTermXID(41362) is provided for cross-referencing from an instance of the UnderlyingInstrument component through the UnderlyingSettlTermXIDRef(41315) field.
To be finalized by FPL Technical Office	
Repository Component ID	[4190~~[id]~~]

Component FIXML Abbreviation: <*CashSettlTrm*>								
Tag	*Field Name*		*Req'd*	*IC R*	*Action*	*Mappings and Usage Comments*	*Comments*
41344 ~~tbd~~	NoLegCashSettlTerms		N		NEW		
~~→~~	~~tbd~~	~~LegCashSettlTermXID~~	~~N~~		~~NEW~~		~~Required if NoLegCashSettlTerms(tbd) > 0.~~
→	41345 ~~tbd~~	LegCashSettlCurrency	N		NEW		Required if NoLegCashSettlTerms(41344) > 0.
~~→~~	~~tbd~~	~~LegCashSettlValuationDate~~	~~N~~		~~NEW~~		
→	41346	LegCashSettlValuationFirstBusinessDayOffset	N		NEW		
→	41347	LegCashSettlValuationSubsequentBusinessDaysOffset	N		NEW		
→	41348	LegCashSettlNumOfValuationDates	N		NEW		
→	41349 ~~tbd~~	LegCashSettlValuationTime	N		NEW		
→	41350 ~~tbd~~	LegCashSettlBusinessCenter	N		NEW		
→	41351 ~~tbd~~	LegCashSettlQuote~~ation~~Method	N		NEW		
→	41352	LegCashSettlQuote~~ation~~A	N		NEW		

	~~tbd~~	mount					
→	41353 ~~tbd~~	LegCashSettlQuote~~ation~~Currency	N		NEW		
→	41354 ~~tbd~~	LegCashSettlMinimumQuote~~ation~~Amount	N		NEW		
→	41355 ~~tbd~~	LegCashSettlMinimumQuote~~ation~~Currency	N		NEW		
→	*<LegCashSettlDealerGrp>*		N		NEW		
→	41356 ~~tbd~~	LegCashSettlBusinessDays	N		NEW		
→	41357 ~~tbd~~	LegCashSettlAmount	N		NEW		
→	41358 ~~tbd~~	LegCashSettlRecoveryFactor	N		NEW		
→	41359 ~~tbd~~	LegCashSettlFixedTermIndicator	N		NEW		
→	41360 ~~tbd~~	LegCashSettlAccruedInterestIndicator	N		NEW		
→	41361 ~~tbd~~	LegCashSettlValuationMethod	N		NEW		
→	41362	LegCashSettlTermXID	N		NEW		
</CashSettlTrm>							

6.28 Component LegComplexEventAveragingObservationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventAveragingObservationGrp
Component Abbreviated Name (for FIXML)	AvgngObsvtn
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegComplexEventAveragingObservationGrp is an optional subcomponent of LegComplexEventPeriodGrp for specifying the weight of each of the dated observations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4191~~[id]~~]

Component FIXML Abbreviation: <*Obs*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41363 ~~tbd~~	NoLegComplexEventAveragingObservations	N		NEW		

→	41364 ~~tbd~~	LegComplexEventAveragingObservationNumber	N		NEW		Required if NoLegComplexEventAveragingObservations(41363~~tbd~~) > 0.
→	41365 ~~tbd~~	LegComplexEventAveragingWeight	N		NEW		
</Obs>							

6.29 Component LegComplexEventCreditEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventCreditEventGrp
Component Abbreviated Name (for FIXML)	CdtEvnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegComplexEventCreditEventGrp is a repeating component within the LegComplexEventGrp component used to report applicable ~~Barrier and Knock~~ option credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4192~~[id]~~]

Component FIXML Abbreviation: <CdtEvnt>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41366 ~~tbd~~		NoLegComplexEventCreditEvents	N		NEW		
→	41367 ~~tbd~~	LegComplexEventCreditEventType	N		NEW		Required if NoLegComplexEventCreditEvents(41366~~tbd~~) > 0.
→	41368 ~~tbd~~	LegComplexEventCreditEventValue	N		NEW		
→	41369 ~~tbd~~	LegComplexEventCreditEventCurrency	N		NEW		
→	41370 ~~tbd~~	LegComplexEventCreditEventPeriod	N		NEW		Conditionally required when LegComplexEventCreditEventUnit(41371) is specified.
→	41371 ~~tbd~~	LegComplexEventCreditEventUnit	N		NEW		Conditionally required when LegComplexEventCreditEventPeriod(41370) is specified.
→	41372	LegComplexEventCreditEventDay	N		NE		

	~~tbd~~	Type			W		
→	41373 ~~tbd~~	LegComplexEventCreditEventRateSource	N		NEW		
→	***<LegComplexEventCreditEventQualifierGrp>***		N		NEW		
</CdtEvnt >							

6.30 Component LegComplexEventCreditEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventCreditEventQualifierGrp
Component Abbreviated Name (for FIXML)	Qual
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegComplexEventCreditEventQualifierGrp is a repeating component within the LegComplexEventCreditEventGrp component used to specify qualifying attributes to an event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4193~~[id]~~]

Component FIXML Abbreviation: <*Qual*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41374 ~~tbd~~	NoLegComplexEventCreditEventQualifiers		N		NEW		
→	41375 ~~tbd~~	LegComplexEventCreditEventQualifier	N		NEW		Required if NoLegComplexEventCreditEventQualifiers(41374~~tbd~~) > 0.
</*Qual*>							

6.31 Component LegComplexEventPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventPeriodDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	
Action	
Component Synopsis	LegComplexEventPeriodDateGrp is a subcomponent of LegComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4194~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41376 ~~tbd~~	NoLegComplexEventPeriodDateTimes		N		NEW		
→	41377 ~~tbd~~	LegComplexEventPeriodDate	N		NEW		Required if NoLegComplexEventPeriodDateTimes(41376~~tbd~~) > 0.
→	41378 ~~tbd~~	LegComplexEventPeriodTime	N		NEW		
</Dt>							

6.32 Component LegComplexEventPeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	LegComplexEventPeriodGrp is a subcomponent of LegComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4195~~[id]~~]

Component FIXML Abbreviation: <*Period*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41379 ~~tbd~~	NoLegComplexEventPeriods		N		NEW		
→	41380 ~~tbd~~	LegComplexEventPeriodType	N		NEW		Required if NoLegComplexEventPeriods(41379~~tbd~~) > 0.
→	41381 ~~tbd~~	LegComplexEventBusinessCenter	N		NEW		
→	***<LegComplexEventScheduleGrp>***		N		NEW		
→	***<LegComplexEventPeriodDateGrp>***		N		NEW		
→	***<LegComplexEventAveragingObservationGrp>***		N		NEW		
</*Period*>							

6.33 Component LegComplexEventRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegComplexEventRateSourceGrp is a subcomponent of LegComplexEvents for specifying primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4196~~[id]~~]

Component FIXML Abbreviation: <RtSrc>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41382 ~~tbd~~	NoLegComplexEventRateSources		N		NEW		
→	41383 ~~tbd~~	LegComplexEventRateSource	N		NEW		Required if NoLegComplexEventRateSources(41382~~tbd~~) > 0.
→	41384 ~~tbd~~	LegComplexEventRateSourceType	N		NEW		Required if NoLegComplexEventRateSources(41382) > 0.
→	41385 ~~tbd~~	LegComplexEventReferencePage	N		NEW		Conditionally required when LegComplexEventRateSource(41383) = 99(Other.
→	41386 ~~tbd~~	LegComplexEvenReferencetPageHeading	N		NEW		
</RtSrc>							

6.34 Component LegComplexEventDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegComplexEventDateBusinessCenterGrp is a repeating subcomponent of the LegComplexEventRelativeDate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4197~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41387 ~~tbd~~	NoLegComplexEventDateBusinessCenters		N		NEW	—	
→	41388 ~~tbd~~	LegComplexEventDateBusinessCenter	N		NEW	Ctr	Required if NoLegComplexEventDateBusinessCenters(41387~~tbd~~) > 0.
</BizCtr>							

6.35 Component LegComplexEventRelativeDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventRelativeDate
Component Abbreviated Name (for FIXML)	ReltvDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegComplexEventRelativeDate is a subcomponent of LegComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4198~~[id]~~]

Component FIXML Abbreviation: <*RelDt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41389 ~~tbd~~	LegComplexEventDateUnadjusted	N		NEW		
41390 ~~tbd~~	LegComplexEventDateRelativeTo	N		NEW		
41391 ~~tbd~~	LegComplexEventDateOffsetPeriod	N		NEW		Conditionally required when LegComplexEventDateOffsetUnit(41392) is specified.
41392 ~~tbd~~	LegComplexEventDateOffsetUnit	N		NEW		Conditionally required when LegComplexEventDateOffsetPeriod(41391) is specified.
41393 ~~tbd~~	LegComplexEventDateOffsetDayType	N		NEW		
41394 ~~tbd~~	LegComplexEventDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to complex event dates.

<LegComplexEventDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to complex event dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~ to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
41395 ~~tbd~~	LegComplexEventDateAdjusted	N		NEW		
41396 ~~tbd~~	LegComplexEventFixingTime	N		NEW		
41397 ~~tbd~~	LegComplexEventFixingTimeBusinessCenter	N		NEW		
</RelDt>						

6.36 Component LegComplexEventCreditEventSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventCreditEventSourceGrp
Component Abbreviated Name (for FIXML)	EvntSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegComplexEventCreditEventSourceGrp is a repeating subcomponent of the LegComplexEvents component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4199~~Stdr~~]

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

41398 ~~tbd~~	NoLegComplexEventCreditEventSources		N		NEW	—	
→	41399 ~~tbd~~	LegComplexEventCreditEventSource	N		NEW	Src	Required if NoLegComplexEventCreditEventSources(41398~~tbd~~) > 0.
</EvntSrc>							

6.37 Component LegComplexEvents

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEvents
Component Abbreviated Name (for FIXML)	CmplxEvnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	~~Underlying~~LegComplexEvents is a repeating subcomponent of the ~~UnderlyingInstrument~~ InstrumentLeg 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	[2236~~[id]~~]

Component FIXML Abbreviation: <CmplxEvnt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2218 ~~tbe~~	NoLegComplexEvents		N		NEW		
→	2219 ~~tbd~~	LegComplexEventType	N		NEW		Required if NoLegComplexEvents(2218~~41400~~~~tbd~~) > 0.
→	2220- ~~tbd~~	LegComplexOptPayoutPaySide	N		NEW		
→	2221 ~~tbd~~	LegComplexOptPayoutReceiveSide	N		NEW		
→	2222 ~~tbd~~	LegComplexOptPayoutUnderlier	N		NEW		
→	2223 ~~tbd~~	LegComplexOptPayoutAmount	N		NEW		
→	2224 ~~tbd~~	LegComplexOptPayoutPercentage	N		NEW		
→	2225 ~~tbd~~	LegComplexOptPayoutTime	N		NEW		

→	2226 ~~tbd~~	LegComplexOptPayoutCurrency	N		NEW		
→	2227 ~~tbd~~	LegComplexEventPrice	N		NEW		
→	2228 ~~tbd~~	LegComplexEventPricePercentage	N		NEW		
→	2229 ~~tbd~~	LegComplexEventPriceBoundaryMethod	N		NEW		
→	2230 ~~tbd~~	LegComplexEventPriceBoundaryPrecision	N		NEW		
→	2231 ~~tbd~~	LegComplexEventPriceTimeType	N		NEW		
→	2232 ~~tbd~~	LegComplexEventCondition	N		NEW		Conditionally required when there are more than one LegComplexEvents occurrences. A chain of LegComplexEvents must be linked together through use of the LegComplexEventCondition(2232) in which the relationship between any two events is described. For any two LegComplexEvents the first occurrence will specify the LegComplexEventCondition(2232) which links it with the second event.
→	***<LegComplexEventDates>***		N		NEW		
→	2233 ~~tbd~~	LegComplexEventCurrencyOne	N		NEW		
→	2234 ~~tbd~~	LegComplexEventCurrencyTwo	N		NEW		
→	2235 ~~tbd~~	LegComplexEventQuoteBasis	N		NEW		
→	2236 ~~tbd~~	LegComplexEventFixedFXRate	N		NEW		
→	2237 ~~tbd~~	LegComplexEventDeterminationMethod	N		NEW		
→	2238 ~~tbd~~	LegComplexEventCalculationAgent	N		NEW		
→	2239 ~~tbd~~	LegComplexEventStrikePrice	N		NEW		
→	2240 ~~tbd~~	LegComplexEventStrikeFactor	N		NEW		
→	2241 ~~tbd~~	LegComplexEventStrikeNumberOfOptions	N		NEW		
→	***<LegComplexEventRateSourceGrp>***		N		NEW		
→	***<LegComplexEventRelativeDate>***		N		NEW		
→	***<LegComplexEventPeriodGrp>***		N		NEW		

→	2242 ~~tbd~~	LegComplexEventCreditEventsXIDRef	N		NEW		
→	2243 ~~tbd~~	LegComplexEventCreditEventNotifyingParty	N		NEW		
→	2244 ~~tbd~~	LegComplexEventCreditEventBusinessCenter	N		NEW		
→	2245 ~~tbd~~	LegComplexEventCreditEventStandardSources	N		NEW		
→	2246 ~~tbd~~	LegComplexEventCreditEventMinimumSources	N		NEW		
	<LegComplexEventCreditEventSourceGrp>						
~~→~~	~~tbd~~	~~LegComplexEventCreditEventSources~~	~~N~~		~~NEW~~		
→	***<LegComplexEventCreditEventGrp>***		N		NEW		
→	2248 ~~tbd~~	LegComplexEventXID	N		NEW		
→	2249 ~~tbd~~	LegComplexEventXIDRef	N		NEW		
</CmplxEvnt>							

6.38 Component LegComplexEventDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventDates
Component Abbreviated Name (for FIXML)	EvntDts
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegComplexEventDates and subcomponent LegComplexEventTimes components ~~is a repeating subcomponent of the LegComplexEvents component~~are used to constrain a complex event to a specific date range, and optional time range. If specified the event is only effective on or within the specified dates and times.~~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	[2237~~[id]~~]

Component FIXML Abbreviation: <*EvntDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2250 ~~tbd~~	NoLegComplexEventDates	N		NEW		

→	2251 ~~tbd~~	LegComplexEventStartDate	N		NEW		Required if NoLegComplexEventDates(2250~~tbd~~) > 0.
→	2252 ~~tbd~~	LegComplexEventEndDate	N		NEW		Required if NoLegComplexEventDates(2250) > 0.
→	***<LegComplexEventTimes~~Grp~~>***		N		NEW		
		</EvntDts>					

6.39 Component LegComplexEventTimes

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventTimes
Component Abbreviated Name (for FIXML)	EvntTms
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegComplexEventTimes is a repeating subcomponent of the LegComplexEventDates component. It is used to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. ~~.~~It is always provided withint the context of start and end dates. The time range is assumed to be in effective for the entirety of the date or date range specified.~~specify the time ranges when a complex event is in effect~~.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2238~~[id]~~]

Component FIXML Abbreviation: *<EvntTms>*							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2253 ~~tbd~~		NoLegComplexEventTimes	N		NEW		
→	2204 ~~tbd~~	LegComplexEventStartTime	N		NEW		Required if NoLegComplexEventTimes(2253~~tbd~~) > 0.
→	2247 ~~tbd~~	LegComplexEventEndTime	N		NEW		Required if NoLegComplexEventTimes(2253) > 0.
		</EvntTms>					

6.40 Component LegComplexEventScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegComplexEventScheduleGrp
Component Abbreviated Name (for FIXML)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	LegComplexEventScheduleGrp is a subcomponent of LegComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4200~~[id]~~]

Component FIXML Abbreviation: <*Sched*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41400 ~~tbd~~	NoLegComplexEventSchedules		N		NEW		
→	41401 ~~tbd~~	LegComplexEventScheduleStartDate	N		NEW		Required if NoLegComplexEventSchedules (41400~~tbd~~) > 0.
→	41402 ~~tbd~~	LegComplexEventScheduleEndDate	N		NEW		
→	41403 ~~tbd~~	LegComplexEventScheduleFrequencyPeriod	N		NEW		Conditionally required when LegComplexEventScheduleFrequencyUnit(41404) is specified.
→	41404 ~~tbd~~	LegComplexEventScheduleFrequencyUnit	N		NEW		Conditionally required when LegComplexEventScheduleFrequencyPeriod(41403) is specified.
→	41405 ~~tbd~~	LegComplexEventScheduleRollConvention	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 schedule.
</*Sched*>							

6.41 Component LegDeliveryScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryScheduleGrp
Component Abbreviated Name (for FIXML)	DlvrySched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryScheduleGrp is a repeating subcomponent of the LegStream component used to detail step schedules associated with a delivery stream.
Component Elaboration	~~Note:~~ Holiday schedule is standard for the country and time zone, and need not be specified.
To be finalized by FPL Technical Office	
Repository Component ID	[4203~~[id]~~]

Component FIXML Abbreviation: <DlvrySched>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41408 ~~tbd~~		NoLegDeliverySchedules	N		NEW		
→	41409 ~~tbd~~	LegDeliveryScheduleType	N		NEW		Required if NoLegDeliverySchedules(41408~~tbd~~) > 0.
→	41410 ~~tbd~~	LegDeliveryScheduleXID	N		NEW		
	41411 ~~tbd~~	LegDeliveryScheduleNotional	N		NEW		
→	41412 ~~tbd~~	LegDeliveryScheduleNotionalUnitOfMeasure	N		NEW		
→	41413 ~~tbd~~	LegDeliveryScheduleNotionalCommodityFrequency	N		NEW		
→	41414 ~~tbd~~	LegDeliveryScheduleNegativeTolerance	N		NEW		
→	41415 ~~tbd~~	LegDeliverySchedulePositiveTolerance	N		NEW		
→	41416 ~~tbd~~	LegDeliveryScheduleToleranceUnitOfMeasure	N		NEW		
→	41417 ~~tbd~~	LegDeliveryScheduleToleranceType	N		NEW		Conditionally required when LegDeliveryScheduleNegativeTolerance(41414) or LegDeliverySchedulePositiveTolerance(41415) is specified.
→	41418 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~Country	N		NEW		

→	41419 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~TimeZone	N		NEW		
→	41420 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~FlowType	N		NEW		
→	41421 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~HolidaysProcessingInstruction	N		NEW		
→	***<LegDeliveryScheduleSettl~~ement~~DayGrp>***		N		NEW		
</DlvrySched>							

6.42 Component LegDeliveryScheduleSettl~~ement~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryScheduleSettl~~ement~~DayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryScheduleSettl~~ement~~DayGrp is a repeating subcomponent of the LegDeliverySchedule~~SettlementPeriod~~Grp component used to detail commodity delivery days.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4204~~[id]~~]

Component FIXML Abbreviation: <*Day*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41422 ~~tbd~~	NoLegDeliveryScheduleSettl~~ement~~Days		N		NEW		
→	***41423*** ***~~tbd~~***	LegDeliveryScheduleSettl~~ement~~Day	N		NEW		Required if NoLegDeliveryScheduleSettle~~ment~~Days(41422~~tbd~~) > 0.
→	***41424*** ***~~tbd~~***	LegDeliveryScheduleSettl~~ement~~TotalHours	N		NEW		
→	***<LegDeliveryScheduleSettl~~ement~~TimeGrp>***		N		NEW		
</Day>							

6.43 Component LegDeliveryScheduleSettl~~ement~~TimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryScheduleSettl~~ement~~TimeGrp
Component Abbreviated Name (for FIXML)	T~~i~~me
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryScheduleSettl~~ement~~TimeGrp is a repeating subcomponent of the LegDeliveryScheduleSettl~~ement~~DayGrp component used to detail commodity delivery time periods.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4205~~[id]~~]

Component FIXML Abbreviation: <Time>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41425 ~~tbd~~	NoLegDeliveryScheduleSettl~~ement~~Times		N		NEW		
→	41426 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~Start	N		NEW		Required if NoLegDeliveryScheduleSettle~~ment~~Times(41425~~tbd~~) > 0.
→	41427 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~End	N		NEW		Required if NoLegDeliveryScheduleSettlTimes(41425) > 0.
→	41428 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~TimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</Time>							

6.44 Component LegDeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryStream component is a subcomponent of the LegStream used to detail the attributes of a physical delivery stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4206~~[id]~~]

Component FIXML Abbreviation: <*DlvryStrm*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41429 ~~tbd~~	LegDeliveryStreamType	N		NEW		
<LegDeliveryStreamCommoditySourceGrp>		N		NEW		
41430 ~~tbd~~	LegDeliveryStreamPipeline	N		NEW		
41431 ~~tbd~~	LegDeliveryStreamEntryPoint	N		NEW		
41432 ~~tbd~~	LegDeliveryStreamWithdrawalPoint	N		NEW		
41433 ~~tbd~~	LegDeliveryStreamDeliveryPoint	N		NEW		
41434 ~~tbd~~	LegDeliveryStreamDeliveryRestriction	N		NEW		
41435 ~~tbd~~	LegDeliveryStreamDeliveryContingency	N		NEW		
41436 ~~tbd~~	LegDeliveryStreamDeliveryContingentPartySide	N		NEW		
41437 ~~tbd~~	LegDeliveryStreamDeliverAtSourceIndicator	N		NEW		
41438 ~~tbd~~	LegDeliveryStreamRiskApportionment	N		NEW		
41219	LegDeliveryStreamRiskApportionmentSource	N		NEW		
<LegDeliveryStreamCycleGrp>		N		NEW		

41439 ~~tbd~~	LegDeliveryStreamTitleTransferLocation	N		NEW		
41440 ~~tbd~~	LegDeliveryStreamTitleTransferCondition	N		NEW		
41441 ~~tbd~~	LegDeliveryStreamImporterOfRecord	N		NEW		
41442 ~~tbd~~	LegDeliveryStreamNegativeTolerance	N		NEW		
41443 ~~tbd~~	LegDeliveryStreamPositiveTolerance	N		NEW		
41444 ~~tbd~~	LegDeliveryStreamToleranceUnitOfMeasure	N		NEW		
41445 ~~tbd~~	LegDeliveryStreamToleranceType	N		NEW		
41446 ~~tbd~~	LegDeliveryStreamToleranceOptionSide	N		NEW		
41447 ~~tbd~~	LegDeliveryStreamTotalPositiveTolerance	N		NEW		
41448 ~~tbd~~	LegDeliveryStreamTotalNegativeTolerance	N		NEW		
41449 ~~tbd~~	LegDeliveryStreamNotionalConversionFactor	N		NEW		
41450 ~~tbd~~	LegDeliveryStreamTransportEquipment	N		NEW		
41451 ~~tbd~~	LegDeliveryStreamElectingPartySide	N		NEW		
</DlvryStrm>						

6.45 Component LegStreamAssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamAssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttrb
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamAssetAttributeGrp is a repeating subcomponent of the LegStreamCommodity component used to detail commodity attributes, quality standards and reject limits.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4207~~[id]~~]

Component FIXML Abbreviation: <*AssetAttrib*>

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Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41452 ~~tbd~~		NoLegStreamAssetAttributes	N		NEW		
→	41453 ~~tbd~~	LegStreamAssetAttributeType	N		NEW		Required if NoLegStreamAssetAttributes(41452~~tbd~~) > 0.
→	41454 ~~tbd~~	LegStreamAssetAttributeValue	N		NEW		
→	41455 ~~tbd~~	LegStreamAssetAttributeLimit	N		NEW		
</AssetAttrib>							

6.46 Component LegDeliveryStreamCycleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryStreamCycleGrp
Component Abbreviated Name (for FIXML)	Cycle
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryStreamCycleGrp is a repeating subcomponent of the LegDeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4208~~[id]~~]

Component FIXML Abbreviation: <*Cycle*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41456 ~~tbd~~		NoLegDeliveryStreamCycles	N		NEW		
→	41457 ~~tbd~~	LegDeliveryStreamCycleDesc	N		NEW		Required if NoLegDeliveryStreamCycles(41456~~7~~~~tbd~~) > 0.
→	41458	EncodedLegDeliveryStreamCycleDescLen	N		NEW		Must be set if EncodedLegDeliveryStreamCycleDesc(41459) field is specified and must immediately precede it.
→	41459	EncodedLegDeliveryStream	N		NEW		Encoded (non-ASCII

		CycleDesc					characters) representation of the LegDeliveryStreamCycleDesc(41457) field in the encoded format specified via the MessageEncoding(347) field.
</Cycle>							

6.47 Component LegDeliveryStreamCommoditySourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDeliveryStreamCommoditySourceGrp
Component Abbreviated Name (for FIXML)	CmdtySrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegDeliveryStreamCommoditySourceGrp is a repeating subcomponent of the LegDeliveryStream component used to detail the origins or sources of the commodity ~~sources~~.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4209~~[id]~~]

Component FIXML Abbreviation: <CmdtySrc>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41460 ~~tbd~~	NoLegDeliveryStreamCommoditySources		N		NEW		
→	41461 ~~tbd~~	LegDeliveryStreamCommoditySource	N		NEW		Required if NoLegDeliveryStreamCommoditySources(41460~~tbd~~) > 0.
</CmdtySrc>							

6.48 Component LegInstrumentParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegInstrumentParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The use of this component block is restricted to instrument definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the LegInstrumentParty block.~~Repeating group below should contain unique combinations of LegInstrumentPartyID, LegInstrumentPartyIDSource, and LegInstrumentPartyRole~~
Component Elaboration	~~The use of this component block is restricted to instrument definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the LegInstrumentParty block.~~
To be finalized by FPL Technical Office	
Repository Component ID	[2239~~[id]~~]

Component FIXML Abbreviation: <*Pty*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2254 ~~tbd~~	NoLegInstrumentParties		N		NEW		Repeating group below should contain unique combinations of LegInstrumentPartyID(2255), LegInstrumentPartyIDSource(2256) and LegInstrumentPartyRole(2257).
→	2255 ~~tbd~~	LegInstrumentPartyID	N		NEW		Used to identify the source of PartyID. Required if LegInstrumentPartyIDSource(2256) is specified. Required if NoLegInstrumentParties(2254~~tbd~~) > 0.
→	2256 ~~tbd~~	LegInstrumentPartyIDSource	N		NEW		Used to identify class source of LegInstrumentPartyID(2255) value (e.g. BIC). Required if LegInstrumentPartyID(2255) is specified. Required if NoLegInstrumentParties(2254) > 0.

→	2257 ~~tbd~~	LegInstrumentPartyRole	N		NEW		Identifies the type of LegInstrumentPartyID(2255) (e.g. Executing Broker). Required if NoLegInstrumentParties(2254) > 0.
→	*<LegInstrumentPtysSubGrp>*		N		NEW		Repeating group of party sub-identifiers.
</Pty>							

6.49 Component LegInstrumentPtysSubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegInstrumentPtysSubGrp
Component Abbreviated Name (for FIXML)	Sub
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	~~Repeating group of LegInstrumentParty sub-identifiers.~~
Component Elaboration	~~The use of this component block is restricted to InstrumentLeg definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the LegInstrumentParty block.~~
To be finalized by FPL Technical Office	
Repository Component ID	[2240~~[id]~~]

Component FIXML Abbreviation: <*Sub*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2258 ~~tbd~~	NoLegInstrumentPartySubIDs		N		NEW		
→	2259 ~~tbd~~	LegInstrumentPartySubID	N		NEW		Required if NoLegInstrumentPartySubIDs(2258) > 0.
→	2260 ~~tbd~~	LegInstrumentPartySubIDType	N		NEW		
</Sub>							

6.50 Component LegMarketDisruption

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegMarketDisruption
Component Abbreviated Name (for FIXML)	MktDsrptn
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegMarketDisruption component is a subcomponent of the InstrumentLeg used to specify the market disruption provisions of the swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4210~~[id]~~]

Component FIXML Abbreviation: <MktDsrptn>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41462 ~~tbd~~	LegMarketDisruptionProvision	N		NEW		
<LegMarketDisruptionEventGrp>		N		NEW		
41463 ~~tbd~~	LegMarketDisruptionFallbackProvision	N		NEW		
<LegMarketDisruptionFallbackGrp>		N		NEW		
<LegMarketDisruptionFallbackReferencePriceGrp>		N		NEW		
41464 ~~tbd~~	LegMarketDisruptionMaximumDays	N		NEW		
41465 ~~tbd~~	LegMarketDisruptionMaterialityPercentage	N		NEW		If specified, the disruption event should be specified in LegMarketDisruptionEventGrp.
41466 ~~tbd~~	LegMarketDisruptionMinimumFuturesContracts	N		NEW		Applicable only when LegMarketDisruptionEvent(41468)='DeMinimisTrading'.
</MktDsrptn>						

6.51 Component LegMarketDisruptionEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegMarketDisruptionEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegMarketDisruptionEventGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the market disruption events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4211~~[id]~~]

Component FIXML Abbreviation: <*Evnt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41467 ~~tbd~~	NoLegMarketDisruptionEvents		N		NEW		
→	41468 ~~tbd~~	LegMarketDisruptionEvent	N		NEW		Required if NoLegMarketDisruptionEvents (41467~~tbd~~) > 0.
</*Evnt*>							

6.52 Component LegMarketDisruptionFallbackGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegMarketDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	Fallbck
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegMarketDisruptionFallbackGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the market disruption fallback provisions.
Component Elaboration	

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To be finalized by FPL Technical Office	
Repository Component ID	[4212~~[id]~~]

Component FIXML Abbreviation: <Fllbck>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41469 ~~tbd~~	NoLegMarketDisruptionFallbacks		N		NEW		
→	41470 ~~tbd~~	LegMarketDisruptionFallbackType	N		NEW		Required if NoLegMarketDisruptionFallbacks(41469~~tbd~~) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
</Fllbck>							

6.53 Component LegMarketDisruptionFallbackReferencePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegMarketDisruptionFallbackReferencePriceGrp
Component Abbreviated Name (for FIXML)	FallbckRefPx
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegMarketDisruptionFallbackReferencePriceGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the fallback reference price and underlying security provisions~~market disruption events~~.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4213~~[id]~~]

Component FIXML Abbreviation: <FllbckRefPx>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41471 ~~tbd~~	NoLegMarketDisruptionFallbackReferencePrices	N		NEW		

→	41472 ~~tbd~~	LegMarketDisruptionFallbackUnderi~~l~~yerType	N		NEW		Required if NoLegMarketDisruptionFallbackReferencePrices(41471~~tbd~~) > 0.
→	41473 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityID	N		NEW		Conditionally required when LegMarketDisruptionFallbackUnderlierSecurityIDSource(41474) is specified.
→	41474 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityIDSource	N		NEW		Conditionally required when LegMarketDisruptionFallbackUnderlierSecurityID(41473) is specified.
→	41475 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc	N		NEW		
→	41476	EncodedLegMarketDisruptionFallbackUnderlierSecurityDescLen	N		NEW		Must be set if EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc(41477) field is specified and must immediately precede it.
→	41477	EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc	N		NEW		Encoded (non-ASCII characters) representation of the LegMarketDisruptionFallbackUnderlierSecurityDesc(41475) field in the encoded format specified via the MessageEncoding(347) field.
→	41478 ~~tbd~~	LegMarketDisruptionFallbackOpenUnits	N		NEW		
→	41479 ~~tbd~~	LegMarketDisruptionFallbackBasketCurrency	N		NEW		
→	41480 ~~tbd~~	LegMarketDisruptionFallbackBasketDivisor	N		NEW		
</FllbckRefPx>							

6.54 Component LegOptionExercise

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExercise
Component Abbreviated Name (for FIXML)	OptExr
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegOptionExercise component is a subcomponent of the InstrumentLeg component used to specify option exercise provisions.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4214~~[id]~~]

Component FIXML Abbreviation: <OptExr>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41481 ~~tbd~~	LegExerciseDesc~~ription~~	N		NEW		
41482	EncodedLegExerciseDescLen	N		NEW		Must be set if EncodedLegExerciseDesc (41483) field is specified and must immediately precede it.
41483	EncodedLegExerciseDesc	N		NEW		Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding(347) field.
41484 ~~tbd~~	LegAutomaticExerciseIndicator	N		NEW		
41485 ~~tbd~~	LegAutomaticExerciseThreshold Rate	N		NEW		
41486 ~~tbd~~	LegExerciseConfirmationMethod	N		NEW		
41487	LegManualNoticeBusinessCenter	N		NEW		
41488	LegFallbackExerciseIndicator	N		NEW		
41489	LegLimitRightToConfirmIndicator	N		NEW		
41490	LegExerciseSplitTicketIndicator	N		NEW		
<LegOptionExerciseDates>		N		NEW		
<LegOptionExerciseExpiration>		N		NEW		
</OptExr>						

6.55 Component LegOptionExerciseBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegOptionExerciseBusinessCenterGrp is a repeating subcomponent of the LegOptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4215~~Stdr~~]

Component FIXML Abbreviation: <*BizCtr*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41491 ~~tbd~~	NoLegOptionExerciseBusinessCenters		N		NEW	—	
→	41492 ~~tbd~~	LegOptionExerciseBusinessCenter	N		NEW	Ctr	Required if NoLegOptionExerciseBusinessCenters(41491~~tbd~~) > 0.
</*BizCtr*>							

6.56 Component LegOptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseDates
Component Abbreviated Name (for FIXML)	Dts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegOptionExerciseDates component is a subcomponent of the LegOptionExercise component used to specify option exercise dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4216~~[id]~~]

Component FIXML Abbreviation: <Dts>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41493 ~~tbd~~	LegOptionExerciseBusinessDayConvention	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 option exercise dates.
<LegOptionExerciseBusinessCenterGrp>						~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only ~~to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
<LegOptionExerciseDateGrp>		N		NEW		
41494 ~~tbd~~	LegOptionExerciseEarliestDateOffsetDayType	N		NEW		
41495 ~~tbd~~	LegOptionExerciseEarliestDateOffsetPeriod	N		NEW		Conditionally required when LegOptionExerciseEarliestDateUnit(41496) is specified.
41496 ~~tbd~~	LegOptionExerciseEarliestDateOffsetUnit	N		NEW		Conditionally required when LegOptionExerciseEarliestDatePeriod(41495) is specified.

41497 ~~tbd~~	LegOptionExerciseFrequencyPeriod	N		NEW		Conditionally required when LegOptionExerciseFrequencyUnit(41498) is specified.
41498 ~~tbd~~	LegOptionExerciseFrequencyUnit	N		NEW		Conditionally required when LegOptionExerciseFequencyPeriod(41497) is specified.
41499 ~~tbd~~	LegOptionExerciseStartDateUnadjusted	N		NEW		
41500 ~~tbd~~	LegOptionExerciseStartDateRelativeTo	N		NEW		
41501 ~~tbd~~	LegOptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when LegOptionExerciseStartDateOffsetUnit(41502) is specified.
41502 ~~tbd~~	LegOptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when LegOptionExerciseStartDateOffsetPeriod(41501) is specified.
41503 ~~tbd~~	LegOptionExerciseStartDateOffsetDayType	N		NEW		
41504 ~~tbd~~	LegOptionExerciseStartDateAdjusted	N		NEW		
41505 ~~tbd~~	LegOptionExerciseSkip	N		NEW		
41506 ~~tbd~~	LegOptionExerciseNominationDeadline	N		NEW		
41507 ~~tbd~~	LegOptionExerciseFirstDateUnadjusted	N		NEW		
41508 ~~tbd~~	LegOptionExerciseLastDateUnadjusted	N		NEW		
41509 ~~tbd~~	LegOptionExerciseEarliestTime	N		NEW		
41510 ~~tbd~~	LegOptionExerciseLatestTime	N		NEW		
41511 ~~tbd~~	LegOptionExerciseTimeBusinessCenter	N		NEW		
</Dts>						

6.57 Component LegOptionExerciseDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegOptionExerciseDateGrp is a repeating subcomponent of the LegOptionExerciseDates component used to specify fixed dates for exercise.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4217~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41512 ~~tbd~~	NoLegOptionExerciseDates		N		NEW		
→	41513 ~~tbd~~	LegOptionExerciseDate	N		NEW		Required if NoLegOptionExerciseDates(41512~~tbd~~) > 0.
→	41514 ~~tbd~~	LegOptionExerciseDateType	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.
</Dt >							

6.58 Component LegOptionExerciseExpirationDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseExpirationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegOptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the LegOptionExerciseExpiration component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4218~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41515 ~~tbd~~	NoLegOptionExerciseExpirationDateBusinessCenters	N		NEW	—	
→	41516 ~~tbd~~ LegOptionExerciseExpirationDateBusinessCenter	N		NEW	Ctr	Required if NoLegOptionExerciseExpirationDateBusinessCenters(41515~~tbd~~) > 0.
			</BizCtr>			

6.59 Component LegOptionExerciseExpiration

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseExpiration
Component Abbreviated Name (for FIXML)	Exp
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegOptionExerciseExpiration component is a subcomponent of the LegOptionExercise component used to specify option exercise expiration dates and times.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4219~~[id]~~]

Component FIXML Abbreviation: *<Exp>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41517 ~~tbd~~	LegOptionExerciseExpirationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date.

<LegOptionExerciseExpirationDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date. ~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
<LegOptionExerciseExpirationDateGrp>		N		NEW		
41518 ~~tbd~~	LegOptionExerciseExpirationDateRelativeTo	N		NEW		
41519 ~~tbd~~	LegOptionExerciseExpirationDateOffsetPeriod	N		NEW		Conditionally required when LegOptionExerciseExpirationDateOffsetUnit(41520) is specified.
41520 ~~tbd~~	LegOptionExerciseExpirationDateOffsetUnit	N		NEW		Conditionally required when LegOptionExerciseExpirationDateOffsetPeriod(41519) is specified.
41521 ~~tbd~~	LegOptionExerciseExpirationFrequencyPeriod	N		NEW		Conditionally required when LegOptionExerciseExpirationFrequencyUnit(41522) is specified.
41522 ~~tbd~~	LegOptionExerciseExpirationFrequencyUnit	N		NEW		Conditionally required when LegOptionExerciseExpirationFrequencyPeriod(41521) is specified.
41523 ~~tbd~~	LegOptionExerciseExpirationRollConvention	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 option expiration date.
41524 ~~tbd~~	LegOptionExerciseExpirationDateOffsetDayType	N		NEW		
41525 ~~tbd~~	LegOptionExerciseExpirationTime	N		NEW		
41526 ~~tbd~~	LegOptionExerciseExpirationTimeBusinessCenter	N		NEW		
</Exp>						

6.60 Component LegOptionExerciseExpirationDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExerciseExpirationDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegOptionExerciseExpirationDateGrp is a repeating subcomponent of the LegOptionExerciseExpiration component used to specify fixed dates for expiration.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4220~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41527 ~~tbd~~	NoLegOptionExerciseExpirationDates		N		NEW		
→	41528 ~~tbd~~	LegOptionExerciseExpirationDate	N		NEW		Required if NoLegOptionExerciseExpirationDates(41527~~tbd~~) > 0.
→	41529 ~~tbd~~	LegOptionExerciseExpirationDateType	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.
</Dt >							

6.61 Component LegPaymentScheduleFixingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentScheduleFixingDayGrp
Component Abbreviated Name (for FIXML)	Fix~~i~~ngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPaymentScheduleFixingDayGrp is a repeating subcomponent of the LegPaymentScheduleGrp component used to detail periodic fixing days.
Component Elaboration	If the fixing days are not specified, then every day of the week will be a fixing day.
To be finalized by FPL Technical Office	
Repository Component ID	[4221~~[id]~~]

Component FIXML Abbreviation: <*FxDay*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41530 ~~tbd~~	NoLegPaymentScheduleFixingDays		N		NEW		
→	41531 ~~tbd~~	LegPaymentScheduleFixingDayOfWeek	N		NEW		Required if NoLegPaymentScheduleFixingDays(41530~~tbd~~) > 0.
→	41532 ~~tbd~~	LegPaymentScheduleFixingDayNumber	N		NEW		
</*FxDay*>							

6.62 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)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	*(no change)*
Component Elaboration	*Append Elaboration*

	The Fixing Lag Interval (LegPaymentScheduleFixingLagPeriod(41545) and LegPaymentScheduleFixingLagUnit(41546)) and the First Observation Offset Duration (LegPaymentScheduleFixingFirstObservationOffsetPeriod(41547) and LegPaymentScheduleFixingFirstObservationOffsetUnit(41548)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.~~(no change)~~
To be finalized by FPL Technical Office	
Repository Component ID	[4043]

Component FIXML Abbreviation: <*Sched*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40374	NoLegPaymentSchedules		N				
→	40375	LegPaymentScheduleType	N				
→	41533 ~~tbd~~	LegPaymentScheduleXID	N		NEW		
→	41534 ~~tbd~~	LegPaymentScheduleXIDRef	N		NEW		
→	40376	LegPaymentScheduleStubType	N				
→	40377	LegPaymentScheduleStartDateUnadjusted	N				
→	40378	LegPaymentScheduleEndDateUnadjusted	N				
→	40379	LegPaymentSchedulePaySide	N				
→	40380	LegPaymentScheduleReceiveSide	N				
→	40381	LegPaymentScheduleNotional	N				
→	40382	LegPaymentScheduleCurrency	N				
→	40383	LegPaymentScheduleRate	N				
→	40384	LegPaymentScheduleRateMultiplier	N				
→	40385	LegPaymentScheduleRateSpread	N				
→	41535 ~~tbd~~	LegPaymentScheduleRateCurrency	N		NEW		
→	41536 ~~tbd~~	LegPaymentScheduleRateUnitOfMeasure	N		NEW		
→	41537 ~~tbd~~	LegPaymentScheduleRateConversionFactor	N		NEW		
→	41538 ~~tbd~~	LegPaymentScheduleRateSpreadType	N		NEW		

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→	40386	LegPaymentScheduleRateSpreadPositionType	N				
→	40387	LegPaymentScheduleRateTreatment	N				
→	40388	LegPaymentScheduleFixedAmount	N				
→	40389	LegPaymentScheduleFixedCurrency	N				
→	41539 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPrice	N		NEW		
→	41540 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPriceCurrency	N		NEW		
→	41541 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPriceUnitOfMeasure	N		NEW		
→	41542 ~~tbd~~	LegPaymentScheduleStepUnitOfMeasure	N		NEW		
→	40390	LegPaymentScheduleStepFrequencyPeriod	N				
→	40391	LegPaymentScheduleStepFrequencyUnit	N				
→	40392	LegPaymentScheduleStepOffsetValue	N				
→	40393	LegPaymentScheduleStepRate	N				
→	40394	LegPaymentScheduleStepOffsetRate	N				
→	40395	LegPaymentScheduleStepRelativeTo	N				
→	<LegPaymentScheduleRateSourceGrp>		N				
→	40396	LegPaymentScheduleFixingDateUnadjusted	N				
→	40397	LegPaymentScheduleWeight	N				
→	40398	LegPaymentScheduleFixingDateRelativeTo	N				
→	40399	LegPaymentScheduleFixingDateBusinessDayConvention	N				
→	<LegPaymentScheduleFixingDateBusinessCenterGrp>		N				
→	40401	LegPaymentScheduleFixingDateOffsetPeriod	N				
→	40402	LegPaymentScheduleFixingDateOffsetUnit	N				
→	40403	LegPaymentScheduleFixingDateOffsetDayType	N				
→	41543 ~~tbd~~	LegPaymentScheduleFixingDayDistribution	N		NEW		

→	41544 ~~tbd~~	LegPaymentScheduleFixingDayCount	N		NEW		
→	40404	LegPaymentScheduleFixingDateAdjusted	N				
→	<LegPaymentScheduleFixingDayGrp>		N		NEW		
→	41545 ~~tbd~~	LegPaymentScheduleFixingLagPeriod	N		NEW		Conditionally required when LegPaymentScheduleFixingLagUnit(41546) is specified.
→	41546 ~~tbd~~	LegPaymentScheduleFixingLagUnit	N		NEW		Conditionally required when LegPaymentScheduleFixingLagPeriod(41545) is specified.
→	41547 ~~tbd~~	LegPaymentScheduleFixingFirstObservationOffsetPeriod	N		NEW		Conditionally required when LegPaymentScheduleFixingFirstObservationOffsetUnit(41548~~tbd~~) is specified.
→	41548 ~~tbd~~	LegPaymentScheduleFixingFirstObservationOffsetUnit	N		NEW		Conditionally required when LegPaymentScheduleFixingFirstObservationOffsetPeriod(41547~~tbd~~) is specified.
→	40405	LegPaymentScheduleFixingTime	N				
→	40406	LegPaymentScheduleFixingTimeBusinessCenter	N				
→	40407	LegPaymentScheduleInterimExchangePaymentDateRelativeTo	N				
→	40408	LegPaymentScheduleInterimExchangeDatesBusinessDayConvention	N				
→	<LegPaymentScheduleInterimExchangeDatesBusinessCenterGrp>		N				
→	40410	LegPaymentScheduleInterimExchangeDatesOffsetPeriod	N				
→	40411	LegPaymentScheduleInterimExchangeDatesOffsetUnit	N				
→	40412	LegPaymentScheduleInterimExchangeDatesOffsetDayType	N				
→	40413	LegPaymentScheduleInterimExchangeDateAdjusted	N				
</Sched>							

6.63 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4035]

Component FIXML Abbreviation: <*PmtStrm*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40279	LegPaymentStreamType	N				
40280	LegPaymentStreamMarketRate	N				
40281	LegPaymentStreamDelayIndicator	N				
40282	LegPaymentStreamSettlCurrency	N				
40283	LegPaymentStreamDayCount	N				
40284	LegPaymentStreamAccrualDays	N			Added Phase I	
40285	LegPaymentStreamDiscountType	N				
40286	LegPaymentStreamDiscountRate	N				
40287	LegPaymentStreamDiscountRateDayCount	N				
40288	LegPaymentStreamCompoundingMethod	N				
40289	LegPaymentStreamInitialPrincipalExchangeIndicator	N				
40290	LegPaymentStreamInterimPrincipalExchangeIndicator	N				
40291	LegPaymentStreamFinalPrincipalExchangeIndicator	N				
41549 ~~tbd~~	LegPaymentStreamFlatRateIndicator	N		NEW		
41550 ~~tbd~~	LegPaymentStreamFlatRateAmount	N		NEW		
41551 ~~tbd~~	LegPaymentStreamFlatRateCurrency	N		NEW		

41552 ~~tbd~~	LegStreamMaximumPaymentAmount	N		NEW		
41553 ~~tbd~~	LegStreamMaximumPaymentCurrency	N		NEW		
41554 ~~tbd~~	LegStreamMaximumTransactionAmount	N		NEW		
41555 ~~tbd~~	LegStreamMaximumTransactionCurrency	N		NEW		
<LegPaymentStreamLegPaymentDates>		N				
<LegPaymentStreamResetDates>		N				
<LegPaymentStreamFixedRate>		N				
<LegPaymentStreamFloatingRate>		N				
<LegPaymentStreamNonDeliverableSettlTerms>		N				
~~***<LegPaymentScheduleGrp>***~~		~~N~~		~~NEW~~		
~~***<LegPaymentStubGrp>***~~		~~N~~		~~NEW~~		
</PmtStrm>						

6.64 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4038]

Component FIXML Abbreviation: <*Fixed*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40326	LegPaymentStreamRate	N				
40327	LegPaymentStreamFixedAmount	N				
40328	LegPaymentStreamFixedRateCurrency	N				
41556 ~~tbd~~	LegPaymentStreamFixedAmountUnitOfMeasure	N		NEW		

41557 ~~tbd~~	LegPaymentStreamTotalFixedAmount	N		NEW		
40329	LegPaymentStreamFutureValueNotional	N				
40330	LegPaymentStreamFutureValueDateAdjusted	N				
41558 ~~tbd~~	LegPaymentStreamWorldScaleRate	N		NEW		
41559 ~~tbd~~	LegPaymentStreamContractPrice	N		NEW		
41560 ~~tbd~~	LegPaymentStreamContractPriceCurrency	N		NEW		
</Fixed>						

6.65 Component LegPaymentStreamPricingBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPricingBusinessCenterGrp
Component Abbreviated Name (for FIXML)	PxngBizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegPaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the LegPaymentStreamFloatingRate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4222~~Stdr~~]

Component FIXML Abbreviation: <*PxngBizCtr*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41561 ~~tbd~~	NoLegPaymentStreamPricingBusinessCenters	N		NEW	—	
→	41562 ~~tbd~~ LegPaymentStreamPricingBusinessCenter	N		NEW	Ctr	Required if NoLegPaymentStreamPricingBusinessCentrers(41561~~tbd~~) > 0.
</PxngBizCtr>						

6.66 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	Change
Component Synopsis	*(no change)*
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and LegPaymentStreamNegativeRateTreatment(40349~~tbd~~)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (LegPaymentStreamCalculationLagPeriod(41578) and LegPaymentStreamCalculationLagUnit(41579)) and the First Observation Offset Duration (LegPaymentStreamFirstObservationOffsetPeriod(41580) and LegPaymentStreamFirstObservationOffsetUnit(41581)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	[4039]

Component FIXML Abbreviation: <*Float*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40331	LegPaymentStreamRateIndex	N				
40332	LegPaymentStreamRateIndexSource	N				
40333	LegPaymentStreamRateIndexCurveUnit	N				
40334	LegPaymentStreamRateIndexCurvePeriod	N				
41563 ~~tbd~~	LegPaymentStreamRateIndexCurveUnit2	N		NEW		Conditionally required when LegPaymentStreamRateIndexCurvePeriod2(41564) is specified.
41564 ~~tbd~~	LegPaymentStreamRateIndexCurvePeriod2	N		NEW		Conditionally required when LegPaymentStreamRateIndexCurveUnit2(41563) is specified.

41565 ~~tbd~~	LegPaymentStreamRateIndexLocation	N		NEW		
41566 ~~tbd~~	LegPaymentStreamRateIndexLevel	N		NEW		
41567 ~~tbd~~	LegPaymentStreamRateIndexUnitOfMeasure	N		NEW		
41568 ~~tbd~~	LegPaymentStreamSettl~~ement~~Level	N		NEW		
41569 ~~tbd~~	LegPaymentStreamReferenceLevel	N		NEW		
41570 ~~tbd~~	LegPaymentStreamReferenceLevelUnitOfMeasure	N		NEW		
41571 ~~tbd~~	LegPaymentStreamReferenceLevelEqualsZeroIndicator	N		NEW		
40335	LegPaymentStreamRateMultiplier	N				
40336	LegPaymentStreamRateSpread	N				
41572 ~~tbd~~	LegPaymentStreamRateSpreadCurrency	N		NEW		
41573 ~~tbd~~	LegPaymentStreamRateSpreadUnitOfMeasure	N		NEW		
41574 ~~tbd~~	LegPaymentStreamRateConversionFactor	N		NEW		
41575 ~~tbd~~	LegPaymentStreamRateSpreadType	N		NEW		
40337	LegPaymentStreamRateSpreadPositionType	N				
40338	LegPaymentStreamRateTreatment	N				
40339	LegPaymentStreamCapRate	N				
40340	LegPaymentStreamCapRateBuySide	N				
40341	LegPaymentStreamCapRateSellSide	N				
40342	LegPaymentStreamFloorRate	N				
40343	LegPaymentStreamFloorRateBuySide	N				
40344	LegPaymentStreamFloorRateSellSide	N				
40345	LegPaymentStreamInitialRate	N				
41576 ~~tbd~~	LegPaymentStreamLastResetRate	N		NEW		
41577 ~~tbd~~	LegPaymentStreamFinalRate	N		NEW		
40346	LegPaymentStreamFinalRateRoundingDirection	N				
40347	LegPaymentStreamFinalRatePrecision	N				
40348	LegPaymentStreamAveragingMethod	N				
40349	LegPaymentStreamNegativeRateTreatment	N				

41578 ~~tbd~~	LegPaymentStreamCalculationLagPeriod	N		NEW		Conditionally required when LegPaymentStreamCalculationLagUnit(41579) is specified.
41579 ~~tbd~~	LegPaymentStreamCalculationLagUnit	N		NEW		Conditionally required when LegPaymentStreamCalculationLagPeriod(41578) is specified.
41580 ~~tbd~~	LegPaymentStreamFirstObservationOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamFirstObservationOffsetUnit(41581~~tbd~~) is specified.
41581 ~~tbd~~	LegPaymentStreamFirstObservationOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamFirstObservationOffsetPeriod(41580~~tbd~~) is specified.
41582 ~~tbd~~	LegPaymentStreamPricingDayType	N		NEW		
41583 ~~tbd~~	LegPaymentStreamPricingDayDistribution	N		NEW		
41584 ~~tbd~~	LegPaymentStreamPricingDayCount	N		NEW		
41585 ~~tbd~~	LegPaymentStreamPricingBusinessCalendar	N		NEW		
41586 ~~tbd~~	LegPaymentStreamPricingBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the payment stream pricing date.
<LegPaymentStreamPricingBusinessCenterGrp>						When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the the payment stream pricing date.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
<LegPaymentStreamPricingDayGrp>		N		NEW		
<LegPaymentStreamPricingDateGrp>		N		NEW		
~~tbd~~	~~LegPaymentStreamAveragingMethod~~	~~N~~		~~NEW~~		
~~tbd~~	~~LegPaymentStreamConversionFactor~~	~~N~~		~~NEW~~		
40350	LegPaymentStreamInflationLagPeriod	N				

40351	LegPaymentStreamInflationLagUnit	N				
40352	LegPaymentStreamInflationLagDayType	N				
40353	LegPaymentStreamInflationInterpolationMethod	N				
40354	LegPaymentStreamInflationIndexSource	N				
40355	LegPaymentStreamInflationPublicationSource	N				
40356	LegPaymentStreamInflationInitialIndexLevel	N				
40357	LegPaymentStreamInflationFallbackBondApplicableIndicator	N				
40358	LegPaymentStreamFRADiscounting	N				
</Float>						

6.67 Component LegPaymentStreamPaymentDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPaymentDateGrp
Component Abbreviated Name (for FIXML)	PmtDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPaymentStreamPaymentDateGrp is a repeating subcomponent of the LegPaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4223~~[id]~~]

Component FIXML Abbreviation: <*PmtDt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41589 ~~tbd~~	NoLegPaymentStreamPaymentDates		N		NEW		
→	41590 ~~tbd~~	LegPaymentStreamPaymentDate	N		NEW		Required if NoLegPaymentStreamPaymentDates(41589~~tbd~~) > 0.

→	41591 ~~tbd~~	LegPaymentStreamPaymentDateType	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.
</PmtDt >							

6.68 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4036]

Component FIXML Abbreviation: <*PmtDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40292	LegPaymentStreamPaymentDateBusinessDayConvention	N				
<LegPaymentStreamPaymentDateBusinessCenterGrp>		N				
<LegPaymentStreamPaymentDateGrp>		N		NEW		
40294	LegPaymentStreamPaymentFrequencyPeriod	N				
40295	LegPaymentStreamPaymentFrequencyUnit	N				
40296	LegPaymentStreamPaymentRollConvention	N				
40297	LegPaymentStreamFirstPaymentDateUnadjusted	N				
40298	LegPaymentStreamLastRegularPaymentDateUnadjusted	N				
40299	LegPaymentStreamPaymentDateRelativeTo	N				
40300	LegPaymentStreamPaymentOffsetPeriod	N				

40301	LegPaymentStreamPaymentOffsetUnit	N				
40302	LegPaymentStreamPaymentOffsetDayType	N				
41592 ~~tbd~~	LegPaymentStreamMasterAgreementPaymentDatesIndicator	N		NEW		
</PmtDts>						

6.69 Component LegPaymentStreamPricingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPricingDateGrp
Component Abbreviated Name (for FIXML)	Px~~rc~~ngDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPaymentStreamPricingDateGrp is a repeating subcomponent of the LegPaymentStreamFloatingRate component used to detail fixed pricing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4224~~[id]~~]

Component FIXML Abbreviation: <PrcngDt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41593 ~~tbd~~	NoLegPaymentStreamPricingDates		N		NEW		
→	41594 ~~tbd~~	LegPaymentStreamPricingDate	N		NEW		Required if NoPaymentStreamPricingDates (41593~~tbd~~) > 0.
→	41595 ~~tbd~~	LegPaymentStreamPricingDateType	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.
</PrcngDt>							

6.70 Component LegPaymentStreamPricingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPricingDayGrp
Component Abbreviated Name (for FIXML)	Px~~rc~~ngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPaymentStreamPricingDayGrp is a repeating subcomponent of the LegPaymentStreamFloatingRate component used to detail periodic pricing days.
Component Elaboration	If the pricing days are not specified, then every day of the week will be a pricing day.
To be finalized by FPL Technical Office	
Repository Component ID	[4225~~[id]~~]

Component FIXML Abbreviation: <PrcngDay>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41596 ~~tbd~~	NoLegPaymentStreamPricingDays		N		NEW		
→	41597 ~~tbd~~	LegPaymentStreamPricingDayOfWeek	N		NEW		Required if NoLegPaymentStreamPricingDays(41596~~tbd~~) > 0.
→	41598 ~~tbd~~	LegPaymentStreamPricingDayNumber	N		NEW		
</PrcngDay>							

6.71 Component LegPhysicalSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPhysicalSettlTermGrp
Component Abbreviated Name (for FIXML)	PhysSettlTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPhysicalSettlTermGrp is a repeating component within the InstrumentLeg component used to report physical settlement terms.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4226~~[id]~~]

Component FIXML Abbreviation: <PhysSettlTrm>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41599 ~~tbd~~	NoLegPhysicalSettlTerms		N		NEW		
	<LegPhysicalSettlDeliverableObligationGrp>						Required if NoLegPhysicalSettlTerms(41599) > 0.
→	~~tbd~~	~~LegPhysicalSettlTermXID~~	~~N~~		~~NEW~~		~~Required if NoLegPhysicalSettlTerms(tbd) > 0.~~
→	41601 ~~tbd~~	LegPhysicalSettlCurency	N		NEW		
→	41602 ~~tbd~~	LegPhysicalSettlBusinessDays	N		NEW		
→	41603 ~~tbd~~	LegPhysicalSettlMaximumBusinessDays	N		NEW		
→	41600	LegPhysicalSettlTermXID	N		NEW		
→	~~***<LegPhysicalSettlDeliverableObligationGrp>***~~		N		NEW		
</PhysSettlTrm>							

6.72 Component LegPhysicalSettlDeliverableObligationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPhysicalSettlDeliverableObligationGrp
Component Abbreviated Name (for FIXML)	DlvrblOblig
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegPhysicalSettlDeliverableObligationGrp is a repeating component within the LegPhysicalSettlTermGrp component used to report credit default swap (CDS) physical settlement delivery obligations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4227~~[id]~~]

Component FIXML Abbreviation: <DlvrblOblig>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41604 ~~tbd~~	NoLegPhysicalSettlDeliverableObligations		N		NEW		
→	41605 ~~tbd~~	LegPhysicalSettlDeliverableObligationType	N		NEW		Required if NoLegPhysicalSettlDeliverableObligations(41604~~tbd~~) > 0.
→	41606 ~~tbd~~	LegPhysicalSettlDeliverableObligationValue	N		NEW		
</DlvrblOblig>							

6.73 Component LegPricingDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPricingDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegPricingDateBusinessCenterGrp is a repeating subcomponent of the LegPricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4228~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41607 ~~tbd~~	NoLegPricingDateBusinessCenters		N		NEW	—	
→	41608 ~~tbd~~	LegPricingDateBusinessCenter	N		NEW	Ctr	Required if NoLegPricingDateB~~b~~usiness Centers(41607~~tbd~~) > 0.

</BizCtr>

6.74 Component LegPricingDateTime

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPricingDateTime
Component Abbreviated Name (for FIXML)	PxngDtTm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The LegPricingDateTime component is a subcomponent of InstrumentLeg used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4229~~[id]~~]

Component FIXML Abbreviation: <*Pxng*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41609 ~~tbd~~	LegPricingDateUnadjusted	N		NEW		
41610 ~~tbd~~	LegPricingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to the pricing dates.
<LegPricingDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the pricing dates.~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only~~ to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~

41611 ~~tbd~~	LegPricingDateAdjusted	N		NEW		
41612 ~~tbd~~	LegPricingTime	N		NEW		
41613 ~~tbd~~	LegPricingTimeBusinessCenter	N		NEW		
</Pxng>						

6.75 Component LegProtectionTermEventNewsSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProtectionTermEventNewsSourceGrp
Component Abbreviated Name (for FIXML)	NewsSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegProtectionTermEventNewsSourceGrp is a repeating subcomponent of the LegProtectionTermGrp component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4230~~Stdr~~]

Component FIXML Abbreviation: *<NewsSrc>*							
Tag	*Field Name*		*Req 'd*	*IC R*	*Action*	*Mappings and Usage Comments*	*Comments*
41614 ~~tbd~~	NoLegProtectionTermEventNewsSources		N		NEW	—	
→	41615 ~~Tbd~~	LegProtectionTermEventNewsSource	N		NEW	Src	Required if NoLegProtectionTermEventNewsSources(41614~~tbd~~) > 0.
</NewsSrc>							

6.76 Component LegProtectionTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProtectionTermGrp
Component Abbreviated Name (for FIXML)	ProtctnTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegProtectionTermGrp is a repeating component within the InstrumentLeg component used to report protection term details.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4231~~[id]~~]

Component FIXML Abbreviation: <*ProtctnTrm*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41616 ~~tbd~~	NoLegProtectionTerms	N		NEW		
~~1617 tbd~~	~~LegProtectionTermXID~~			~~EW~~		~~Required if NoLegProtectionTerms(41616) > 0.~~
→ 41618 ~~tbd~~	LegProtectionTermNotional	N		NEW		Required if NoLegProtectionTerms(41616) > 0.
→ 41619 ~~tbd~~	LegProtectionTermCurrency	N		NEW		
→ 41620 ~~tbd~~	LegProtectionTermSellerNotifies	N		NEW		
→ 41621 ~~tbd~~	LegProtectionTermBuyerNotifies	N		NEW		
→ 41622 ~~tbd~~	LegProtectionTermEventBusinessCenter	N		NEW		
→ 41623 ~~tbd~~	LegProtectionTermStandardSources	N		NEW		
→ 41624 ~~tbd~~	LegProtectionTermEventMinimumSources	N		NEW		
→	***<LegProtectionTermEventNewsSourceGrp>***	N		NEW		
→	***<LegProtectionTermEventGrp>***	N		NEW		
→	***<LegProtectionTermObligationGrp>***	N		NEW		
→ 41617	LegProtectionTermXID	N		NEW		

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</ProtctnTrm >

6.77 Component LegProtectionTermEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProtectionTermEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegProtectionTermEventGrp is a repeating component within the LegProtectionTermGrp component used to report applicable CDS credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4232~~[id]~~]

Component FIXML Abbreviation: <*Evnt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41625 ~~tbd~~	NoLegProtectionTermEvents		N		NEW		
→	41626 ~~tbd~~	LegProtectionTermEventType	N		NEW		Required if NoLegProtectionTermEvents(41625) > 0.
→	41627 ~~tbd~~	LegProtectionTermEventValue	N		NEW		
→	41628 ~~tbd~~	LegProtectionTermEventCurrency	N		NEW		
→	41629 ~~tbd~~	LegProtectionTermEventPeriod	N		NEW		Conditionally required when LegProtectionTermEventUnit(41630).
→	41630 ~~tbd~~	LegProtectionTermEventUnit	N		NEW		Conditionally required when LegProtectionTermEventPeriod (41629).
→	41631 ~~tbd~~	LegProtectionTermEventDayType	N		NEW		
→	41632 ~~tbd~~	LegProtectionTermEventRateSource	N		NEW		
→	***<LegProtectionTermEventQualifierGrps>***		N		NEW		
</Evnt >							

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6.78 Component LegProtectionTermEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProtectionTermEventQualifierGrp
Component Abbreviated Name (for FIXML)	Qual
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegProtectionTermEventQualifierGrp is a repeating component within the LegProtectionTermEventGrp component used to specify qualifying attributes to the event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4233~~[id]~~]

Component FIXML Abbreviation: <*Qual*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41633 ~~tbd~~	NoLegProtectionTermEventQualifiers		N		NEW		
→	41634 ~~tbd~~	LegProtectionTermEventQualifier	N		NEW		Required if NoLegProtectionTermEventQualifiers(41633) > 0.
</*Qual*>							

6.79 Component LegProtectionTermObligationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProtectionTermObligationGrp
Component Abbreviated Name (for FIXML)	Oblig
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegProtectionTermObligationGrp is a repeating component within the LegProtectionTermGrp component used to report applicable credit default swap (CDS) obligations.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4234~~[id]~~]

Component FIXML Abbreviation: <*Oblig*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41635 ~~tbd~~	NoLegProtectionTermObligations		N		NEW		
→	41636 ~~tbd~~	LegProtectionTermObligationType	N		NEW		Required if NoLegProtectionTermObligations(41635~~tbd~~) > 0.
→	41637 ~~tbd~~	LegProtectionTermObligationValue	N		NEW		
</Oblig >							

~~6.80 Component LegSecurityXML~~

~~To be completed at the time of the proposal – all information provided will be included in the repository~~	
~~Component Name~~	~~LegSecurityXML~~
~~Component Abbreviated Name (for FIXML)~~	~~SecXML~~
~~Component Type~~	~~_X_ Block Repeating ___ Block~~
~~Category~~	~~Common~~
~~Action~~	~~New~~
~~Component Synopsis~~	~~The LegSecurityXML component is used to provide a definition in an XML format for the InstrumentLeg.~~
~~Component Elaboration~~	
~~To be finalized by FPL Technical Office~~	
~~Repository Component ID~~	~~[[id]]~~

~~Component FIXML Abbreviation: <*SecXML*>~~						
~~*ag*~~	~~*Field Name*~~	~~*eq'd*~~	~~*CR*~~	~~*ction*~~	~~*Mappings and Usage Comments*~~	~~*Comments*~~
~~bd~~	~~SecurityXMLLen~~			~~EW~~		
~~bd~~	~~SecurityXML~~			~~EW~~		
~~bd~~	~~SecurityXMLSchema~~			~~EW~~		

~~</SecXML>~~

~~6.81~~6.80 Component LegStreamCalculationPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCalculationPeriodDateGrp
Component Abbreviated Name (for FIXML)	CalcDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamCalculationPeriodDateGrp is a repeating subcomponent of the LegStreamCalculationPeriodDates component used to detail fixed dates for the swap stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4235~~[id]~~]

Component FIXML Abbreviation: <*CalcDt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41638 ~~tbd~~	NoLegStreamCalculationPeriodDates		N		NEW		
→	41639 ~~tbd~~	LegStreamCalculationPeriodDate	N		NEW		Required if NoLegStreamCalculationPeriodDates(41638~~tbd~~) > 0.
→	41640 ~~tbd~~	LegStreamCalculationPeriodDateType	N		NEW		
</ *CalcDt* >							

~~6.82~~6.81 Component LegStreamCalculationPeriodDates

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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4034]

Component FIXML Abbreviation: <*CalcDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41641 ~~tbd~~	LegStreamCalculationPeriodDatesXID	N		NEW		
41642 ~~tbd~~	LegStreamCalculationPeriodDatesXIDRef	N		NEW		
40265	LegStreamCalculationPeriodBusinessDayConvention	N				
<LegStreamCalculationPeriodBusinessCenterGrp>		N				
<LegStreamCalculationPeriodDateGrp>		N		NEW		
40267	LegStreamFirstPeriodStartDateUnadjusted	N				
40268	LegStreamFirstPeriodStartDateBusinessDayConvention	N				
<LegStreamFirstPeriodStartDateBusinessCenterGrp>		N				
40270	LegStreamFirstPeriodStartDateAdjusted	N				
40271	LegStreamFirstRegularPeriodStartDateUnadjusted	N				
40272	LegStreamFirstCompoundingPeriodEndDateUnadjusted	N				
40273	LegStreamLastRegularPeriodEndDateUnadjusted	N				
40274	LegStreamCalculationFrequencyPeriod	N				

40275	LegStreamCalculationFrequencyUnit	N				
40276	LegStreamCalculationRollConvention	N				
41643 ~~tbd~~	LegStreamCalculationBalanceOfFirstPeriod	N		NEW		
41644 ~~tbd~~	LegStreamCalculationCorrectionPeriod	N		NEW		Conditionally required when LegStreamCalculationCorrectionUnit(41645) is specified.
41645 ~~tbd~~	LegStreamCalculationCorrectionUnit	N		NEW		Conditionally required when LegStreamCalculationCorrectionPeriod(41644) is specified.
</CalcDts>						

~~6.83~~6.82 Component LegStreamCommoditySettl~~ement~~BusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommoditySettl~~ement~~BusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegStreamCommoditySettl~~ement~~BusinessCenterGrp is a repeating subcomponent of the LegStreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4236~~Stdr~~]

Component FIXML Abbreviation: <*BizCtr*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41646 ~~tbd~~	NoLegStreamCommoditySettl~~ement~~BusinessCenters	N		NEW	—	
→ 41647 ~~tbd~~	LegStreamCommoditySettl~~ement~~BusinessCenter	N		NEW	Ctr	Required if NoLegStreamCommoditySettl~~ement~~BusinessCenters(41646~~tbd~~) > 0.

</BizCtr>

~~6.84~~6.83 Component LegStreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	Block
Category	Common
Action	New
Component Synopsis	LegStreamCommodity is a subcomponent of the LegStream component used to identify and describe the underlying commodity.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4237~~[id]~~]

Component FIXML Abbreviation: <*Cmdty*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41648 ~~tbd~~	LegStreamCommodityBase	N		NEW		
41649 ~~tbd~~	LegStreamCommodityType	N		NEW		
41650 ~~tbd~~	LegStreamCommoditySecurityID	N		NEW		Conditionally required when LegStreamCommoditySecurityIDSource(41651) is specified.
41651 ~~tbd~~	LegStreamCommoditySecurityIDSource	N		NEW		Conditionally required when LegStreamCommoditySecurityID(41650) is specified.
<LegStreamCommodityAltIDGrp>		N		NEW		
41652 ~~tbd~~	LegStreamCommodityDesc~~ription~~	N		NEW		
41653	EncodedLegStreamCommodityDescLen	N		NEW		Must be set if EncodedLegStreamCommodityDesc(41654) field is specified and must immediately precede it.
41654	EncodedLegStreamCommodityDesc	N		NEW		Encoded (non-ASCII characters) representation of the LegStreamCommodityDesc(41652) field in the encoded format specified via the MessageEncoding(347) field.

<LegStreamAssetAttributeGrp>		N		NEW		
41655 ~~tbd~~	LegStreamCommodityUnitOfMeasure	N		NEW		
41656 ~~tbd~~	LegStreamCommodityCurrency	N		NEW		
41657 ~~tbd~~	LegStreamCommodityExchange	N		NEW		
41658 ~~tbd~~	LegStreamCommodityRateS~~R~~ource	N		NEW		
41659 ~~tbd~~	LegStreamCommodityRateReferencePage	N		NEW		~~Conditionally required when LegStreamCommodityRateSource(41658) = 99 (Other).~~
41660 ~~tbd~~	LegStreamCommodityRatePageHeading	N		NEW		
41661 ~~tbd~~	LegStreamDataProvider	N		NEW		
<LegStreamCommodityDataSourceGrp>		N		NEW		
41662 ~~tbd~~	LegStreamCommodityPricingeType	N		NEW		
41663 ~~tbd~~	LegStreamCommodityNearbySettl~~ement~~DayPeriod	N		NEW		Conditionally required when LegStreamCommodityNearbySettlDayUnit(41664) is specified.
41664 ~~tbd~~	LegStreamCommodityNearbySettl~~ement~~DayUnit	N		NEW		Conditionally required when LegStreamCommodityNearbySettlDayPeriod(41663) is specified.
41665 ~~tbd~~	LegStreamCommoditySettl~~ement~~DateUnadjusted	N		NEW		
41666 ~~tbd~~	LegStreamCommoditySettl~~ement~~DateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the settlement date.
<LegStreamCommoditySettl~~ement~~BusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the settlement date.~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only ~~to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.~~
41667 ~~tbd~~	LegStreamCommoditySettl~~ement~~DateAdjusted	N		NEW		

41668 ~~tbd~~	LegStreamCommoditySettl~~ement~~Month	N		NEW		
41669 ~~tbd~~	LegStreamCommoditySettl~~ement~~DateRollPeriod	N		NEW		Conditionally required when LegStreamCommoditySettlDateRollUnit(4167~~068~~) is specified.
41670 ~~tbd~~	LegStreamCommoditySettl~~ement~~DateRollUnit	N		NEW		Conditionally required when LegStreamCommoditySettlDateRollPeriod(41669~~7~~) is specified.
41671 ~~tbd~~	LegStreamCommoditySettl~~ement~~DayType	N		NEW		
<LegStreamCommoditySettl~~ement~~PeriodGrp>		N		NEW		
41672 ~~tbd~~	LegStreamCommodityXID	N		NEW		
41673 ~~tbd~~	LegStreamCommodityXIDRef	N		NEW		
</Cmdty>						

~~6.85~~6.84 Component LegStreamCommodityAltIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommodityAltIDGrp
Component Abbreviated Name (for FIXML)	AID
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegStreamCommodityAltIDGrp is a subcomponent of the LegStreamCommodity component used to specify alternate identifiers.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4238~~[id]~~]

Component FIXML Abbreviation: *<AID>*						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41674 ~~tbd~~	NoLegStreamCommodityAltIDs	N		NEW		
→ 41675 ~~tbd~~	LegStreamCommodityAltID	N		NEW		Required if NoLegStreamCommodityAltIDs(41674~~tbd~~) > 0.

→	41676 ~~tbd~~	LegStreamCommodityAltIDSource	N		NEW		Required if NoLegStreamCommodityAltIDs(41674) > 0.
</AID>							

~~6.86~~6.85 Component LegStreamCommodityDataSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommodityDataSourceGrp
Component Abbreviated Name (for FIXML)	DataSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	LegStreamCommodityDataSourceGrp is a subcomponent of the LegStreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4239~~[id]~~]

Component FIXML Abbreviation: <*DataSrc*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41677 ~~tbd~~		NoLegStreamCommodityDataSources	N		NEW		
→	41678 ~~tbd~~	LegStreamCommodityDataSourceID	N		NEW		Required if NoLegStreamCommodityDataSources(41677~~tbd~~) > 0.
→	41679 ~~tbd~~	LegStreamCommodityDataSourceIDType	N		NEW		Required if NoLegStreamCommodityDataSources(41677) > 0.
</*DataSrc*>							

~~6.87~~6.86 Component LegStreamCommoditySettl~~ement~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommoditySettl~~ement~~DayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamCommoditySettl~~ement~~DayGrp is a repeating subcomponent of the LegStreamCommoditySettl~~ement~~PeriodGrp component used to define the settlement days associated with the commodity contract. ~~to detail commodity delivery days.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4240~~[id]~~]

Component FIXML Abbreviation: <*Day*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41680 ~~tbd~~	NoLegStreamCommoditySettl~~ement~~Days		N		NEW		
→	41681 ~~tbd~~	LegStreamCommoditySettle~~ment~~Day	N		NEW		Required if NoLegStreamCommoditySettle~~ment~~Days(41680~~tbd~~) > 0.
→	41682 ~~tbd~~	LegStreamCommoditySettle~~ment~~TotalHours	N		NEW		
→	***<LegStreamCommoditySettl~~ement~~TimeGrp>***		N		NEW		
</*Day*>							

~~6.88~~6.87 Component LegStreamCommoditySettl~~ement~~TimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommoditySettl~~ement~~TimeGrp
Component Abbreviated Name (for FIXML)	Time
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamCommoditySettl~~ement~~TimeGrp is a repeating subcomponent of the LegStreamCommoditySettl~~ement~~DayGrp component used to define the settlement time periods associated with the commodity contract. ~~detail commodity delivery time periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4241~~[id]~~]

Component FIXML Abbreviation: <Time>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41683 ~~tbd~~	NoLegStreamCommoditySettl~~ement~~Times		N		NEW		
→	41684 ~~tbd~~	LegStreamCommoditySettle~~ment~~Start	N		NEW		Required if NoLegStreamCommoditySettle~~ment~~Times(41683~~tbd~~) > 0.
→	41685 ~~tbd~~	LegStreamCommoditySettle~~ment~~End	N		NEW		Required if NoLegStreamCommoditySettlTimes(41683) > 0.
→	41935	LegStreamCommoditySettlTimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</Time>							

~~6.89~~6.88 Component LegStreamCommoditySettl~~ement~~PeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamCommoditySettl~~ement~~PeriodGrp
Component Abbreviated Name (for FIXML)	SettlPeriod
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The LegStreamCommoditySettl~~ement~~PeriodGrp is a repeating subcomponent of the LegStreamCommodiry component used to define the settlement period details associated with the commodity contract.~~to detail commodity delivery periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4242~~[id]~~]

Component FIXML Abbreviation: <SettlPrd>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41686 ~~tbd~~	NoLegStreamCommoditySettl~~ement~~Periods		N		NEW		
→	41687 ~~tbd~~	LegStreamCommoditySettle~~ment~~Country	N		NEW		Required if NoLegStreamCommoditySettle~~ment~~Periods(41686~~tbd~~) > 0. ~~Not required for FIXML.~~
→	41688 ~~tbd~~	LegStreamCommoditySettle~~ment~~TimeZone	N		NEW		
→	41689 ~~tbd~~	LegStreamCommoditySettle~~ment~~FlowType	N		NEW		
→	41690 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodNotional	N		NEW		
→	41691 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodNotionalUnitOfMeasure	N		NEW		
→	41692 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodFrequencyPeriod	N		NEW		Conditionally required when LegStreamCommoditySettlPeriodFrequencyUnit(41693) is specified.
→	41693 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodFrequencyUnit	N		NEW		Conditionally required when LegStreamCommoditySettlPeriodFrequencyPeriod(41692) is specified.
→	41694 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodPrice	N		NEW		

→	41695 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodPriceUnitOfMeasure	N		NEW		
→	41696 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodPriceCurrency	N		NEW		
→	41697 ~~tbd~~	LegStreamCommoditySettle~~ment~~HolidaysProcessingInstruction	N		NEW		
→	***<LegStreamCommoditySettl~~ement~~DayGrp>***		N		NEW		
→	41698 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodXID	N		NEW		
→	41699 ~~tbd~~	LegStreamCommoditySettle~~ment~~PeriodXIDRef	N		NEW		
</SettlPrd>							

~~6.90~~6.89 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4031]

Component FIXML Abbreviation: <*PmtStrm*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40241	NoLegStreams		N				
→	***40242***	***LegStreamType***	N				
→	41700 ~~tbd~~	LegStreamXID	N		NEW		
→	***40243***	***LegStreamDesc***	N				
→	***40244***	***LegStreamPaySide***	N				
→	***40245***	***LegStreamReceiveSide***	N				
	~~bd~~	~~LegStreamNotionalXID~~			~~EW~~		

→	41702 ~~tbd~~	LegStreamNotionalXIDRef	N		NEW		
→	*40246*	*LegStreamNotional*	N				
→	*40247*	*LegStreamCurrency*	N				
→	41703 ~~tbd~~	LegStreamNotionalFrequencyPeriod	N		NEW		Conditionally required when LegStreamNotionalFrequencyUnit(41704) is specified.
→	41704 ~~tbd~~	LegStreamNotionalFrequencyUnit	N		NEW		Conditionally required when LegStreamNotionalFrequencyPeriod(41703) is specified.
→	41705 ~~tbd~~	LegStreamNotionalCommodityFrequency	N		NEW		
→	41706 ~~tbd~~	LegStreamNotionalUnitOfMeasure	N		NEW		
→	41707 ~~tbd~~	LegStreamTotalNotional	N		NEW		
→	41708 ~~tbd~~	LegStreamTotalNotionalUnitOfMeasure	N		NEW		
	<LegStreamCommodity>		N		NEW		
→	*<LegStreamEffectiveDate>*		N				
→	*<LegStreamTerminationDate>*		N				
→	*<LegStreamCalculationPeriodDates>*		N				
→	*<LegPaymentStream>*		N				
→	*<LegPaymentScheduleGrp>*		N				
→	*<LegPaymentStubGrp>*		N				
→	*<LegDeliveryStream>*		N		NEW		
→	*<LegDeliveryScheduleGrp>*		N		NEW		
→	*40248*	*LegStreamText*	N				
→	**40978**	**EncodedLegStreamTextLen**	N				
→	**40979**	**EncodedLegStreamText**	N				
</PmtStrm>							

6.90 Component MandatoryClearingJurisdictionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MandatoryClearingJurisdictionGrp
Component Abbreviated Name (for FIXML)	MandClrJrsdctn
Component Type	_X_ Block Repeating ____ Block
Category	Common
Action	New
Component Synopsis	MandatoryClearingJurisdictionGrp is a repeating component of TradeCaptureReport used to specify the set of jurisdictions to which mandatory clearing applies.
Component Elaboration	

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To be finalized by FPL Technical Office	
Repository Component ID	[4185]

Component FIXML Abbreviation: <MandClrJrsdctn>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41312	NoMandatoryClearingJurisdictions		N		NEW		
→	41313	MandatoryClearingJurisdiction	N		NEW		Required if NoNoMandatoryClearingJurisdictions(41312) > 0.
</MandClrJrsdctn>							

6.91 Component MarketDisruption

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarketDisruption
Component Abbreviated Name (for FIXML)	MktDsrptn
Component Type	Block
Category	Common
Action	New
Component Synopsis	The MarketDisruption component is a subcomponent of the Instrument used to specify the market disruption provisions of the swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4158~~[id]~~]

Component FIXML Abbreviation: <*MktDsrptn*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41087 ~~tbd~~	MarketDisruptionProvision	N		NEW		
<MarketDisruptionEventGrp>		N		NEW		
41088 ~~tbd~~	MarketDisruptionFallbackProvision	N		NEW		
<MarketDisruptionFallbackGrp>		N		NEW		

<MarketDisruptionFallbackReferencePriceGrp>		N		NEW		
41089 ~~tbd~~	MarketDisruptionMaximumDays	N		NEW		
41090 ~~tbd~~	MarketDisruptionMaterialityPercentage	N		NEW		If specified, the disruption event should be specified in MarketDisruptionEventGrp.
41091 ~~tbd~~	MarketDisruptionMinimumFuturesContracts	N		NEW		Applicable only when MarketDisruptionEvent(41093)='DeMinimisTrading'.
</MktDsrptn>						

6.92 Component MarketDisruptionEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarketDisruptionEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The MarketDisruptionEventGrp is a repeating subcomponent of the MarketDisruption component used to specify the market disruption events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4159~~[id]~~]

Component FIXML Abbreviation: <*Evnt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41092 ~~tbd~~	NoMarketDisruptionEvents		N		NEW		
→	41093 ~~tbd~~	MarketDisruptionEvent	N		NEW		Required if NoMarketDisruptionEvents(41092~~tbd~~) > 0.
</*Evnt*>							

6.93 Component MarketDisruptionFallbackGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarketDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	Fallbck
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The MarketDisruptionFallbackGrp is a repeating subcomponent of the MarketDisruption component used to specify the market disruption fallback provisions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4160~~[id]~~]

Component FIXML Abbreviation: <Fllbck>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41094 ~~tbd~~	NoMarketDisruptionFallbacks		N		NEW		
→	41095 ~~tbd~~	MarketDisruptionFallbackType	N		NEW		Required if NoMarketDisruptionFallbacks(41094~~tbd~~) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
</Fllbck>							

6.94 Component MarketDisruptionFallbackReferencePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarketDisruptionFallbackReferencePriceGrp
Component Abbreviated Name (for FIXML)	FallbckRefPx
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The ~~MarketDisruptionEventGrp~~ MarketDisruptionFallbackReferencePriceGrp is a repeating subcomponent of the MarketDisruption component used to specify the ~~market disruption events~~fallback reference price and underlying security provisions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4161~~[id]~~]

Component FIXML Abbreviation: <FllbckRefPx>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41096 ~~tbd~~	NoMarketDisruptionFallbackReferencePrices		N		NEW		
→	41097 ~~tbd~~	MarketDisruptionFallbackUnderl~~i~~yerType	N		NEW		Required if NoMarketDisruptionFallbackReferencePrices(41096~~tbd~~) > 0.
→	41098 ~~tbd~~	MarketDisruptionFallbackUnderl~~i~~yerSecurityID	N		NEW		Conditionally required when MarketDisruptionFallbackUnderlyerSecurityIDSource(41099) is specified.
→	41099 ~~tbd~~	MarketDisruptionFallbackUnderl~~i~~yerSecurityIDSource	N		NEW		Conditionally required when MarketDisruptionFallbackUnderlierSecurityID(41098) is specified.
→	41100 ~~tbd~~	MarketDisruptionFallbackUnderl~~i~~yerSecurityDesc	N		NEW		
→	41101	EncodedMarketDisruptionFallbackUnderlierSecurityDescLen	N		NEW		Must be set if EncodedMarketDisruptionFallbackUnderlierSecurityDesc(41102) field is specified and must immediately precede it

→	41102	EncodedMarketDisruptionFallbackUnderlierSecurityDesc	N		NEW		Encoded (non-ASCII characters) representation of the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field in the encoded format specified via the MessageEncoding(347) field.
→	41103 ~~tbd~~	MarketDisruptionFallbackOpenUnits	N		NEW		
→	41104 ~~tbd~~	MarketDisruptionFallbackBasketCurrency	N		NEW		
→	41105 ~~tbd~~	MarketDisruptionFallbackBasketDivisor	N		NEW		
</FllbckRefPx>							

6.95 Component MiscFeesGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MiscFeesGrp
Component Abbreviated Name (for FIXML)	MiscFees
Component Type	_X_ Block Repeating ___ Block
Category	*(no change)*
Action	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[2035]

Component FIXML Abbreviation: <*MiscFees*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
136		NoMiscFees					
→	137	MiscFeeAmt					
→	138	MiscFeeCurr					
→	139	MiscFeeType					
→	891	MiscFeeBasis					
→	2216 ~~tbd~~	MiscFeeRate	N		NEW		
→	2217 ~~tbd~~	MiscFeeAmountDue	N		NEW		
</*MiscFees*>							

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6.96 Component OptionExercise

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExercise
Component Abbreviated Name (for FIXML)	OptExr
Component Type	Block
Category	Common
Action	New
Component Synopsis	The OptionExercise component is a subcomponent of the Instrument component used to specify option exercise provisions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4162~~[id]~~]

Component FIXML Abbreviation: <*OptExr*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41106 ~~tbd~~	ExerciseDesc~~ription~~	N		NEW		
41107	EncodedExerciseDescLen	N		NEW		Must be set if EncodedExerciseDesc(41108) field is specified and must immediately precede it
41108	EncodedExerciseDesc	N		NEW		Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding(347) field.
41109 ~~tbd~~	AutomaticExerciseIndicator	N		NEW		
41110 ~~tbd~~	AutomaticExerciseThresholdRate	N		NEW		
41111 ~~tbd~~	ExerciseConfirmationMethod	N		NEW		
41112 ~~tbd~~	ManualNoticeBusinessCenter	N		NEW		
41113 ~~tbd~~	FallbackExerciseIndicator	N		NEW		
41114 ~~tbd~~	LimitedRightToConfirmIndicator	N		NEW		
41115 ~~tbd~~	ExerciseSplitTicketIndicator	N		NEW		

<OptionExerciseDates>	N		NEW		
<OptionExerciseExpiration>	N		NEW		
</OptExr>					

6.97 Component OptionExerciseBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	OptionExerciseBusinessCenterGrp is a repeating subcomponent of the OptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4163~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41116 ~~tbd~~	NoOptionExerciseBusinessCenters		N		NEW	—	
→	41117 ~~tbd~~	OptionExerciseBusinessCenter	N		NEW	Ctr	Required if NoOptionExerciseBusinessCenters(41116~~tbd~~) > 0.
</BizCtr>							

6.98 Component OptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseDates
Component Abbreviated Name (for FIXML)	Dts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The OptionExerciseDate component is a subcomponent of the OptionExercise component used to specify option exercise dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4164~~[id]~~]

Component FIXML Abbreviation: <*Dts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41118 ~~tbd~~	OptionExerciseBusinessDayConvention	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 option exercise dates.
<OptionExerciseBusinessCenterGrp>						When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~ to override the business centers defined in the DateAdjustment component in Instrument.~~
<OptionExerciseDateGrp>		N		NEW		
41119 ~~tbd~~	OptionExerciseEarliestDayType	N		NEW		

41120 ~~tbd~~	OptionExerciseEarliestDatePeriod	N		NEW		Conditionally required when OptionExerciseEarliestDateUnit (41121) is specified.
41121 ~~tbd~~	OptionExerciseEarliestDateUnit	N		NEW		Conditionally required when OptionExerciseEarliestDatePeriod(41120) is specified.
41122 ~~tbd~~	OptionExerciseFrequencyPeriod	N		NEW		Conditionally required when OptionExerciseFrequencyUnit(41123) is specified.
41123 ~~tbd~~	OptionExerciseFrequencyUnit	N		NEW		Conditionally required when OptionExerciseFrequencyPeriod(41122) is specified.
41124 ~~tbd~~	OptionExerciseStartDateUnadjusted	N		NEW		
41125 ~~tbd~~	OptionExerciseStartDateRelativeTo	N		NEW		
41126 ~~tbd~~	OptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when OptionExerciseStartDateOffsetUnit(41127) is specified.
41127 ~~tbd~~	OptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when OptionExerciseStartDateOffsetPeriod(41126) is specified.
41128 ~~tbd~~	OptionExerciseStartDateOffsetDayType	N		NEW		
41129 ~~tbd~~	OptionExerciseStartDateAdjusted	N		NEW		
41130 ~~tbd~~	OptionExerciseSkip	N		NEW		
41131 ~~tbd~~	OptionExerciseNominationDeadline	N		NEW		
41132 ~~tbd~~	OptionExerciseFirstDateUnadjusted	N		NEW		
41133 ~~tbd~~	OptionExerciseLastDateUnadjusted	N		NEW		
41134 ~~tbd~~	OptionExerciseEarliestTime	N		NEW		
41135 ~~tbd~~	OptionExerciseLatestTime	N		NEW		
41136 ~~tbd~~	OptionExerciseTimeBusinessCenter	N		NEW		
</Dts>						

6.99 Component OptionExerciseDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The OptionExerciseDateGrp is a repeating subcomponent of the OptionExerciseDates component used to specify fixed dates for exercise.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4165~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41137 ~~tbd~~	NoOptionExerciseDates		N		NEW		
→	41138 ~~tbd~~	OptionExerciseDate	N		NEW		Required if NoOptionExerciseDates(41137~~tbd~~) > 0.
→	41139 ~~tbd~~	OptionExerciseDateType	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.
</Dt >							

6.100 Component OptionExerciseExpirationDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseExpirationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	OptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the OptionExerciseExpiration component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4166~~Stdr]~~

Component FIXML Abbreviation: <BizCtr>								
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41140 ~~tbd~~	NoOptionExerciseExpirationDateBusinessCenters		N		NEW	~~—~~	~~Number of business centers in the repeating group.~~
→	41141 ~~tbd~~	OptionExerciseExpirationDateBusinessCenter	N		NEW	Ctr	~~A business center whose calendar is used to for date adjustment, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.~~ Required if NoOptionExerciseExpirationDateBusinessCenters(41140) > 0.
</BizCtr>								

6.101 Component OptionExerciseExpiration

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseExpiration
Component Abbreviated Name (for FIXML)	Exp
Component Type	Block
Category	Common
Action	New
Component Synopsis	The OptionExerciseExpiration component is a subcomponent of the OptionExercise component used to specify option exercise expiration dates and times.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4167~~[id]~~]

Component FIXML Abbreviation: <*Exp*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41142 ~~tbd~~	OptionExerciseExpirationDateBusinessDayConvention	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 option exercise expiration dates.
<OptionExerciseExpirationDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise expiration dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~ to override the business centers defined in the DateAdjustment component in Instrument.~~
<OptionExerciseExpirationDateGrp>		N		NEW		
41143 ~~tbd~~	OptionExerciseExpirationDateRelativeTo	N		NEW		

41144 ~~tbd~~	OptionExerciseExpirationDateOffsetPeriod	N		NEW		Conditionally required when OptionExerciseExpirationDateOffsetUnit(41145) is specified.
41145 ~~tbd~~	OptionExerciseExpirationDateOffsetUnit	N		NEW		Conditionally required when OptionExerciseExpirationDateOffsetPeriod(41144) is specified.
41146 ~~tbd~~	OptionExerciseExpirationFrequencyPeriod	N		NEW		Conditionally required when OptionExerciseExpirationFrequencyUnit(41147) is specified.
41147 ~~tbd~~	OptionExerciseExpirationFrequencyUnit	N		NEW		Conditionally required when OptionExerciseExpirationFrequencyPeriod(41146) is specified.
41148 ~~tbd~~	OptionExerciseExpirationRollConvention	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 option expiration dates and times.
41149 ~~tbd~~	OptionExerciseExpirationDateOffsetDayType	N		NEW		
41150 ~~tbd~~	OptionExerciseExpirationTime	N		NEW		
41151 ~~tbd~~	OptionExerciseExpirationTimeBusinessCenter	N		NEW		
</Exp>						

6.102 Component OptionExerciseExpirationDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseExpirationDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The OptionExerciseExpirationDateGrp is a repeating subcomponent of the OptionExerciseExpiration component used to specify fixed dates for expiration.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4168~~[id]~~]

Component FIXML Abbreviation: <*Dt*>

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41152 ~~tbd~~	NoOptionExerciseExpirationDates	N		NEW		
→	41153 ~~tbd~~ OptionExerciseExpirationDate	N		NEW		Required if NoOptionExpirationDates(41152~~tbd~~) > 0.
→	41154 ~~tbd~~ OptionExerciseExpirationDateType	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.
</Dt >						

6.103 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	_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	[4027]

Component FIXML Abbreviation: <*Pmt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40212	NoPayments	N				
→	40213 PaymentType	N				
→	40214 PaymentPaySide	N				
→	40215 PaymentReceiveSide	N				
→	40216 PaymentCurrency	N				
→	40217 PaymentAmount	N				
→	40218 PaymentPrice	N				
→	40919 PaymentPriceType	N				
→	41155 ~~tbd~~ PaymentUnitOfMeasure	N		NEW		

→	40219	PaymentDateUnadjusted	N				
→	40220	PaymentBusinessDayConvention	N				
→	***<PaymentBusinessCenterGrp>***		N				
→	41156 ~~tbd~~	PaymentDateRelativeTo	N		NEW		
→	41157 ~~tbd~~	PaymentDateOffsetPeriod	N		NEW		Conditionally required when PaymentDateOffsetUnit(41158) is specified.
→	41158 ~~tbd~~	PaymentDateOffsetUnit	N		NEW		Conditionally required when PaymentDateOffsetPeriod(41157) is specified.
→	41159 ~~tbd~~	PaymentDateDayType	N		NEW		
→	40222	PaymentDateAdjusted	N				
~~→~~	~~tbd~~	~~PaymentInitialPoints~~	~~N~~		~~NEW~~		
→	41160 ~~tbd~~	PaymentForwardStartType	N		NEW		
→	40224	PaymentDiscountFactor	N				
→	40225	PaymentPresentValueAmount	N				
→	40226	PaymentPresentValueCurrency	N				
→	40227	PaymentSettlStyle	N				
→	492	PaymentMethod	N				
→	***<PaymentSettlGrp>***		N				
→	40229	PaymentText	N				
	40984	EncodedPaymentTextLen	N				
	40985	EncodedPaymentText	N				
</Pmt>							

6.104 Component PaymentScheduleFixingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentScheduleFixingDayGrp
Component Abbreviated Name (for FIXML)	Fix~~i~~ngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The PaymentScheduleFixingDayGrp is a repeating subcomponent of the PaymentScheduleGrp component used to detail periodic fixing days.
Component Elaboration	If the fixing days are not specified, then every day of the week will be a fixing day.
To be finalized by FPL Technical Office	

Repository Component ID	[4169~~[id]~~]

Component FIXML Abbreviation: <FxDay>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41161 ~~tbd~~	NoPaymentScheduleFixingDays		N		NEW		
→	41162 ~~tbd~~	PaymentScheduleFixingDayOfWeek	N		NEW		Required if NoPaymentScheduleFixingDays(41161~~tbd~~) > 0.
→	41163 ~~tbd~~	PaymentScheduleFixingDayNumber	N		NEW		
</FxDay>							

6.105 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)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	*(no change)*
Component Elaboration	~~*(no change)*~~*Append Elaboration* The Fixing Lag Interval (PaymentScheduleFixingLagPeriod(41176) and PaymentScheduleFixingLagUnit(41177)) and the First Observation Offset Duration (PaymentScheduleFixingFirstObservationOffsetPeriod(41178) and PaymentScheduleFixingFirstObservationOffsetUnit(41179)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	[4077]

Component FIXML Abbreviation: <Sched>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40828	NoPaymentSchedules		N				
→	40829	PaymentScheduleType	N				

→	41164 ~~tbd~~	PaymentScheduleXID	N		NEW		
→	41165 ~~tbd~~	PaymentScheduleXIDRef	N		NEW		
→	40830	PaymentScheduleStubType	N				
→	40831	PaymentScheduleStartDateUnadjusted	N				
→	40832	PaymentScheduleEndDateUnadjusted	N				
→	40833	PaymentSchedulePaySide	N				
→	40834	PaymentScheduleReceiveSide	N				
→	40835	PaymentScheduleNotional	N				
→	40836	PaymentScheduleCurrency	N				
→	40837	PaymentScheduleRate	N				
→	40838	PaymentScheduleRateMultiplier	N				
→	40839	PaymentScheduleRateSpread	N				
→	41166 ~~tbd~~	PaymentScheduleRateCurrency	N		NEW		
→	41167 ~~tbd~~	PaymentScheduleRateUnitOfMeasure	N		NEW		
→	41168 ~~tbd~~	PaymentScheduleRateConversionFactor	N		NEW		
→	41169 ~~tbd~~	PaymentScheduleRateSpreadType	N		NEW		
→	40840	PaymentScheduleRateSpreadPositionType	N				
→	40841	PaymentScheduleRateTreatment	N				
→	40842	PaymentScheduleFixedAmount	N				
→	40843	PaymentScheduleFixedCurrency	N				
→	41170 ~~tbd~~	PaymentScheduleSettle~~ment~~PeriodPrice	N		NEW		
→	41171 ~~tbd~~	PaymentScheduleSettle~~ment~~PeriodPriceCurrency	N		NEW		
→	41172 ~~tbd~~	PaymentScheduleSettle~~ment~~PeriodPriceUnitOfMeasure	N		NEW		
→	41173 ~~tbd~~	PaymentScheduleStepUnitOfMeasure	N		NEW		
→	40844	PaymentScheduleStepFrequencyPeriod	N				

→	40845	PaymentScheduleStepFrequencyUnit	N				
→	40846	PaymentScheduleStepOffsetValue	N				
→	40847	PaymentScheduleStepRate	N				
→	40848	PaymentScheduleStepOffsetRate	N				
→	40849	PaymentScheduleStepRelativeTo	N				
→	**<PaymentScheduleRateSourceGrp>**		N				
→	40850	PaymentScheduleFixingDateUnadjusted	N				
→	40851	PaymentScheduleWeight	N				
→	40852	PaymentScheduleFixingDateRelativeTo	N				
→	40853	PaymentScheduleFixingDateBusinessDayConvention	N				
→	<PaymentScheduleFixingDateBusinessCenterGrp>		N				
→	40855	PaymentScheduleFixingDateOffsetPeriod	N				
→	40856	PaymentScheduleFixingDateOffsetUnit	N				
→	40857	PaymentScheduleFixingDateOffsetDayType	N				
→	41174 ~~tbd~~	PaymentScheduleFixingDayDistribution	N		NEW		
→	41175 ~~tbd~~	PaymentScheduleFixingDayCount	N		NEW		
→	40858	PaymentScheduleFixingDateAdjusted	N				
→	**<PaymentScheduleFixingDayGrp>**		N		NEW		
→	41176 ~~tbd~~	PaymentScheduleFixingLagPeriod	N		NEW		Conditionally required when PaymentScheduleFixingLagUnit(41177) is specified.
→	41177 ~~tbd~~	PaymentScheduleFixingLagUnit	N		NEW		Conditionally required when PaymentScheduleFixingLagPeriod(41176) is specified.
→	41178 ~~tbd~~	PaymentScheduleFixingFirstObservationOffsetPeriod	N		NEW		Conditionally required when PaymentScheduleFixingFirstObservationOffsetUnit(41179~~tbd~~) is specified.
→	41179 ~~tbd~~	PaymentScheduleFixingFirstObservationOffsetUnit	N		NEW		Conditionally required when PaymentScheduleFixingFirstObservationOffsetPeriod(41178~~tbd~~) is specified.

→	40859	PaymentScheduleFixingTime	N				
→	40860	PaymentScheduleFixingTimeBusinessCenter	N				
→	40861	PaymentScheduleInterimExchangePaymentDateRelativeTo	N				
→	40862	PaymentScheduleInterimExchangeDatesBusinessDayConvention	N				
→	**<PaymentScheduleInterimExchangeDatesBusinessCenterGrp>**		N				
→	40864	PaymentScheduleInterimExchangeDatesOffsetPeriod	N				
→	40865	PaymentScheduleInterimExchangeDatesOffsetUnit	N				
→	40866	PaymentScheduleInterimExchangeDatesOffsetDayType	N				
→	40867	PaymentScheduleInterimExchangeDateAdjusted	N				
</Sched>							

6.106 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4070]

Component FIXML Abbreviation: *<PmtStrm>*

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40738	PaymentStreamType	N				
40739	PaymentStreamMarketRate	N				
40740	PaymentStreamDelayIndicator	N				
40741	PaymentStreamSettlCurrency	N				
40742	PaymentStreamDayCount	N				
40743	PaymentStreamAccrualDays	N			Added Phase I	
40744	PaymentStreamDiscountType	N				
40745	PaymentStreamDiscountRate	N				
40746	PaymentStreamDiscountRateDayCount	N				
40747	PaymentStreamCompoundingMethod	N				
40748	PaymentStreamInitialPrincipalExchangeIndicator	N				
40749	PaymentStreamInterimPrincipalExchangeIndicator	N				
40750	PaymentStreamFinalPrincipalExchangeIndicator	N				
41180 ~~tbd~~	PaymentStreamFlatRateIndicator	N		NEW		
41181 ~~tbd~~	PaymentStreamFlatRateAmount	N		NEW		
41182 ~~tbd~~	PaymentStreamFlatRateCurrency	N		NEW		
41183 ~~tbd~~	PaymentStreamMaximumPaymentAmount	N		NEW		
41184 ~~tbd~~	PaymentStreamMaximumPaymentCurrency	N		NEW		
41185 ~~tbd~~	PaymentStreamMaximumTransactionAmount	N		NEW		
41186 ~~tbd~~	PaymentStreamMaximumTransactionCurrency	N		NEW		
<PaymentStreamPaymentDates>		N				
<PaymentStreamResetDates>		N				
<PaymentStreamFixedRate>		N				
<PaymentStreamFloatingRate>		N				
<PaymentStreamNonDeliverableSettlTerms>		N				
</PmtStrm>						

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6.107 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4073]

Component FIXML Abbreviation: <*Fixed*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40784	PaymentStreamRate	N				
40785	PaymentStreamFixedAmount	N				
40786	PaymentStreamFixedRateCurrency	N				
41187 ~~tbd~~	PaymentStreamFixedAmountUnitOfMeasure	N		NEW		
41188 ~~tbd~~	PaymentStreamTotalFixedAmount	N		NEW		
40787	PaymentStreamFutureValueNotional	N				
40788	PaymentStreamFutureValueDateAdjusted	N				
41189 ~~tbd~~	PaymentStreamWorldScaleRate	N		NEW		
41190 ~~tbd~~	PaymentStreamContractPrice	N		NEW		
41191 ~~tbd~~	PaymentStreamContractPriceCurrency	N		NEW		
</*Fixed*>						

6.108 Component PaymentStreamPricingBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPricingBusinessCenterGrp
Component Abbreviated Name (for FIXML)	PxngBizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	PaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the PaymentStreamFloatingRate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4170~~Stdr~~]

Component FIXML Abbreviation: <*PxngBizCtr*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41192 ~~tbd~~	NoPaymentStreamPricingBusinessCenters	N		NEW	—	
→	41193 ~~tbd~~ PaymentStreamPricingBusinessCenter	N		NEW	Ctr	Required if NoPaymentStreamPricingBusinessCenters(41192~~tbd~~) > 0.
</*PxngBizCtr*>						

6.109 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	Change
Component Synopsis	*(no change)*
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and PaymentStreamNegativeRateTreatment(40807~~tbd~~)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (PaymentStreamCalculationLagPeriod(41209) and PaymentStreamCalculationLagUnit(41210)) and the First Observation Offset Duration (PaymentStreamFirstObservationOffsetPeriod(41211) and PaymentStreamFirstObservationOffsetUnit(41212)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	[4074]

Component FIXML Abbreviation: <*Float*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40789	PaymentStreamRateIndex	N				
40790	PaymentStreamRateIndexSource	N				
40791	PaymentStreamRateIndexCurveUnit	N				
40792	PaymentStreamRateIndexCurvePeriod	N				
41194 ~~tbd~~	PaymentStreamRateIndexCurveUnit2	N		NEW		Conditionally required when PaymentStreamRateIndexCurvePeriod2(41195) is specidfied.
41195 ~~tbd~~	PaymentStreamRateIndexCurvePeriod2	N		NEW		Conditionally required when PaymentStreamRateIndexCurveUnit2(41194) is specidfied.
41196 ~~tbd~~	PaymentStreamRateIndexLocation	N		NEW		
41197 ~~tbd~~	PaymentStreamRateIndexLevel	N		NEW		

41198 ~~tbd~~	PaymentStreamRateIndexUnitOfMeasure	N		NEW		
41199 ~~tbd~~	PaymentStreamSettl~~ement~~Level	N		NEW		
41200 ~~tbd~~	PaymentStreamReferenceLevel	N		NEW		
41201 ~~tbd~~	PaymentStreamReferenceLevelUnitOfMeasure	N		NEW		
41202 ~~tbd~~	PaymentStreamReferenceLevelEqualsZeroIndicator	N		NEW		
40793	PaymentStreamRateMultiplier	N				
40794	PaymentStreamRateSpread	N				
41203 ~~tbd~~	PaymentStreamRateSpreadCurrency	N		NEW		
41204 ~~tbd~~	PaymentStreamRateSpreadUnitOfMeasure	N		NEW		
41205 ~~tbd~~	PaymentStreamRateConversionFactor	N		NEW		
41206 ~~tbd~~	PaymentStreamRateSpreadType	N		NEW~~S~~		
40795	PaymentStreamRateSpreadPositionType	N				
40796	PaymentStreamRateTreatment	N				
40797	PaymentStreamCapRate	N				
40798	PaymentStreamCapRateBuySide	N				
40799	PaymentStreamCapRateSellSide	N				
40800	PaymentStreamFloorRate	N				
40801	PaymentStreamFloorRateBuySide	N				
40802	PaymentStreamFloorRateSellSide	N				
40803	PaymentStreamInitialRate	N				
41207 ~~tbd~~	PaymentStreamLastResetRate	N		NEW		
41208 ~~tbd~~	PaymentStreamFinalRate	N		NEW		
40804	PaymentStreamFinalRateRoundingDirection	N				
40805	PaymentStreamFinalRatePrecision	N				
40806	PaymentStreamAveragingMethod	N				
40807	PaymentStreamNegativeRateTreatment	N				
41209 ~~tbd~~	PaymentStreamCalculationLagPeriod	N		NEW		Conditionally required when PaymentStreamCalculationLagUnit(41210) is specified.
41210 ~~tbd~~	PaymentStreamCalculationLagUnit	N		NEW		Conditionally required when PaymentStreamCalculationLagPeriod(41209) is specified.

41211 ~~tbd~~	PaymentStreamFirstObservationDateOffsetPeriod	N		NEW		Conditionally required when PaymentStreamFirstObservationOffsetUnit(41212~~tbd~~) is specified.
41212 ~~tbd~~	PaymentStreamFirstObservationDateOffsetUnit	N		NEW		Conditionally required when PaymentStreamFirstObservationOffsetPeriod(41211~~tbd~~) is specified.
41213 ~~tbd~~	PaymentStreamPricingDayType	N		NEW		
41214 ~~tbd~~	PaymentStreamPricingDayDistribution	N		NEW		
41215 ~~tbd~~	PaymentStreamPricingDayCount	N		NEW		
41216 ~~tbd~~	PaymentStreamPricingBusinessCalendar	N		NEW		
41217 ~~tbd~~	PaymentStreamPricingBusinessDayConvention	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 pricing dates.
<PaymentStreamPricingBusinessCenterGrp>						When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of pricing dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~ to override the business centers defined in the DateAdjustment component in Instrument.~~
<PaymentStreamPricingDayGrp>		N		NEW		
<PaymentStreamPricingDateGrp>		N		NEW		
~~tbd~~	~~PaymentStreamAveragingMethod~~	~~N~~		~~NEW~~		
~~tbd~~	~~PaymentStreamConversionFactor~~	~~N~~		~~NEW~~		
40808	PaymentStreamInflationLagPeriod	N				
40809	PaymentStreamInflationLagUnit	N				
40810	PaymentStreamInflationLagDayType	N				
40811	PaymentStreamInflationInterpolationMethod	N				
40812	PaymentStreamInflationIndexSource	N				
40813	PaymentStreamInflationPublicationSource	N				

40814	PaymentStreamInflationInitialIndexLevel	N				
40815	PaymentStreamInflationFallbackBondApplicable	N				
40816	PaymentStreamFRADiscounting	N				
</Float>						

6.110 Component PaymentStreamPaymentDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPaymentDateGrp
Component Abbreviated Name (for FIXML)	PmtDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The PaymentStreamPaymentDateGrp is a repeating subcomponent of the PaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4171~~[id]~~]

Component FIXML Abbreviation: <*PmtDt*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41220 ~~tbd~~	NoPaymentStreamPaymentDates		N		NEW		
→	41221 ~~tbd~~	PaymentStreamPaymentDate	N		NEW		Required if NoPaymentStreamPaymentDates(41220~~tbd~~) > 0.
→	41222 ~~tbd~~	PaymentStreamPaymentDateType	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.
</PmtDt >							

6.111 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4071]

Component FIXML Abbreviation: <*PmtDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40751	PaymentStreamPaymentDateBusinessDayConvention	N				
<PaymentStreamPaymentDateBusinessCenterGrp>		N				
<PaymentStreamPaymentDateGrp>		N		NEW		
40753	PaymentStreamPaymentFrequencyPeriod	N				
40754	PaymentStreamPaymentFrequencyUnit	N				
40755	PaymentStreamPaymentRollConvention	N				
40756	PaymentStreamFirstPaymentDateUnadjusted	N				
40757	PaymentStreamLastRegularPaymentDateUnadjusted	N				
40758	PaymentStreamPaymentDateRelativeTo	N				
40759	PaymentStreamPaymentOffsetPeriod	N				
40760	PaymentStreamPaymentOffsetUnit	N				
40920	PaymentStreamPaymentOffsetDayType	N				
41223 ~~tbd~~	PaymentStreamMasterAgreementPaymentDatesIndicator	N		NEW		
</*PmtDts*>						

6.112 Component PaymentStreamPricingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPricingDateGrp
Component Abbreviated Name (for FIXML)	Px~~rc~~ngDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The PaymentStreamPricingDateGrp is a repeating subcomponent of the PaymentStreamFloatingRate component used to detail fixed pricing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4172~~[id]~~]

Component FIXML Abbreviation: <PrcngDt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41224 ~~tbd~~	NoPaymentStreamPricingDates		N		NEW		
→	41225 ~~tbd~~	PaymentStreamPricingDate	N		NEW		Required if NoPaymentStreamPricingDates (41224~~tbd~~) > 0.
→	41226 ~~tbd~~	PaymentStreamPricingDateType	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.
</PrcngDt>							

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6.113 Component PaymentStreamPricingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPricingDayGrp
Component Abbreviated Name (for FIXML)	Px~~rc~~ngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The PaymentStreamPricingDayGrp is a repeating subcomponent of the PaymentStreamFloatingRate component used to detail periodic pricing days.
Component Elaboration	If the pricing days are not specified, then every day of the week will be a pricing day.
To be finalized by FPL Technical Office	
Repository Component ID	[4173~~[id]~~]

Component FIXML Abbreviation: <PrcngDay>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41227 ~~tbd~~	NoPaymentStreamPricingDays		N		NEW		
→	41228 ~~tbd~~	PaymentStreamPricingDayOfWeek	N		NEW		Required if NoPaymentStreamPricingDays (41227~~tbd~~) > 0.
→	41229 ~~tbd~~	PaymentStreamPricingDayNumber	N		NEW		
</PrcngDay>							

6.114 Component PricingDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PricingDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	PricingDateBusinessCenterGrp is a repeating subcomponent of the PricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4174~~Stdr~~]

Component FIXML Abbreviation: <*BizCtr*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41230 ~~tbd~~	NoPricingDateBusinessCenters		N		NEW	—	
→	41231 ~~tbd~~	PricingDateBusinessCenter	N		NEW	Ctr	Required if NoPricingDateBusinessCenters(41230~~tbd~~) > 0.
</*BizCtr*>							

6.115 Component PricingDateTime

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PricingDateTime
Component Abbreviated Name (for FIXML)	PxngDtTm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The PricingDateTime component is a subcomponent of Instrument used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4175~~[id]~~]

Component FIXML Abbreviation: <Pxng>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41232 ~~tbd~~	PricingDateUnadjusted	N		NEW		
41233 ~~tbd~~	PricingDateBusinessDayConvention	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 pricing dates.
<PricingDateBusinessCenterGrp>		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 pricing dates.~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only ~~to override the business centers defined in the DateAdjustment component in Instrument.~~
41234 ~~tbd~~	PricingDateAdjusted	N		NEW		

41235 ~~tbd~~	PricingTime	N		NEW		
41236 ~~tbd~~	PricingTimeBusinessCenter	N		NEW		
</Pxng>						

6.116 Component StreamAssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamAssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttr~~i~~b
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamAssetAttributeGrp is a repeating subcomponent of the StreamCommodity component used to detail commodity attributes, quality standards and reject limits.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4176~~[id]~~]

Component FIXML Abbreviation: <AssetAttrib>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41237 ~~tbd~~	NoStreamAssetAttributes		N		NEW		
→	41238 ~~tbd~~	StreamAssetAttributeType	N		NEW		Required if NoStreamAssetAttributes(41237~~tbd~~) > 0.
→	41239 ~~tbd~~	StreamAssetAttributeValue	N		NEW		
→	41240 ~~tbd~~	StreamAssetAttributeLimit	N		NEW		
</AssetAttrib>							

6.117 Component StreamCalculationPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCalculationPeriodDateGrp
Component Abbreviated Name (for FIXML)	CalcDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamCalculationPeriodDateGrp is a repeating subcomponent of the StreamCalculationPeriodDates component used to detail fixed dates for the swap stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4177~~[id]~~]

Component FIXML Abbreviation: <CalcDt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41241 ~~tbd~~	NoStreamCalculationPeriodDates		N		NEW		
→	41242 ~~tbd~~	StreamCalculationPeriodDate	N		NEW		Required if NoStreamCalculationPeriodDates(41241~~tbd~~) > 0.
→	41243 ~~tbd~~	StreamCalculationPeriodDateType	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.
</ CalcDt >							

6.118 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4009]

Component FIXML Abbreviation: <*CalcDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41244 ~~tbd~~	StreamCalculationPeriodDatesXID	N		NEW		
41245 ~~tbd~~	StreamCalculationPeriodDatesXIDRef	N		NEW		
40073	StreamCalculationPeriodBusinessDayConvention	N				
<StreamCalculationPeriodBusinessCenterGrp>		N				
<StreamCalculationPeriodDateGrp>		N		NEW		
40075	StreamFirstPeriodStartDateUnadjusted	N				
40076	StreamFirstPeriodStartDateBusinessDayConvention	N				
<StreamFirstPeriodStartDateBusinessCenterGrp>		N				
40078	StreamFirstPeriodStartDateAdjusted	N				
40079	StreamFirstRegularPeriodStartDateUnadjusted	N				
40080	StreamFirstCompoundingPeriodEndDateUnadjusted	N				
40081	StreamLastRegularPeriodEndDateUnadjusted	N				
40082	StreamCalculationFrequencyPeriod	N				

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40083	StreamCalculationFrequencyUnit	N				
40084	StreamCalculationRollConvention	N				
41246 ~~tbd~~	StreamCalculationBalanceOfFirstPeriod	N		NEW		
41247 ~~tbd~~	StreamCalculationCorrectionPeriod	N		NEW		Conditionally required when StreamCalculationCorrectionUnit(41248) is specified.
41248 ~~tbd~~	StreamCalculationCorrectionUnit	N		NEW		Conditionally required when StreamCalculationCorrectionPeriod(41247) is specified.
</CalcDts>						

6.119 Component StreamCommoditySettl~~ement~~BusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommoditySettl~~ement~~BusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	StreamCommoditySettl~~ement~~BusinessCenterGrp is a repeating subcomponent of the StreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4178~~Stdr~~]

Component FIXML Abbreviation: <*BizCtr*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41249 ~~tbd~~	NoStreamCommoditySettl~~ement~~BusinessCenters	N		NEW	—	
→	41250 ~~tbd~~ StreamCommoditySettl~~ement~~BusinessCenter	N		NEW	Ctr	Required if NoStreamCommoditySettl~~ement~~BusinessCenters(41249~~tbd~~) > 0.
</BizCtr>						

6.120 Component StreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	Block
Category	Common
Action	New
Component Synopsis	StreamCommodity is a subcomponent of the Stream component used to identify and describe the underlying commodity.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4179~~[id]~~]

Component FIXML Abbreviation: <*Cmdty*>

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41251 ~~tbd~~	StreamCommodityBase	N		NEW		
41252 ~~tbd~~	StreamCommodityType	N		NEW		
41253 ~~tbd~~	StreamCommoditySecurityID	N		NEW		Conditionally required when StreamCommoditySecurityIDSource(41254) is specified.
41254 ~~tbd~~	StreamCommoditySecurityIDSource	N		NEW		Conditionally required when StreamCommoditySecurityID(41253) is specified.
<StreamCommodityAltIDGrp>		N		NEW		
41255 ~~tbd~~	StreamCommodityDesc~~ription~~	N		NEW		
41256	EncodedCommodityDescLen	N		NEW		Must be set if EncodedCommodityDesc(41257) field is specified and must immediately precede it.
41257	EncodedCommodityDesc	N		NEW		Encoded (non-ASCII characters) representation of the CommodityDesc(41255) field in the encoded format specified via the MessageEncoding(347) field.
<StreamAssetAttributeGrp>		N		NEW		
41258 ~~tbd~~	StreamCommodityUnitOfMeasure	N		NEW		

41259 ~~tbd~~	StreamCommodityCurrency	N		NEW		
41260 ~~tbd~~	StreamCommodityExchange	N		NEW		
41261 ~~tbd~~	StreamCommodityRate~~R~~Source	N		NEW		
41262 ~~tbd~~	StreamCommodityRateReferencePage	N		NEW		
41263 ~~tbd~~	StreamCommodityRatePageHeading	N		NEW		
41264 ~~tbd~~	StreamDataProvider	N		NEW		
<StreamCommodityDataSourceGrp>		N		NEW		
41265 ~~tbd~~	StreamCommodityPricing~~e~~Type	N		NEW		
41266 ~~tbd~~	StreamCommodityNearbySettl~~ement~~DayPeriod	N		NEW		Conditionally required when StreamCommodityNearbySettlDayUnit(41267) is specified.
41267 ~~tbd~~	StreamCommodityNearbySettl~~ement~~DayUnit	N		NEW		Conditionally required when StreamCommodityNearbySettlDayPeriod(41266) is specified.
41268 ~~tbd~~	StreamCommoditySettl~~ement~~DateUnadjusted	N		NEW		
41269 ~~tbd~~	StreamCommoditySettl~~ement~~DateBusinessDayConvention	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 settlement dates.
<StreamCommoditySettl~~ement~~BusinessCenterGrp>		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 settlement dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the DateAdjustment component in Instrument.~~
41270 ~~tbd~~	StreamCommoditySettl~~ement~~DateAdjusted	N		NEW		
41271 ~~tbd~~	StreamCommoditySettl~~ement~~Month	N		NEW		
41272 ~~tbd~~	StreamCommoditySettl~~ement~~DateRollPeriod	N		NEW		Conditionally required when StreamCommoditySettlDateRollUnit(41273) is specified.

41273 ~~tbd~~	StreamCommoditySettl~~ement~~DateRollUnit	N		NEW		Conditionally required when StreamCommoditySettlDateRollPeriod(41272) is specified.
41274 ~~tbd~~	StreamCommoditySettl~~ement~~DayType	N		NEW		
<StreamCommoditySettl~~ement~~PeriodGrp>		N		NEW		
41275 ~~tbd~~	StreamCommodityXID	N		NEW		
41276 ~~tbd~~	StreamCommodityXIDRef	N		NEW		
</Cmdty>						

6.121 Component StreamCommodityAltIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommodityAltIDGrp
Component Abbreviated Name (for FIXML)	AID
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	StreamCommodityAltIDGrp is a subcomponent of the StreamCommodity component used to specify alternate identifiers.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4180~~[id]~~]

Component FIXML Abbreviation: *<AID>*							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41277 ~~tbd~~	NoStreamCommodityAltIDs		N		NEW		
→	41278 ~~tbd~~	StreamCommodityAltID	N		NEW		Required if NoStreamCommodityAltIDs(41277~~tbd~~) > 0.~~ Conditionally required when StreamCommodityAltIDSource(41279) is specified.~~
→	41279 ~~tbd~~	StreamCommodityAltIDSource	N		NEW		~~Conditionally r~~Required ~~when~~if NoStreamCommodityAltIDs(41277) > 0.~~StreamCommodityAltID(41278) is specified.~~
</AID>							

6.122 Component StreamCommodityDataSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommodityDataSourceGrp
Component Abbreviated Name (for FIXML)	DataSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	StreamCommodityDataSourceGrp is a subcomponent of the StreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4181~~[id]~~]

Component FIXML Abbreviation: <*DataSrc*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41280 ~~tbd~~	NoStreamCommodityDataSources		N		NEW		
→	41281 ~~tbd~~	StreamCommodityDataSourceID	N		NEW		Required if NoStreamCommodityDataSources(41280~~tbd~~) > 0.
→	41282 ~~tbd~~	StreamCommodityDataSourceIDType	N		NEW		Required if NoStreamCommodityDataSources(41280) > 0.
</*DataSrc*>							

6.123 Component StreamCommoditySettl~~ement~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommoditySettl~~ement~~DayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamCommoditySettl~~ement~~DayGrp is a repeating subcomponent of the StreamCommoditySettl~~ement~~PeriodGrp component used to define the settlement days associated with the commodity contract. ~~detail commodity delivery days.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4182~~[id]~~]

Component FIXML Abbreviation: <*Day*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41283 ~~tbd~~	NoStreamCommoditySettl~~ement~~Days		N		NEW		
→	41284 ~~tbd~~	StreamCommoditySettl~~ement~~Day	N		NEW		Required if NoStreamCommoditySettl~~ement~~Days(41283~~tbd~~) > 0.
→	41285 ~~tbd~~	StreamCommoditySettl~~ement~~TotalHours	N		NEW		
→	***<StreamCommoditySettl~~ement~~TimeGrp>***		N		NEW		
</*Day*>							

6.124 Component StreamCommoditySettl~~ement~~TimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommoditySettl~~ement~~TimeGrp
Component Abbreviated Name (for FIXML)	Tm~~ime~~
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamCommoditySettl~~ement~~TimeGrp is a repeating subcomponent of the StreamCommoditySettl~~ement~~DayGrp component used to define the settlement time periods associated with the commodity contract.~~detail commodity delivery time periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4183~~[id]~~]

Component FIXML Abbreviation: <*Time*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41286 ~~tbd~~	NoStreamCommoditySettl~~ement~~Times		N		NEW		
→	41287 ~~tbd~~	StreamCommoditySettl~~ement~~Start	N		NEW		Required if NoStreamCommoditySettl~~ement~~Times(41286~~tbd~~) > 0.
→	41288 ~~tbd~~	StreamCommoditySettl~~ement~~End	N		NEW		Required if NoStreamCommoditySettlTimes(41286) > 0.
→	41588	StreamCommoditySettlTimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</*Time*>							

6.125 Component StreamCommoditySettl~~ement~~PeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamCommoditySettl~~ement~~PeriodGrp
Component Abbreviated Name (for FIXML)	SettlPeriod
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The StreamCommoditySettl~~ement~~PeriodGrp is a repeating subcomponent of the ~~Payment~~StreamCommodit~~r~~y component used to define the settlement period details associated with the commodity contract.~~detail commodity delivery periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4184~~[id]~~]

Component FIXML Abbreviation: <SettlPrd>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41289 ~~tbd~~	NoStreamCommoditySettl~~ement~~Periods	N		NEW		
→	41290 ~~tbd~~ StreamCommoditySettl~~ement~~Country	N		NEW		Required if NoStreamCommoditySettl~~ement~~Periods(41289~~tbd~~) > 0. ~~Not required for FIXML.~~
→	41291 ~~tbd~~ StreamCommoditySettl~~ement~~TimeZone	N		NEW		
→	41292 ~~tbd~~ StreamCommoditySettl~~ement~~FlowType	N		NEW		
→	41293 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodNotional	N		NEW		
→	41294 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodNotionalUnitOfMeasure	N		NEW		
→	41295 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodFrequencyPeriod	N		NEW		Conditionally required when StreamCommoditySettlFrequencyUnit(41296) is specified.
→	41296 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodFrequencyUnit	N		NEW		Conditionally required when StreamCommoditySettlFrequencyPeriod(41295) is specified.
→	41297 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodPrice	N		NEW		
→	41298 ~~tbd~~ StreamCommoditySettl~~ement~~PeriodPriceUnitOfMeasure	N		NEW		

→	41299 ~~tbd~~	StreamCommoditySettl~~ement~~ PeriodPriceCurrency	N		NEW		
→	41300 ~~tbd~~	StreamCommoditySettl~~ement~~ HolidaysProcessingInstruction	N		NEW		
→	***<StreamCommoditySettl~~ement~~DayGrp>***		N		NEW		
→	41301 ~~tbd~~	StreamCommoditySettl~~ement~~ PeriodXID	N		NEW		
→	41302 ~~tbd~~	StreamCommoditySettl~~ement~~ PeriodXIDRef	N		NEW		
</SettlPrd>							

6.126 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4006]

Component FIXML Abbreviation: <*Strm*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40049	NoStreams		N				
→	***40050***	***StreamType***	N				
→	***41303*** ~~***tbd***~~	***StreamXID***	N		NEW		
→	***40051***	***StreamDesc***	N				
→	***40052***	***StreamPaySide***	N				
→	***40053***	***StreamReceiveSide***	N				
~~→~~	~~***41304 tbd***~~	~~***StreamNotionalXID***~~	~~N~~		~~NEW~~		
→	***41305*** ~~***tbd***~~	***StreamNotionalXIDRef***	N		NEW		
→	***40054***	***StreamNotional***	N				

→	*40055*	***StreamCurrency***	N				
→	*41306* ~~*tbd*~~	***StreamNotionalFrequencyPeriod***	N		NEW		Conditionally required when StreamNotionalFrequencyUnit(41307) is specified.
→	*41307* ~~*tbd*~~	***StreamNotionalFrequencyUnit***	N		NEW		Conditionally required when StreamNotionalFrequencyPeriod(41306) is specified.
→	*41308* ~~*tbd*~~	***StreamNotionalCommodityFrequency***	N		NEW		
→	*41309* ~~*tbd*~~	***StreamNotionalUnitOfMeasure***	N		NEW		
→	*41310* ~~*tbd*~~	***StreamTotalNotional***	N		NEW		
→	*41311* ~~*tbd*~~	***StreamTotalNotionalUnitOfMeasure***	N		NEW		
	<StreamCommodity>		N		NEW		
→	***<StreamEffectiveDate>***		N				
→	***<StreamTerminationDate>***		N				
→	***<StreamCalculationPeriodDates>***		N				
→	***<PaymentStream>***		N				
→	***<PaymentScheduleGrp>***		N				
→	***<PaymentStubGrp>***		N				
→	***<DeliveryStream>***		N		NEW		
→	***<DeliveryScheduleGrp>***		N		NEW		
→	*40056*	***StreamText***	N				
→	*40982*	***EncodedStreamTextLen***	N				
→	*40983*	***EncodedStreamText***	N				
</Strm>							

6.127 Component UnderlyingAssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingAssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttrb
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingAssetAttributeGrp is a repeating subcomponent of the UnderlyingInstrument component used to detail attributes of the instrument asset.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2243~~[id]~~]

Component FIXML Abbreviation: <*AssetAttrib*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2312 ~~tbd~~	NoUnderlyingAssetAttributes	N		NEW		
→	2313 ~~tbd~~ UnderlyingAssetAttributeType	N		NEW		Required if NoUnderlyingAssetAttributes(2312~~tbd~~) > 0.
→	2314 ~~tbd~~ UnderlyingAssetAttributeValue	N		NEW		
→	2315 ~~tbd~~ UnderlyingAssetAttributeLimit	N		NEW		
</*AssetAttrib*>						

6.128 Component UnderlyingComplexEventAveragingObservationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventAveragingObservationGrp
Component Abbreviated Name (for FIXML)	AvgngObs
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEventAveragingObservationGrp is an optional subcomponent of UnderlyingComplexEventPeriodGrp for specifying the weight of each of the dated observations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4244~~[id]~~]

Component FIXML Abbreviation: <*Obs*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41713 ~~tbd~~	NoUnderlyingComplexEventAveragingObservations	N		NEW		
→	41714 ~~tbd~~ UnderlyingComplexEventAveragingObservationNumber	N		NEW		Required if NoUnderlyingComplexEventAveragingObservations(41713~~tbd~~) > 0.
→	41715 ~~tbd~~ UnderlyingComplexEventAveragingWeight	N		NEW		

</Obs>

6.129 Component UnderlyingComplexEventCreditEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventCreditEventGrp
Component Abbreviated Name (for FIXML)	CdtEvnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingComplexEventCreditEventGrp is a repeating component within the UnderlyingComplexEventGrp component used to report applicable ~~Barrier and Knock~~ option credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4245~~[id]~~]

Component FIXML Abbreviation: <*CdtEvnt*>

Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41716 ~~tbd~~	NoUnderlyingComplexEventCreditEvents		N		NEW		
→	41717 ~~tbd~~	UnderlyingComplexEventCreditEventType	N		NEW		Required if NoUnderlyingComplexEventCreditEvents(41716~~tbd~~) > 0.
→	41718 ~~tbd~~	UnderlyingComplexEventCreditEventValue	N		NEW		
→	41719 ~~tbd~~	UnderlyingComplexEventCreditEventCurrency	N		NEW		
→	41720 ~~tbd~~	UnderlyingComplexEventCreditEventPeriod	N		NEW		Conditionally required when UnderlyingComplexEventCreditEventUnit(41721) is specified.
→	41721 ~~tbd~~	UnderlyingComplexEventCreditEventUnit	N		NEW		Conditionally required when UnderlyingComplexEventCreditEventPeriod(41720) is specified.
→	41722 ~~tbd~~	UnderlyingComplexEventCreditEventDayType	N		NEW		
→	41723 ~~tbd~~	UnderlyingComplexEventCreditEventRateSource	N		NEW		

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→	*<UnderlyingComplexEventCreditEventQualifierGrp>*	N		NEW		
</CdtEvnt >						

6.130 Component UnderlyingComplexEventCreditEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventCreditEventQualifierGrp
Component Abbreviated Name (for FIXML)	Qual
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingComplexEventCreditEventQualifierGrp is a repeating component within the UnderlyingComplexEventCreditEventGrp component used to specify qualifying attributes to an event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4246~~[id]~~]

Component FIXML Abbreviation: <*Qual*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41724 ~~tbd~~	NoUnderlyingComplexEventCreditEventQualifiers		N		NEW		
→	41725 ~~tbd~~	UnderlyingComplexEventCreditEventQualifier	N		NEW		Required if NoUnderlyingComplexEventCreditEventQualifiers(41724~~tbd~~) > 0.
</*Qual*>							

6.131 Component UnderlyingComplexEventPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventPeriodDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	
Action	
Component Synopsis	UnderlyingComplexEventPeriodDateGrp is a subcomponent of UnderlyingComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4247~~[id]~~]

Component FIXML Abbreviation: <Dt>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41726 ~~tbd~~	NoUnderlyingComplexEventPeriodDateTimes	N		NEW		
→	41727 ~~tbd~~ UnderlyingComplexEventPeriodDate	N		NEW		Required if NoUnderlyingComplexEventPeriodDateTimes(41726~~tbd~~) > 0.
→	41728 ~~tbd~~ UnderlyingComplexEventPeriodTime	N		NEW		
</Dt>						

6.132 Component UnderlyingComplexEventPeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	UnderlyingComplexEventPeriodGrp is a subcomponent of UnderlyingComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4248~~[id]~~]

Component FIXML Abbreviation: <*Period*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41729 ~~tbd~~	NoUnderlyingComplexEventPeriods		N		NEW		
→	41730 ~~tbd~~	UnderlyingComplexEventPeriodType	N		NEW		Required if NoUnderlyingComplexEventPeriods(41729~~tbd~~) > 0.
→	41731 ~~tbd~~	UnderlyingComplexEventBusinessCenter	N		NEW		
→	***<UnderlyingComplexEventScheduleGrp>***		N		NEW		
→	***<UnderlyingComplexEventPeriodDateGrp>***		N		NEW		
→	***<UnderlyingComplexEventAveragingObservationGrp>***		N		NEW		
</*Period*>							

6.133 Component UnderlyingComplexEventRateSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventRateSourceGrp
Component Abbreviated Name (for FIXML)	RtSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEventRateSourceGrp is a subcomponent of UnderlyingComplexEvents for specifying primary and secondary rate sources.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4249~~[id]~~]

Component FIXML Abbreviation: <*RtSrc*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41732 ~~tbd~~	NoUnderlyingComplexEventRateSources		N		NEW		
→	41733 ~~tbd~~	UnderlyingComplexEventRateSource	N		NEW		Required if NoUnderlyingComplexEventRateSources(41732~~tbd~~) > 0.
→	41734 ~~tbd~~	UnderlyingComplexEventRateSourceType	N		NEW		Required if NoUnderlyingComplexEventRateSources(41732) > 0.
→	41735 ~~tbd~~	UnderlyingComplexEventReferencePage	N		NEW		Conditionally required when ComplexEventRateSource(41014) = 99 (Other)
→	41736 ~~tbd~~	UnderlyingComplexEventReference~~t~~PageHeading	N		NEW		
</*RtSrc*>							

6.134 Component UnderlyingComplexEventDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplexEventDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingComplexEventRelativeDate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4250~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41737 ~~tbd~~	NoUnderlyingComplexEventDateBusinessCenters		N		NEW	—	
→	41738 ~~tbd~~	UnderlyingComplexEventDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingComplexEventDateBusinessCenters(41737~~tbd~~) > 0.
</BizCtr>							

6.135 Component UnderlyingComplexEventRelativeDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventRelativeDate
Component Abbreviated Name (for FIXML)	ReltvDt
Component Type	Block
Category	
Action	New
Component Synopsis	UnderlyingComplexEventRelativeDate is a subcomponent of UnderlyingComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4251~~[id]~~]

Component FIXML Abbreviation: <*RelDt*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41739 ~~tbd~~	UnderlyingComplexEventDateUnadjusted	N		NEW		
41740 ~~tbd~~	UnderlyingComplexEventDateRelativeTo	N		NEW		
41741 ~~tbd~~	UnderlyingComplexEventDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingComplexEventDateOffsetUnit(41742) is specified.
41742 ~~tbd~~	UnderlyingComplexEventDateOffsetUnit	N		NEW		Conditionally required when UnderlyingComplexEventDateOffsetPeriod(41741) is specified.
41743 ~~tbd~~	UnderlyingComplexEventDateOffsetDayType	N		NEW		
41744 ~~tbd~~	UnderlyingComplexEventDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates.

<UnderlyingComplexEventDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~
41745 ~~tbd~~	UnderlyingComplexEventDateAdjusted	N		NEW		
41746 ~~tbd~~	UnderlyingComplexEventFixingTime	N		NEW		
41747 ~~tbd~~	UnderlyingComplexEventFixingTimeBusinessCenter	N		NEW		
</RelDt>						

~~6.136~~Component UnderlyingComplex~~redit~~EventCreditEventSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplex~~redit~~EventCreditEventSourceGrp
Component Abbreviated Name (for FIXML)	EvntSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingComplex~~redit~~EventCreditEventSourceGrp is a repeating subcomponent of the UnderlyingComplex~~redit~~Events component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4252~~Stdr~~]

Component FIXML Abbreviation: <*EvntSrc*>

Tag		Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41748 ~~tbd~~	NoUnderlyingComplex~~redit~~EventCreditEventSources		N		NEW	—	
→	41749 ~~tbd~~	UnderlyingComplex~~redit~~EventCreditEventSource	N		NEW	Src	Required if NoUnderlyingCreditEventCreditEventSources(41748~~tbd~~) > 0.
</EvntSrc>							

~~6.137~~6.136 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	*[no change]*
Action	Change
Component Synopsis	*[no change]*
Component Elaboration	*[no change]*
To be finalized by FPL Technical Office	
Repository Component ID	[2228]

Component FIXML Abbreviation: <*CmplxEvnt*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
2045	NoUnderlyingComplexEvents						
→	2046	UnderlyingComplexEventType					
→	2261 ~~tbd~~	UnderlyingComplexOptPayoutPaySide	N		NEW		
→	2262 ~~tbd~~	UnderlyingComplexOptPayoutReceiveSide	N		NEW		
→	2263 ~~tbd~~	UnderlyingComplexOptPayoutUnderlier	N		NEW		
→	2047	UnderlyingComplexOptPayoutAmount					

→	2264 ~~tbd~~	UnderlyingComplexOptPayoutPercentage	N		NEW		
→	2265 ~~tbd~~	UnderlyingComplexOptPayoutTime	N		NEW		
→	2266 ~~tbd~~	UnderlyingComplexOptPayoutCurrency	N		NEW		
→	2048	UnderlyingComplexEventPrice					
→	2267 ~~tbd~~	UnderlyingComplexEventPricePercentage	N		NEW		
→	2049	UnderlyingComplexEventPriceBoundaryMethod					
→	2050	UnderlyingComplexEventPriceBoundaryPrecision					
→	2051	UnderlyingComplexEventPriceTimeType					
→	2052	UnderlyingComplexEventCondition			CHANGE		Conditionally required when there are more than one UnderlyingComplexEvents occurrences. A chain of UnderlyingComplexEvents must be linked together through use of the UnderlyingComplexEventCondition(2052) in which the relationship between any two events is described. For any two UnderlyingComplexEvents the first occurrence will specify the UnderlyingComplexEventCondition(2052~~3~~) which links it with the second event.
→	***<UnderlyingComplexEventDates>***						
→	2268 ~~tbd~~	UnderlyingComplexEventCurrencyOne	N		NEW		
→	2269 ~~tbd~~	UnderlyingComplexEventCurrencyTwo	N		NEW		
→	2270 ~~tbd~~	UnderlyingComplexEventQuoteBasis	N		NEW		
→	2271 ~~tbd~~	UnderlyingComplexEventFixedFXRate	N		NEW		
→	2272 ~~tbd~~	UnderlyingComplexEventDeterminationMethod	N		NEW		
→	2273 ~~tbd~~	UnderlyingComplexEventCalculationAgent	N		NEW		
→	2274 ~~tbd~~	UnderlyingComplexEventStrikePrice	N		NEW		
→	2275 ~~tbd~~	UnderlyingComplexEventStrikeFactor	N		NEW		
→	2276 ~~tbd~~	UnderlyingComplexEventStrikeNumberOfOptions	N		NEW		

→	***<UnderlyingComplexEventRateSourceGrp>***		N		NEW		
→	***<UnderlyingComplexEventRelativeDate>***		N		NEW		
→	***<UnderlyingComplexEventPeriodGrp>***		N		NEW		
→	2277 ~~tbd~~	UnderlyingComplexEventCreditEventsXIDRef	N		NEW		
→	2278 ~~tbd~~	UnderlyingComplexEventCreditEventNotifyingParty	N		NEW		
→	2279 ~~tbd~~	UnderlyingComplexEventCreditEventBusinessCenter	N		NEW		
→	2280 ~~tbd~~	UnderlyingComplexEventCreditEventStandardSources	N		NEW		
→	2281 ~~tbd~~	UnderlyingComplexEventCreditEventMinimumSources	N		NEW		
→	***<UnderlyingComplexEventCreditEventSourceGrp>***		N		NEW		
→	***<UnderlyingComplexEventCreditEventGrp>***		N		NEW		
→	2282 ~~tbd~~	UnderlyingComplexEventXID	N		NEW		
→	2283 ~~tbd~~	UnderlyingComplexEventXIDRef	N		NEW		
</CmplxEvnt>							

~~6.138~~6.137 Component UnderlyingComplexEventScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventScheduleGrp
Component Abbreviated Name (for FIXML)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	*Common*
Action	New
Component Synopsis	UnderlyingComplexEventScheduleGrp is a subcomponent of UnderlyingComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4253~~[id]~~]

Component FIXML Abbreviation: <*Sched*>

Tag		Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41750 ~~tbd~~	NoUnderlyingComplexEventSchedules		N		NEW		
→	41751 ~~tbd~~	UnderlyingComplexEventScheduleStartDate	N		NEW		Required if NoUnderlyingComplexEventSchedules(41750~~tbd~~) > 0.
→	41752 ~~tbd~~	UnderlyingComplexEventScheduleEndDate	N		NEW		
→	41753 ~~tbd~~	UnderlyingComplexEventScheduleFrequencyPeriod	N		NEW		Conditionally required when UnderlyingComplexEventScheduleFrequencyUnit(41754) is specified.
→	41754 ~~tbd~~	UnderlyingComplexEventScheduleFrequencyUnit	N		NEW		Conditionally required when UnderlyingComplexEventScheduleFrequencyPeriod(41753) is specified.
→	41755 ~~tbd~~	UnderlyingComplexEventScheduleRollConvention	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 option schedule dates.
</Sched>							

~~6.139~~6.138 Component UnderlyingDeliveryScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryScheduleGrp
Component Abbreviated Name (for FIXML)	DlvrySched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryScheduleGrp is a repeating subcomponent of the UnderlyingStream component used to detail step schedules associated with a delivery stream.
Component Elaboration	~~Note:~~ Holiday schedule is standard for the country and time zone, and need not be specified.
To be finalized by FPL Technical Office	
Repository Component ID	[4254~~[id]~~]

Component FIXML Abbreviation: <*DlvrySched*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41756 ~~tbd~~	NoUnderlyingDeliverySchedules	N		NEW		
→	41757 ~~tbd~~ UnderlyingDeliveryScheduleType	N		NEW		Required if NoUnderlyingDeliverySchedules(41756~~tbd~~) > 0.
→	41758 ~~tbd~~ UnderlyingDeliveryScheduleXID	N		NEW		
→	41759 ~~tbd~~ UnderlyingDeliveryScheduleNotional	N		NEW		
→	41760 ~~tbd~~ UnderlyingDeliveryScheduleNotionalUnitOfMeasure	N		NEW		
→	41761 ~~tbd~~ UnderlyingDeliveryScheduleNotionalCommodityFrequency	N		NEW		
→	41762 ~~tbd~~ UnderlyingDeliveryScheduleNegativeTolerance	N		NEW		
→	41763 ~~tbd~~ UnderlyingDeliverySchedulePositiveTolerance	N		NEW		
→	41764 ~~tbd~~ UnderlyingDeliveryScheduleToleranceUnitOfMeasure	N		NEW		
→	41765 ~~tbd~~ UnderlyingDeliveryScheduleToleranceType	N		NEW		Conditionally required when UnderlyingDeliveryScheduleNegativeTolerance(41762) or UnderlyingDeliverySchedulePositiveTolerance(41763) is specified.
→	41766 ~~tbd~~ UnderlyingDeliveryScheduleSettl~~ement~~Country	N		NEW		
→	41767 ~~tbd~~ UnderlyingDeliveryScheduleSettl~~ement~~TimeZone	N		NEW		
→	41768 ~~tbd~~ UnderlyingDeliveryScheduleSettl~~ement~~FlowType	N		NEW		
→	41769 ~~tbd~~ UnderlyingDeliveryScheduleSettl~~ement~~HolidaysProcessingInstruction	N		N		
→	***<UnderlyingDeliveryScheduleSettl~~ement~~DayGrp>***	N		NEW		
</*DlvrySched*>						

~~6.1406~~6.139 Component UnderlyingDeliveryScheduleSettl~~ement~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryScheduleSettl~~ement~~DayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryScheduleSettl~~ement~~DayGrp is a repeating subcomponent of the UnderlyingDeliverySchedule~~SettlementPeriod~~Grp component used to detail commodity delivery days.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4255~~[id]~~]

Component FIXML Abbreviation: <Day>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41770 ~~tbd~~	NoUnderlyingDeliveryScheduleSettl~~ement~~Days		N		NEW		
→	41771 ~~tbd~~	UnderlyingDeliveryScheduleSettl~~ement~~Day	N		NEW		Required if NoUnderlyingDeliveryScheduleSettl~~ement~~Days(41770~~tbd~~) > 0.
→	41772 ~~tbd~~	UnderlyingDeliveryScheduleSettl~~ement~~TotalHours	N		NEW		
→	***<UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp>***		N		NEW		
</Day>							

~~6.141~~6.140 Component UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp
Component Abbreviated Name (for FIXML)	Time
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp is a repeating subcomponent of the UnderlyingDeliveryScheduleSettl~~ement~~DayGrp component used to detail commodity delivery time periods.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4256~~[id]~~]

Component FIXML Abbreviation: <Time>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41773 ~~tbd~~	NoUnderlyingDeliveryScheduleSettle~~ment~~Times		N		NEW		
→	41774 ~~tbd~~	UnderlyingDeliverySchedule Settl~~ement~~Start	N		NEW		Required if NoUnderlyingDeliverySchedule Settl~~ement~~Times(41773~~tbd~~) > 0.
→	41775 ~~tbd~~	UnderlyingDeliverySchedule Settl~~ement~~End	N		NEW		Required if NoUnderlyingDeliverySchedule SettlTimes(41773) > 0.
→	41776 ~~tbd~~	UnderlyingDeliverySchedule Settl~~ement~~TimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</Time>							

~~6.142~~6.141 Component UnderlyingDeliveryStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryStream
Component Abbreviated Name (for FIXML)	DlvryStrm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryStream component is a subcomponent of the UnderlyingStream used to detail the attributes of a physical delivery stream in a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4257~~[id]~~]

Component FIXML Abbreviation: <*DlvryStrm*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41777 ~~tbd~~	UnderlyingDeliveryStreamType	N		NEW		
<UnderlyingDeliveryStreamCommoditySourceGrp>		N		NEW		
41778 ~~tbd~~	UnderlyingDeliveryStreamPipeline	N		NEW		
41779 ~~tbd~~	UnderlyingDeliveryStreamEntryPoint	N		NEW		
41780 ~~tbd~~	UnderlyingDeliveryStreamWithdrawalPoint	N		NEW		
41781 ~~tbd~~	UnderlyingDeliveryStreamDeliveryPoint	N		NEW		
41782 ~~tbd~~	UnderlyingDeliveryStreamDeliveryRestriction	N		NEW		
41783 ~~tbd~~	UnderlyingDeliveryStreamDeliveryContingency	N		NEW		
41784 ~~tbd~~	UnderlyingDeliveryStreamDeliveryContingentPartySide	N		NEW		
41785 ~~tbd~~	UnderlyingDeliveryStreamDeliverAtSourceIndicator	N		NEW		
41786 ~~tbd~~	UnderlyingDeliveryStreamRiskApportionment	N		NEW		
41587	UnderlyingDeliveryStreamRiskApportionment	N		NEW		
<UnderlyingDeliveryStreamCycleGrp>		N		NEW		

41787 ~~tbd~~	UnderlyingDeliveryStreamTitleTransferLocation	N		NEW		
41788 ~~tbd~~	UnderlyingDeliveryStreamTitleTransferCondition	N		NEW		
41789 ~~tbd~~	UnderlyingDeliveryStreamImporterOfRecord	N		NEW		
41790 ~~tbd~~	UnderlyingDeliveryStreamNegativeTolerance	N		NEW		
41791 ~~tbd~~	UnderlyingDeliveryStreamPositiveTolerance	N		NEW		
41792 ~~tbd~~	UnderlyingDeliveryStreamToleranceUnitOfMeasure	N		NEW		
41793 ~~tbd~~	UnderlyingDeliveryStreamToleranceType	N		NEW		
41794 ~~tbd~~	UnderlyingDeliveryStreamToleranceOptionSide	N		NEW		
41795 ~~tbd~~	UnderlyingDeliveryStreamTotalPositiveTolerance	N		NEW		
41796 ~~tbd~~	UnderlyingDeliveryStreamTotalNegativeTolerance	N		NEW		
41797 ~~tbd~~	UnderlyingDeliveryStreamNotionalConversionFactor	N		NEW		
41798 ~~tbd~~	UnderlyingDeliveryStreamTransportEquipment	N		NEW		
41799 ~~tbd~~	UnderlyingDeliveryStreamElectingPartySide	N		NEW		
</DlvryStrm>						

~~6.143~~6.142 Component UnderlyingStreamAssetAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamAssetAttributeGrp
Component Abbreviated Name (for FIXML)	AssetAttrib
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamAssetAttributeGrp is a repeating subcomponent of the UnderlyingStreamCommodity component used to detail commodity attributes, quality standards and reject limits.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4258~~[id]~~]

Component FIXML Abbreviation: <*AssetAttrib*>

Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41800 ~~tbd~~	NoUnderlyingStreamAssetAttributes		N		NEW		
→	41801 ~~tbd~~	UnderlyingStreamAssetAttributeType	N		NEW		Required if NoUnderlyingStreamAssetAttributes(41800~~tbd~~) > 0.
→	41802 ~~tbd~~	UnderlyingStreamAssetAttributeValue	N		NEW		
→	41803 ~~tbd~~	UnderlyingStreamAssetAttributeLimit	N		NEW		
</AssetAttrib>							

~~6.144~~6.143 Component UnderlyingDeliveryStreamCycleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryStreamCycleGrp
Component Abbreviated Name (for FIXML)	Cycle
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryStreamCycleGrp is a repeating subcomponent of the UnderlyingDeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4259~~[id]~~]

Component FIXML Abbreviation: <*Cycle*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41804 ~~tbd~~	NoUnderlyingDeliveryStreamCycles		N		NEW		
→	41805 ~~tbd~~	UnderlyingDeliveryStreamCycleDesc	N		NEW		Required if NoUnderlyingDeliveryStreamCycles(41804~~tbd~~) > 0.
→	41806	EncodedUnderlyingDeliveryStreamCycleDescLen	N		NEW		Must be set if EncodedUnderlyingDeliveryStreamCycleDesc(41807) field is specified and must immediately precede it.
→	41807	EncodedUnderlyingDelivery	N		NEW		Encoded (non-ASCII

		StreamCycleDesc					characters) representation of the UnderlyingDeliveryStreamCycleDesc(41805) field in the encoded format specified via the MessageEncoding(347) field.
</Cycle>							

~~6.145~~6.144 Component UnderlyingDeliveryStreamCommoditySourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDeliveryStreamCommoditySourceGrp
Component Abbreviated Name (for FIXML)	CmdtySrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingDeliveryStreamCommoditySourceGrp is a repeating subcomponent of the UnderlyingDeliveryStream component used to detail the origins or sources of the commodity ~~sources~~.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4260~~[id]~~]

Component FIXML Abbreviation: <*CmdtySrc*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41808 ~~tbd~~	NoUnderlyingDeliveryStreamCommoditySources		N		NEW		
→	41809 ~~tbd~~	UnderlyingDeliveryStreamCommoditySource	N		NEW		Required if NoUnderlyingDeliveryStreamCommoditySources(41808~~tbd~~) > 0.
</CmdtySrc>							

~~6.146~~6.145 Component UnderlyingOptionExercise

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExercise
Component Abbreviated Name (for FIXML)	OptExr
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingOptionExercise component is a subcomponent of the UnderlyingInstrument component used to specify option exercise provisions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4261~~[id]~~]

Component FIXML Abbreviation: <OptExr>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41810 ~~tbd~~	UnderlyingExerciseDesc~~ription~~	N		NEW		
41811	EncodedUnderlyingExerciseDescLen	N		NEW		Must be set if EncodedUnderlyingExerciseDesc(41812) field is specified and must immediately precede it.
41812	EncodedUnderlyingExerciseDesc	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingExerciseDesc(41810) field in the encoded format specified via the MessageEncoding(347) field.
41813 ~~tbd~~	UnderlyingAutomaticExerciseIndicator	N		NEW		
41814 ~~tbd~~	UnderlyingAutomaticExerciseThresholdRate	N		NEW		
41815 ~~tbd~~	UnderlyingExerciseConfirmationMethod	N		NEW		
41816	UnderlyingManualNoticeBusinessCenter	N		NEW		
41817	UnderlyingFallbackExerciseIndicator	N		NEW		
41818	UnderlyingLimitedRightToConfirmIndicator	N		NEW		
41819	UnderlyingExerciseSplitTicketIndicator	N		NEW		

<UnderlyingOptionExerciseDates>	N		NEW			
<UnderlyingOptionExerciseExpiration>	N		NEW			
</OptExr>						

~~6.1476~~6.146 Component UnderlyingOptionExerciseBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingOptionExerciseBusinessCenterGrp is a repeating subcomponent of the UnderlyingOptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4262~~Stdr~~]

Component FIXML Abbreviation: <*BizCtr*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41820 ~~tbd~~	NoUnderlyingOptionExerciseBusinessCenters		N		NEW	—	
→	41821 ~~tbd~~	UnderlyingOptionExercise BusinessCenter	N		NEW	Ctr	Required if NoUnderlyingOptionExercise BusinessCenters(tbd) > 0.
</BizCtr>							

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~~6.148~~6.147 Component UnderlyingOptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseDates
Component Abbreviated Name (for FIXML)	Dts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingOptionExerciseDate component is a subcomponent of the UnderlyingOptionExercise component used to specify option exercise dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4263~~[id]~~]

Component FIXML Abbreviation: <*Dts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41822 ~~tbd~~	UnderlyingOptionExerciseBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise dates.
<UnderlyingOptionExerciseBusinessCenterGrp>						When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~

<UnderlyingOptionExerciseDateGrp>		N		NEW		
41823 ~~tbd~~	UnderlyingOptionExerciseEarliestDayType	N		NEW		
41824 ~~tbd~~	UnderlyingOptionExerciseEarliestDatePeriod	N		NEW		Conditionally required when UnderlyingOptionExerciseEarliestDateUnit(41825) is specified.
41825 ~~tbd~~	UnderlyingOptionExerciseEarliestDateUnit	N		NEW		Conditionally required when UnderlyingOptionExerciseEarliestDatePeriod(41824) is specified.
41826 ~~tbd~~	UnderlyingOptionExerciseFrequencyPeriod	N		NEW		Conditinally required when UnderlyingOptionExerciseFrequencyUnit(41827) is specified.
41827 ~~tbd~~	UnderlyingOptionExerciseFrequencyUnit	N		NEW		Conditinally required when UnderlyingOptionExerciseFrequencyPeriod(41826) is specified.
41828 ~~tbd~~	UnderlyingOptionExerciseStartDateUnadjusted	N		NEW		
41829 ~~tbd~~	UnderlyingOptionExerciseStartDateRelativeTo	N		NEW		
41830 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingOptionExerciseStartDateOffsetUnit(41831) is specified.
41831 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when UnderlyingOptionExerciseStartDateOffsetPeriod(41830) is specified.
41832 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetDayType	N		NEW		
41833 ~~tbd~~	UnderlyingOptionExerciseStartDateAdjusted	N		NEW		
41834 ~~tbd~~	UnderlyingOptionExerciseSkip	N		NEW		
41835 ~~tbd~~	UnderlyingOptionExerciseNominationDeadline	N		NEW		
41836 ~~tbd~~	UnderlyingOptionExerciseFirstDateUnadjusted	N		NEW		
41837 ~~tbd~~	UnderlyingOptionExerciseLastDateUnadjusted	N		NEW		
41838 ~~tbd~~	UnderlyingOptionExerciseEarliestTime	N		NEW		
41839 ~~tbd~~	UnderlyingOptionExerciseLatestTime	N		NEW		
41840 ~~tbd~~	UnderlyingOptionExerciseTimeBusinessCenter	N		NEW		
</Dts>						

~~6.149~~6.148 Component UnderlyingOptionExerciseDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingOptionExerciseDateGrp is a repeating subcomponent of the UnderlyingOptionExerciseDates component used to specify fixed dates for exercise.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4264~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41841 ~~tbd~~	NoUnderlyingOptionExerciseDates		N		NEW		
→	41842 ~~tbd~~	UnderlyingOptionExerciseDate	N		NEW		Required if NoUnderlyingOptionExerciseDates(41841~~tbd~~) > 0.
→	41843 ~~tbd~~	UnderlyingOptionExerciseDateType	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.
</Dt >							

~~6.150~~6.149 Component UnderlyingOptionExerciseExpirationDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseExpirationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingOptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingOptionExerciseExpiration component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4265~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41844 ~~tbd~~	NoUnderlyingOptionExerciseExpirationDateBusinessCenters		N		NEW	—	
→	41845 ~~tbd~~	UnderlyingOptionExerciseExpirationDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingOptionExerciseExpirationDateBusinessCenters(41844~~tbd~~) > 0.
</BizCtr>							

~~6.15~~16.150 Component UnderlyingOptionExerciseExpiration

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseExpiration
Component Abbreviated Name (for FIXML)	Exp
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingOptionExerciseExpiration component is a subcomponent of the UnderlyingOptionExercise component used to specify option exercise expiration dates and times.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4266~~[id]~~]

Component FIXML Abbreviation: <*Exp*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41846 ~~tbd~~	UnderlyingOptionExerciseExpirationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise expiration dates.
<UnderlyingOptionExerciseExpirationDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise expiration dates.~~Used to specify the set of business centers whose calendars drive date adjustment.~~ ~~This should only be used~~Used only ~~to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~

<UnderlyingOptionExerciseExpirationDateGrp>		N		NEW		
41847 ~~tbd~~	UnderlyingOptionExerciseExpirationDateRelativeTo	N		NEW		
41848 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetUnit(41849) is specified.
41849 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetUnit	N		NEW		Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetPeriod(41848) is specified.
41850 ~~tbd~~	UnderlyingOptionExerciseExpirationFrequencyPeriod	N		NEW		Conditionally required when UnderlyingOptionExerciseExpirationFrequencyUnit(41851) is specified.
41851 ~~tbd~~	UnderlyingOptionExerciseExpirationFrequencyUnit	N		NEW		Conditionally required when UnderlyingOptionExerciseExpirationFrequencyPeriod(41850) is specified.
41852 ~~tbd~~	UnderlyingOptionExerciseExpirationRollConvention	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 option exercise dates.
41853 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetDayType	N		NEW		
41854 ~~tbd~~	UnderlyingOptionExerciseExpirationTime	N		NEW		
41855 ~~tbd~~	UnderlyingOptionExerciseExpirationTimeBusinessCenter	N		NEW		
</Exp>						

~~6.152~~6.151 Component UnderlyingOptionExerciseExpirationDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExerciseExpirationDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingOptionExerciseExpirationDateGrp is a repeating subcomponent of the UnderlyingOptionExerciseExpiration component used to specify fixed dates for expiration.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4267~~[id]~~]

Component FIXML Abbreviation: <Dt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41856 ~~tbd~~	NoUnderlyingOptionExerciseExpirationDates		N		NEW		
→	41857 ~~tbd~~	UnderlyingOptionExerciseExpirationDate	N		NEW		Required if NoUnderlyingOptionExpirationDates(tbd) > 0.
→	41858 ~~tbd~~	UnderlyingOptionExerciseExpirationDateType	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.
</Dt >							

~~6.153~~6.152 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	__ 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	[1021]

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

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

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883	UnderlyingEndPrice	N				
884	UnderlyingStartValue	N				
885	UnderlyingCurrentValue	N				
886	UnderlyingEndValue	N				
<UnderlyingStipulations>		N				
1044	UnderlyingAdjustedQuantity	N				
1045	UnderlyingFXRate	N				
1046	UnderlyingFXRateCalc	N				
1038	UnderlyingCapValue	N				
<UndlyInstrumentParties>		N				
1039	UnderlyingSettlMethod	N				
315	UnderlyingPutOrCall	N				
1988	UnderlyingConstituentWeight	N				
1989	UnderlyingCouponType	N				
1990	UnderlyingTotalIssuedAmount	N				
1991	UnderlyingCouponFrequencyPeriod	N				
1992	UnderlyingCouponFrequencyUnit	N				
1993	UnderlyingCouponDayCount	N				
1994	UnderlyingObligationID	N				
1995	UnderlyingObligationIDSource	N				
1996	UnderlyingConvertibleBondEquityID	N				
1997	UnderlyingConvertibleBondEquityIDSource	N				
<UnderlyingEventGrp>						
1998	UnderlyingLienSeniority	N				
1999	UnderlyingLoanFacility	N				
2000	UnderlyingReferenceEntityType	N				
~~2001~~	~~UnderlyingProtectionTermXIDRef~~	~~N~~				
~~2002~~	~~UnderlyingSettlementTermXIDRef~~	~~N~~				
2003	UnderlyingIndexSeries	N				
2004	UnderlyingIndexAnnexVersion	N				
2005	UnderlyingIndexAnnexDate	N				
2006	UnderlyingIndexAnnexSource	N				
2284 ~~tbd~~	UnderlyingSettl~~ement~~RateIndex	N		NEW		
2285 ~~tbd~~	UnderlyingSettl~~ement~~RateIndexLocation	N		NEW		
2286 ~~tbd~~	UnderlyingOptionExpirationDesc	N		NEW		
2287	EncodedUnderlyingOptionExpirationDescLen	N		NEW		Must be set if EncodedUnderlyingOptionExpirationDesc(2288) field is specified and must immediately precede it.

2288	EncodedUnderlyingOptionExpirationDesc	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding(347) field.
2007	UnderlyingProductComplex	N				
2008	UnderlyingSecurityGroup	N				
2009	UnderlyingSettleOnOpenFlag	N				
2010	UnderlyingAssignmentMethod	N				
2011	UnderlyingSecurityStatus	N				
2012	UnderlyingObligationType	N				
2013	UnderlyingAssetClass	N				
2014	UnderlyingAssetSubClass	N				
2015	UnderlyingAssetType	N				
<UnderlyingSecondaryAssetGrp>		N				
<UnderlyingAssetAttributeGrp>		N		NEW		
2016	UnderlyingSwapClass	N				
2289 ~~tbd~~	UnderlyingSwapSubClass	N		NEW		
2017	UnderlyingNthToDefault	N				
2018	UnderlyingMthToDefault	N				
2019	UnderlyingSettledEntityMatrixSource	N				
2020	UnderlyingSettledEntityMatrixPublicationDate	N				
2021	UnderlyingStrikeMultiplier	N				
2022	UnderlyingStrikeValue	N				
2290 ~~tbd~~	UnderlyingStrikeUnitOfMeasure	N		NEW		
2291 ~~tbd~~	UnderlyingStrikeIndex	N		NEW		
2292 ~~tbd~~	UnderlyingStrikeIndexSpread	N		NEW		
2023	UnderlyingStrikePriceDeterminationMethod	N				
2024	UnderlyingStrikePriceBoundaryMethod	N				
2025	UnderlyingStrikePriceBoundaryPrecision	N				
2026	UnderlyingMinPriceIncrement	N				
2027	UnderlyingMinPriceIncrementAmount	N				
2028	UnderlyingOptPayoutType	N				
2029	UnderlyingOptPayoutAmount	N		Change		Conditionally required if UnderlyingOptPayoutTyp(2029) = 3 (Binary).
2030	UnderlyingPriceQuoteMethod	N				
2031	UnderlyingValuationMethod	N				
2293	UnderlyingValuationSource	N		NEW		

~~tbd~~						
2294 ~~tbd~~	UnderlyingValuationReferenceModel	N		NEW		
2032	UnderlyingListMethod	N				
2033	UnderlyingCapPrice	N				
2034	UnderlyingFloorPrice	N				
2035	UnderlyingFlexibleIndicator	N				
2036	UnderlyingFlexProductEligibilityIndicator	N				
2037	UnderlyingPositionLimit	N				
2038	UnderlyingNTPositionLimit	N				
2039	UnderlyingPool	N				
2040	UnderlyingContractSettlMonth	N				
2041	UnderlyingdDatedDate	N				
2042	UnderlyingInterestAccrualDate	N				
2043	UnderlyingShortSaleRestriction	N				
2044	UnderlyingRefTickTableID	N				
41314	UnderlyingProtectionTermXIDRef	N				
41315	UnderlyingSettlTermXIDRef	N				
<UnderlyingComplexEvents~~Grp~~>		N				
2295 ~~tbd~~	UnderlyingStrategyType	N		NEW		
2296 ~~tbd~~	UnderlyingCommonPricingIndicator	N		NEW		
2297 ~~tbd~~	UnderlyingSettl~~ement~~DisruptionProvision	N		NEW		
2298 ~~tbd~~	UnderlyingInstrumentRoundingDirection	N		NEW		
2299 ~~tbd~~	UnderlyingInstrumentRoundingPrecision	N		NEW		
<UnderlyingDateAdjustment>		N				
<UnderlyingPricingDateTime>		N		NEW		
~~***<UnderlyingAssetAttributeGrp>***~~		~~N~~		~~NEW~~		
<UnderlyingMarketDisruption>		N		NEW		
<UnderlyingOptionExercise>		N		NEW		
<UnderlyingStreamGrp>		N				
</Undly>						

~~6.154~~6.153 Component UnderlyingMarketDisruption

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingMarketDisruption
Component Abbreviated Name (for FIXML)	MktDsrptn
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingMarketDisruption component is a subcomponent of the UnderlyingInstrument used to specify the market disruption provisions of the swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4268~~[id]~~]

Component FIXML Abbreviation: <MktDsrptn>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41859 ~~tbd~~	UnderlyingMarketDisruptionProvision	N		NEW		
<UnderlyingMarketDisruptionEventGrp>		N		NEW		
41860 ~~tbd~~	UnderlyingMarketDisruptionFallbackProvision	N		NEW		
<UnderlyingMarketDisruptionFallbackGrp>		N		NEW		
<UnderlyingMarketDisruptionFallbackReferencePriceGrp>		N		NEW		
41861 ~~tbd~~	UnderlyingMarketDisruptionMaximumDays	N		NEW		
41862 ~~tbd~~	UnderlyingMarketDisruptionMaterialityPercentage	N		NEW		If specified, the disruption event should be specified in UnderlyingMarketDisruptionEventGrp.
41863 ~~tbd~~	UnderlyingMarketDisruptionMinimumFuturesContracts	N		NEW		Applicable only when UnderlyingMarketDisruptionEvent(41865)='DeMinimisTrading'.
</MktDsrptn>						

~~6.155~~6.154 Component UnderlyingMarketDisruptionEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingMarketDisruptionEventGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingMarketDisruptionEventGrp is a repeating subcomponent of the UnderlyingMarketDisruption component used to specify the market disruption events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4269~~[id]~~]

Component FIXML Abbreviation: <Evnt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41864 ~~tbd~~	NoUnderlyingMarketDisruptionEvents		N		NEW		
→	41865 ~~tbd~~	UnderlyingMarketDisruption Event	N		NEW		Required if NoUnderlyingMarketDisruption Events(41864~~tbd~~) > 0.
</Evnt>							

~~6.156~~6.155 Component UnderlyingMarketDisruptionFallbackGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingMarketDisruptionFallbackGrp
Component Abbreviated Name (for FIXML)	Fallbck
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingMarketDisruptionFallbackGrp is a repeating subcomponent of the UnderlyingMarketDisruption component used to specify the market disruption fallback provisions.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[4270~~[id]~~]

Component FIXML Abbreviation: <Fllbck>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41866 ~~tbd~~	NoUnderlyingMarketDisruptionFallbacks		N		NEW		
→	41867 ~~tbd~~	UnderlyingMarketDisruptionFallbackType	N		NEW		Required if NoUnderlyingMarketDisruptionFallbacks(41866~~tbd~~) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
</Fllbck>							

~~6.157~~6.156 Component UnderlyingMarketDisruptionFallbackReferencePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingMarketDisruptionFallbackReferencePriceGrp
Component Abbreviated Name (for FIXML)	FallbckRefPx
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingMarketDisruptionEventGrp is a repeating subcomponent of the UnderlyingMarketDisruption component used to specify the ~~market disruption events~~fallback reference price and underlying security provisions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4271~~[id]~~]

Component FIXML Abbreviation: <FllbckRefPx>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41868 ~~tbd~~	NoUnderlyingMarketDisruptionFallbackReferencePrices	N		NEW		

→	41869 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erType	N		NEW		Required if NoUnderlyingMarketDisruptionFallbackReferencePrices (41868~~tbd~~) > 0.
→	41870 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erSecurityID	N		NEW		Conditionally required whem UnderlyingMarketDisruptionFallbackUnderlierSecurityIDSource(41871) is specified.
→	41871 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderlyerSecurityIDSource	N		NEW		Conditionally required whem UnderlyingMarketDisruptionFallbackUnderlierSecurityID(41870) is specified.
→	41872 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erSecurityDesc	N		NEW		
	41873	EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDescLen	N		NEW		Must be set if EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41874) field is specified and must immediately precede it.
	41874	EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41872) field in the encoded format specified via the MessageEncoding(347) field.
→	41875 ~~tbd~~	UnderlyingMarketDisruptionFallbackOpenUnits	N		NEW		
→	41876 ~~tbd~~	UnderlyingMarketDisruptionFallbackBasketCurrency	N		NEW		
→	41877 ~~tbd~~	UnderlyingMarketDisruptionFallbackBasketDivisor	N		NEW		
							</FllbckRefPx>

~~6.158~~6.157 Component UnderlyingPaymentSchedule~~Fx~~FixingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentSchedule~~Fx~~FixingDayGrp
Component Abbreviated Name (for FIXML)	FixngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentSchedule~~Fx~~FixingDayGrp is a repeating subcomponent of the UnderlyingPaymentScheduleGrp component used to detail periodic f~~FX F~~ixing days.
Component Elaboration	If the fixing days are not specified, then every day of the week will be a fixing day.

To be finalized by FPL Technical Office	
Repository Component ID	[4272~~[id]~~]

Component FIXML Abbreviation: <*FxDay*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41878 ~~tbd~~	NoUnderlyingPaymentSchedule~~Fx~~FixingDays		N		NEW		
→	41879 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingDayOfWeek	N		NEW		Required if NoUnderlyingPaymentSchedule~~Fx~~FixingDays(41878~~tbd~~) > 0.
→	41880 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingDayNumber	N		NEW		
</*FxDay*>							

~~6.159~~6.158 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)	Sched
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	*(no change)*
Component Elaboration	*Append Elaboration* The Fixing Lag Interval (UnderlyingPaymentScheduleFixingLagPeriod(41893) and UnderlyingPaymentScheduleFixingLagUnit(41894)) and the First Observation Offset Duration (UnderlyingPaymentScheduleFixingFirstObservationOffsetPeriod(41895) and UnderlyingPaymentScheduleFixingFirstObservationOffsetUnit(41896)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation. ~~*(no change)*~~
To be finalized by FPL Technical Office	
Repository Component ID	[4067]

Component FIXML Abbreviation: <*Sched*>

Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40664	NoUnderlyingPaymentSchedules		N				
→	40665	UnderlyingPaymentScheduleType	N				
→	41881 ~~tbd~~	UnderlyingPaymentScheduleXID	N		NEW		
→	41882 ~~tbd~~	UnderlyingPaymentScheduleXIDRef	N		NEW		
→	40666	UnderlyingPaymentScheduleStubType	N				
→	40667	UnderlyingPaymentScheduleStartDateUnadjusted	N				
→	40668	UnderlyingPaymentScheduleEndDateUnadjusted	N				
→	40669	UnderlyingPaymentSchedulePaySide	N				
→	40670	UnderlyingPaymentScheduleReceiveSide	N				
→	40671	UnderlyingPaymentScheduleNotional	N				
→	40672	UnderlyingPaymentScheduleCurrency	N				
→	40673	UnderlyingPaymentScheduleRate	N				
→	40674	UnderlyingPaymentScheduleRateMultiplier	N				
→	40675	UnderlyingPaymentScheduleRateSpread	N				
→	41883 ~~tbd~~	UnderlyingPaymentScheduleRateCurrency	N		NEW		
→	41884 ~~tbd~~	UnderlyingPaymentScheduleRateUnitOfMeasure	N		NEW		
→	41885 ~~tbd~~	UnderlyingPaymentScheduleRateConversionFactor	N		NEW		
→	41886 ~~tbd~~	UnderlyingPaymentScheduleRateSpreadType	N		NEW		
→	40676	UnderlyingPaymentScheduleRateSpreadPositionType	N				
→	40678	UnderlyingPaymentScheduleFixedAmount	N				
→	40679	UnderlyingPaymentScheduleFixedCurrency	N				

→	41887 ~~tbd~~	UnderlyingPaymentScheduleSettl~~ement~~PeriodPrice	N		NEW		
→	41888 ~~tbd~~	UnderlyingPaymentScheduleSettl~~ement~~PeriodPriceCurrency	N		NEW		
→	41889 ~~tbd~~	UnderlyingPaymentScheduleSettl~~ement~~PeriodPriceUnitOfMeasure	N		NEW		
→	41890 ~~tbd~~	UnderlyingPaymentScheduleStepUnitOfMeasure	N		NEW		
→	40680	UnderlyingPaymentScheduleStepFrequencyPeriod	N				
→	40681	UnderlyingPaymentScheduleStepFrequencyUnit	N				
→	40682	UnderlyingPaymentScheduleStepOffsetValue	N				
→	40683	UnderlyingPaymentScheduleStepRate	N				
→	40684	UnderlyingPaymentScheduleStepOffsetRate	N				
→	40685	UnderlyingPaymentScheduleStepRelativeTo	N				
→	***<UnderlyingPaymentScheduleRateSourceGrp>***		N				
→	40686	UnderlyingPaymentScheduleFixingDateUnadjusted	N				
→	40687	UnderlyingPaymentScheduleWeight	N				
→	40688	UnderlyingPaymentScheduleFixingDateRelativeTo	N				
→	40689	UnderlyingPaymentScheduleFixingDateBusinessDayConvention	N				
→	***<UnderlyingPaymentScheduleFixingDateBusinessCenterGrp>***		N				
→	40691	UnderlyingPaymentScheduleFixingDateOffsetPeriod	N				
→	40692	UnderlyingPaymentScheduleFixingDateOffsetUnit	N				
→	40693	UnderlyingPaymentScheduleFixingDateOffsetDayType	N				

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→	41891 ~~tbd~~	UnderlyingPaymentScheduleFixingDayDistribution	N		NEW		
→	41892 ~~tbd~~	UnderlyingPaymentScheduleFixingDayCount	N		NEW		
→	40694	UnderlyingPaymentScheduleFixingDateAdjusted	N				
→	***<UnderlyingPaymentScheduleFixingDayGrp>***		N		NEW		
→	41893 ~~tbd~~	UnderlyingPaymentScheduleFixingLagPeriod	N		NEW		Conditionally required when UnderlyingPaymentScheduleFixingLagUnit(41894) is specified.
→	41894 ~~tbd~~	UnderlyingPaymentScheduleFixingLagUnit	N		NEW		Conditionally required when UnderlyingPaymentScheduleFixingLagPeriod(41893) is specified.
→	41895 ~~tbd~~	UnderlyingPaymentScheduleFixingFirstObservationOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentScheduleFixingFirstObservationOffsetUnit (41896~~tbd~~) is specified.
→	41896 ~~tbd~~	UnderlyingPaymentScheduleFixingFirstObservationOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentScheduleFixingFirstObservationOffsetPeriod(41895~~tbd~~) is specified.
→	40695	UnderlyingPaymentScheduleFixingTime	N				
→	40696	UnderlyingPaymentScheduleFixingTimeBusinessCenter	N				
→	40697	UnderlyingPaymentScheduleInterimExchangePaymentDateRelativeTo	N				
→	40698	UnderlyingPaymentScheduleInterimExchangeDatesBusinessDayConvention	N				
→	***<UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenterGrp>***		N				
→	40700	UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod	N				
→	40701	UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit	N				
→	40702	UnderlyingPaymentScheduleInterimExchangeDatesOffsetDayType	N				
→	40703	UnderlyingPaymentScheduleInterimExchangeDateAdjusted	N				

</Sched>

~~6.160~~6.159 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4059]

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

40580	UnderlyingPaymentStreamFinalPrincipalExchangeIndicator	N				
41897 ~~tbd~~	UnderlyingPaymentStreamFlatRateIndicator	N		NEW		
41898 ~~tbd~~	UnderlyingPaymentStreamFlatRateAmount	N		NEW		
41899 ~~tbd~~	UnderlyingPaymentStreamFlatRateCurrency	N		NEW		
41900 ~~tbd~~	UnderlyingPaymentStreamMaximumPaymentAmount	N		NEW		
41901 ~~tbd~~	UnderlyingPaymentStreamMaximumPaymentCurrency	N		NEW		
41902 ~~tbd~~	UnderlyingPaymentStreamMaximumTransactionAmount	N		NEW		
41903 ~~tbd~~	UnderlyingPaymentStreamMaximumTransactionCurrency	N		NEW		
<UnderlyingPaymentStreamPaymentDates>		N				
<UnderlyingPaymentStreamResetDates>		N				
<UnderlyingPaymentStreamFixedRate>		N				
<UnderlyingPaymentStreamFloatingRate>		N				
<UnderlyingPaymentStreamNonDeliverableSettlTerms>		N				
</PmtStrm>						

~~6.161~~6.160 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4062]

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

40615	UnderlyingPaymentStreamRate	N				
40616	UnderlyingPaymentStreamFixedAmount	N				
40617	UnderlyingPaymentStreamFixedRateOrAmountCurrency	N				
41904 ~~tbd~~	UnderlyingPaymentStreamFixedAmountUnitOfMeasure	N		NEW		
41905 ~~tbd~~	UnderlyingPaymentStreamTotalFixedAmount	N		NEW		
40618	UnderlyingPaymentStreamFutureValueNotional	N				
40619	UnderlyingPaymentStreamFutureValueDateAdjusted	N				
41906 ~~tbd~~	UnderlyingPaymentStreamWorldScaleRate	N		NEW		
41907 ~~tbd~~	UnderlyingPaymentStreamContractPrice	N		NEW		
41908 ~~tbd~~	UnderlyingPaymentStreamContractPriceCurrency	N		NEW		
</Fixed>						

~~6.162~~6.161 Component UnderlyingPaymentStreamPricingBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPricingBusinessCenterGrp
Component Abbreviated Name (for FIXML)	PxngBizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingPaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the UnderlyingPaymentStreamFloatingRate component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4273~~Stdr~~]

Component FIXML Abbreviation: <*PxngBizCtr*>

Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41909 ~~tbd~~	NoUnderlyingPaymentStreamPricingBusinessCenters		N		NEW	—	
→	41910 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingPaymentStreamPricingBusinessCenters(41909~~tbd~~) > 0.
</PxngBizCtr>							

~~6.163~~6.162 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	Change
Component Synopsis	*(no change)*
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and UnderlyingPaymentStreamNegativeRateTreatment(40638~~tbd~~)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (UnderlyingPaymentStreamCalculationLagPeriod(41926) and UnderlyingPaymentStreamCalculationLagUnit(41927)) and the First Observation Offset Duration (UnderlyingPaymentStreamFirstObservationOffsetPeriod(41928) and UnderlyingPaymentStreamFirstObservationOffsetUnit(41929)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	[4063]

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

40620	UnderlyingPaymentStreamRateIndex	N				
40621	UnderlyingPaymentStreamRateIndexSource	N				
40622	UnderlyingPaymentStreamRateIndexCurveUnit	N				
40623	UnderlyingPaymentStreamRateIndexCurvePeriod	N				
41911 ~~tbd~~	UnderlyingPaymentStreamRateIndexCurveUnit2	N		NEW		Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod2(41912) is specified.
41912 ~~tbd~~	UnderlyingPaymentStreamRateIndexCurvePeriod2	N		NEW		Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit2(41911) is specified.
41913 ~~tbd~~	UnderlyingPaymentStreamRateIndexLocation	N		NEW		
41914 ~~tbd~~	UnderlyingPaymentStreamRateIndexLevel	N		NEW		
41915 ~~tbd~~	UnderlyingPaymentStreamRateIndexUnitOfMeasure	N		NEW		
41916 ~~tbd~~	UnderlyingPaymentStreamSettl~~ement~~Level	N		NEW		
41917 ~~tbd~~	UnderlyingPaymentStreamReferenceLevel	N		NEW		
41918 ~~tbd~~	UnderlyingPaymentStreamReferenceLevelUnitOfMeasure	N		NEW		
41919 ~~tbd~~	UnderlyingPaymentStreamReferenceLevelEqualsZeroIndicator	N		NEW		
40624	UnderlyingPaymentStreamRateMultiplier	N				
40625	UnderlyingPaymentStreamRateSpread	N				
41920 ~~tbd~~	UnderlyingPaymentStreamRateSpreadCurrency	N		NEW		
41921 ~~tbd~~	UnderlyingPaymentStreamRateSpreadUnitOfMeasure	N		NEW		
41922 ~~tbd~~	UnderlyingPaymentStreamRateConversionFactor	N		NEW		
41923 ~~tbd~~	UnderlyingPaymentStreamRateSpreadType	N		NEW		
40626	UnderlyingPaymentStreamRateSpreadPositionType	N				
40627	UnderlyingPaymentStreamRateTreatment	N				
40628	UnderlyingPaymentStreamCapRate	N				
40629	UnderlyingPaymentStreamCapRateBuySide	N				
40630	UnderlyingPaymentStreamCapRateSellSide	N				

40631	UnderlyingPaymentStreamFloorRate	N				
40632	UnderlyingPaymentStreamFloorRateBuySide	N				
40633	UnderlyingPaymentStreamFloorRateSellSide	N				
40634	UnderlyingPaymentStreamInitialRate	N				
41924 ~~tbd~~	UnderlyingPaymentStreamLastResetRate	N		NEW		
41925 ~~tbd~~	UnderlyingPaymentStreamFinalRate	N		NEW		
40635	UnderlyingPaymentStreamFinalRateRoundingDirection	N				
40636	UnderlyingPaymentStreamFinalRatePrecision	N				
40637	UnderlyingPaymentStreamAveragingMethod	N				
40638	UnderlyingPaymentStreamNegativeRateTreatment	N				
41926 ~~tbd~~	UnderlyingPaymentStreamCalculationLagPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamCalculationLagUnit(41927~~tbd~~) is specified.
41927 ~~tbd~~	UnderlyingPaymentStreamCalculationLagUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamCalculationLagPeriod(41926~~tbd~~) is specified.
41928 ~~tbd~~	UnderlyingPaymentStreamFirstObservationOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetUnit(41929~~tbd~~) is specified.
41929 ~~tbd~~	UnderlyingPaymentStreamFirstObservationOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetPeriod(41928~~tbd~~) is specified.
41930 ~~tbd~~	UnderlyingPaymentStreamPricingDayType	N		NEW		
41931 ~~tbd~~	UnderlyingPaymentStreamPricingDayDistribution	N		NEW		
41932 ~~tbd~~	UnderlyingPaymentStreamPricingDayCount	N		NEW		
41933 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessCalendar	N		NEW		
41934 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessDayConvention	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 pricing dates.

<UnderlyingPaymentStreamPricingBusinessCenterGrp>						~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~
<UnderlyingPaymentStreamPricingDayGrp>		N		NEW		
<UnderlyingPaymentStreamPricingDateGrp>		N		NEW		
~~tbd~~	~~UnderlyingPaymentStreamAveragingMethod~~	~~N~~		~~NEW~~		
~~tbd~~	~~UnderlyingPaymentStreamConversionFactor~~	~~N~~		~~NEW~~		
40639	UnderlyingPaymentStreamInflationLagPeriod	N				
40640	UnderlyingPaymentStreamInflationLagUnit	N				
40641	UnderlyingPaymentStreamInflationLagDayType	N				
40642	UnderlyingPaymentStreamInflationInterpolationMethod	N				
40643	UnderlyingPaymentStreamInflationIndexSource	N				
40644	UnderlyingPaymentStreamInflationPublicationSource	N				
40645	UnderlyingPaymentStreamInflationInitialIndexLevel	N				
40646	UnderlyingPaymentStreamInflationFallbackBondApplicable	N				
40647	UnderlyingPaymentStreamFRADiscounting	N				
</Float>						

~~6.164~~6.163 Component UnderlyingPaymentStreamPaymentDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPaymentDateGrp
Component Abbreviated Name (for FIXML)	PmtDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentStreamPaymentDateGrp is a repeating subcomponent of the UnderlyingPaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4274~~[id]~~]

Component FIXML Abbreviation: <PmtDt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41937 ~~tbd~~	NoUnderlyingPaymentStreamPaymentDates		N		NEW		
→	41938 ~~tbd~~	UnderlyingPaymentStreamPaymentDate	N		NEW		Required if NoUnderlyingPaymentStreamPaymentDates(41937~~tbd~~) > 0.
→	41939 ~~tbd~~	UnderlyingPaymentStreamPaymentDateType	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.
</PmtDt >							

~~6.165~~6.164 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4060]

Component FIXML Abbreviation: <*PmtDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40581	UnderlyingPaymentStreamPaymentDateBusinessDayConvention	N				
<UnderlyingPaymentStreamPaymentDateBusinessCenterGrp>		N				
<UnderlyingPaymentStreamPaymentDateGrp>		N		NEW		
40583	UnderlyingPaymentStreamPaymentFrequencyPeriod	N				
40584	UnderlyingPaymentStreamPaymentFrequencyUnit	N				
40585	UnderlyingPaymentStreamPaymentRollConvention	N				
40586	UnderlyingPaymentStreamFirstPaymentDateUnadjusted	N				
40587	UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted	N				
40588	UnderlyingPaymentStreamPaymentDateRelativeTo	N				
40589	UnderlyingPaymentStreamPaymentOffsetPeriod	N				
40590	UnderlyingPaymentStreamPaymentOffsetUnit	N				
40591	UnderlyingPaymentStreamPaymentOffsetDayType	N				

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41940 ~~tbd~~	UnderlyingPaymentStreamMasterAgreementPaymentDatesIndicator	N		NEW		
</PmtDts>						

~~6.166~~6.165 Component UnderlyingPaymentStreamPricingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPricingDateGrp
Component Abbreviated Name (for FIXML)	PxngDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentStreamPricingDateGrp is a repeating subcomponent of the UnderlyingPaymentStreamFloatingRate component used to detail fixed pricing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4275~~[id]~~]

Component FIXML Abbreviation: <P~~xrc~~xngDt>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41941 ~~tbd~~	NoUnderlyingPaymentStreamPricingDates		N		NEW		
→	41942 ~~tbd~~	UnderlyingPaymentStreamPricingDate	N		NEW		Required if NoUnderlyingPaymentStreamPricingDates(41941~~tbd~~) > 0.
→	41943 ~~tbd~~	UnderlyingPaymentStreamPricingDateType	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.
</P~~xrc~~xngDt>							

~~6.1676~~6.166 Component UnderlyingPaymentStreamPricingDayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPricingDayGrp
Component Abbreviated Name (for FIXML)	PxngDay
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPaymentStreamPricingDayGrp is a repeating subcomponent of the UnderlyingPaymentStreamFloatingRate component used to detail periodic pricing days.
Component Elaboration	If the pricing days are not specified, then every day of the week will be a pricing day.
To be finalized by FPL Technical Office	
Repository Component ID	[4276~~[id]~~]

Component FIXML Abbreviation: <P~~xrc~~ngDay>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41944 ~~tbd~~	NoUnderlyingPaymentStreamPricingDays		N		NEW		
→	41945 ~~tbd~~	UnderlyingPaymentStreamPricingDayOfWeek	N		NEW		Required if NoUnderlyingPaymentStreamPricingDays(41944~~tbd~~) > 0.
→	41946 ~~tbd~~	UnderlyingPaymentStreamPricingDayNumber	N		NEW		
</P~~xrc~~ngDay>							

~~6.168~~6.167 Component UnderlyingPricingDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPricingDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingPricingDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingPricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4277~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41947 ~~tbd~~	NoUnderlyingPricingDateBusinessCenters		N		NEW	—	
→	41948 ~~tbd~~	UnderlyingPricingDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingPricingDateBusinessCenters(41947~~tbd~~) > 0.
</BizCtr>							

~~6.169~~6.168 Component UnderlyingPricingDateTime

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPricingDateTime
Component Abbreviated Name (for FIXML)	PxngDtTm
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPricingDateTime component is a subcomponent of UnderlyingInstrument used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4278~~[id]~~]

Component FIXML Abbreviation: <*Pxng*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41949 ~~tbd~~	UnderlyingPx~~ricing~~ingDateUnadjusted	N		NEW		
41950 ~~tbd~~	UnderlyingPx~~ricing~~ingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates.

<UnderlyingPricingDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only ~~to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~
41951 ~~tbd~~	UnderlyingPx~~rici~~ngDateAdjusted	N		NEW		
41952 ~~tbd~~	UnderlyingPx~~rici~~ngTime	N		NEW		
41953 ~~tbd~~	UnderlyingPx~~rici~~ngTimeBusinessCenter	N		NEW		
</Pxng>						

~~6.170~~6.169 Component UnderlyingStreamCalculationPeriodDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCalculationPeriodDateGrp
Component Abbreviated Name (for FIXML)	CalcDt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamCalculationPeriodDateGrp is a repeating subcomponent of the UnderlyingStreamCalculationPeriodDates component used to detail fixed dates for the swap stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4279~~[id]~~]

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

41954 ~~tbd~~	NoUnderlyingStreamCalculationPeriodDates		N		NEW		
→	41955 ~~tbd~~	UnderlyingStreamCalculationPeriodDate	N		NEW		Required if NoUnderlyingStreamCalculationPeriodDates(41954~~tbd~~) > 0.
→	41956 ~~tbd~~	UnderlyingStreamCalculationPeriodDateType	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.
</ CalcDt >							

~~6.171~~6.170 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4058]

Component FIXML Abbreviation: <*CalcDts*>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41957 ~~tbd~~	UnderlyingStreamCalculationPeriodDatesXID	N		NEW		
41958 ~~tbd~~	UnderlyingStreamCalculationPeriodDatesXIDRef	N		NEW		
40556	UnderlyingStreamCalculationPeriodBusinessDayConvention	N				
<UnderlyingStreamCalculationPeriodBusinessCenterGrp>		N				
<UnderlyingStreamCalculationPeriodDateGrp>		N		NEW		
40558	UnderlyingStreamFirstPeriodStartDateUnadjusted	N				
40559	UnderlyingStreamFirstPeriodStartDateBusinessDayConvention	N				

<UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp>		N				
40561	UnderlyingStreamFirstPeriodStartDateAdjusted	N				
40562	UnderlyingStreamFirstRegularPeriodStartDateUnadjusted	N				
40563	UnderlyingStreamFirstCompoundingPeriodEndDateUnadjusted	N				
40564	UnderlyingStreamLastRegularPeriodEndDateUnadjusted	N				
40565	UnderlyingStreamCalculationFrequencyPeriod	N				
40566	UnderlyingStreamCalculationFrequencyUnit	N				
40567	UnderlyingStreamCalculationRollConvention	N				
41959 ~~tbd~~	UnderlyingStreamCalculationBalanceOfFirstPeriod	N		NEW		
41960 ~~tbd~~	UnderlyingStreamCalculationCorrectionPeriod	N		NEW		Conditionally required when UnderlyingStreamCalculationCorrectionUnit(41961) is specified.
41961 ~~tbd~~	UnderlyingStreamCalculationCorrectionUnit	N		NEW		Conditionally required when UnderlyingStreamCalculationCorrectionPeriod(41960) is specified.
</CalcDts>						

~~6.172~~6.171 Component UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp is a repeating subcomponent of the UnderlyingStreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. ~~This should only be used~~Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	

Repository Component ID	[4280~~Stdr~~]

Component FIXML Abbreviation: <BizCtr>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41962 ~~tbd~~	NoUnderlyingStreamCommoditySett~~lement~~BusinessCenters		N		NEW	—	
→	41963 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~BusinessCenter	N		NEW	Ctr	Required if NoUnderlyingStreamCommoditySettl~~ement~~BusinessCenters(41962~~tbd~~) > 0.
</BizCtr>							

~~6.173~~6.172 Component UnderlyingStreamCommodity

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommodity
Component Abbreviated Name (for FIXML)	Cmdty
Component Type	Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamCommodity is a subcomponent of the UnderlyingStream component used to identify and describe the underlying commodity.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4281~~[id]~~]

Component FIXML Abbreviation: <Cmdty>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41964 ~~tbd~~	UnderlyingStreamCommodityBase	N		NEW		
41965 ~~tbd~~	UnderlyingStreamCommodityType	N		NEW		
41966 ~~tbd~~	UnderlyingStreamCommoditySecurityID	N		NEW		Conditionally required when UnderlyingStreamCommoditySecurityIDSource(41967) is specified.

41967 ~~tbd~~	UnderlyingStreamCommoditySecurityIDSource	N		NEW		Conditionally required when UnderlyingStreamCommoditySecurityID(41966) is specified.
<UnderlyingStreamCommodityAltIDGrp>		N		NEW		
41968 ~~tbd~~	UnderlyingStreamCommodityDesc~~ription~~	N		NEW		
41969	EncodedUnderlyingStreamCommodityDescLen	N		NEW		Must be set if EncodedUnderlyingStreamCommodityDesc(41970) field is specified and must immediately precede it.
41970	EncodedUnderlyingStreamCommodityDesc	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingStreamCommodityDesc(41968) field in the encoded format specified via the MessageEncoding(347) field.
<UnderlyingStreamAssetAttributeGrp>		N		NEW		
41971 ~~tbd~~	UnderlyingStreamCommodityUnitOfMeasure	N		NEW		
41972 ~~tbd~~	UnderlyingStreamCommodityCurrency	N		NEW		
41973 ~~tbd~~	UnderlyingStreamCommodityExchange	N		NEW		
41974 ~~tbd~~	UnderlyingStreamCommodityRateS~~R~~ource	N		NEW		
41975 ~~tbd~~	UnderlyingStreamCommodityRateReferencePage	N		NEW		
41976 ~~tbd~~	UnderlyingStreamCommodityRatePageHeading	N		NEW		
41977 ~~tbd~~	UnderlyingStreamDataProvider	N		NEW		
<UnderlyingStreamCommodityDataSourceGrp>		N		NEW		
41978 ~~tbd~~	UnderlyingStreamCommodityPricingType	N		NEW		
41979 ~~tbd~~	UnderlyingStreamCommodityNearbySettl~~ement~~DayPeriod	N		NEW		Conditionally required when UnderlyingStreamCommodityNearbySettlDayUnit(41980) is specified.
41980 ~~tbd~~	UnderlyingStreamCommodityNearbySettl~~ement~~DayUnit	N		NEW		Conditionally required when UnderlyingStreamCommodityNearbySettlDayPeriod(41979) is specified.
41981 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateUnadjusted	N		NEW		

41982 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying settlement dates.
<UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the settlement dates.~~Used to specify the set of business centers whose calendars drive date adjustment. This should only be used~~Used only~~ to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.~~
41983 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateAdjusted	N		NEW		
41984 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Month	N		NEW		
41985 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateRollPeriod	N		NEW		Conditionally required when UnderlyingStreamCommoditySettlDateRollUnit(41986) is specified.
41986 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateRollUnit	N		NEW		Conditionally required when UnderlyingStreamCommoditySettlDateRollPeriod(41985) is specified.
41987 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DayType	N		NEW		
<UnderlyingStreamCommoditySettl~~ement~~PeriodGrp>		N		NEW		
41988 ~~tbd~~	UnderlyingStreamCommodityXID	N		NEW		
41989 ~~tbd~~	UnderlyingStreamCommodityXIDRef	N		NEW		
</Cmdty>						

~~6.174~~6.173 Component UnderlyingStreamCommodityAltIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommodityAltIDGrp
Component Abbreviated Name (for FIXML)	AID
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamCommodityAltIDGrp is a subcomponent of the UnderlyingStreamCommodity component used to specify alternate identifiers.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4282~~[id]~~]

Component FIXML Abbreviation: <AID>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41990 ~~tbd~~	NoUnderlyingStreamCommodityAltIDs		N		NEW		
→	41991 ~~tbd~~	UnderlyingStreamCommodityAltID	N		NEW		Required if NoUnderlyingStreamCommodityAltIDs(41990~~tbd~~) > 0.
→	41992 ~~tbd~~	UnderlyingStreamCommodityAltIDSource	N		NEW		Required if NoUnderlyingStreamCommodityAltIDs(41990) > 0.
</AID>							

~~6.175~~6.174 Component UnderlyingStreamCommodityDataSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommodityDataSourceGrp
Component Abbreviated Name (for FIXML)	DataSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingStreamCommodityDataSourceGrp is a subcomponent of the UnderlyingStreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4283~~[id]~~]

Component FIXML Abbreviation: <DataSrc>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41993 ~~tbd~~		NoUnderlyingStreamCommodityDataSources	N		NEW		
→	41994 ~~tbd~~	UnderlyingStreamCommodityDataSourceID	N		NEW		Required if NoUnderlyingStreamCommodityDataSources(41993~~tbd~~) > 0.
→	41995 ~~tbd~~	UnderlyingStreamCommodityDataSourceIDType	N		NEW		Required if NoUnderlyingStreamCommodityDataSources(41993) > 0.
</DataSrc>							

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~~6.176~~6.175 Component UnderlyingStreamCommoditySettl~~ement~~DayGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommoditySettl~~ement~~DayGrp
Component Abbreviated Name (for FIXML)	Day
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamCommoditySettl~~ement~~DayGrp is a repeating subcomponent of the UnderlyingStreamCommoditySettl~~ement~~PeriodGrp component used define the settlement days associated with the commodity contract.~~to detail commodity delivery days.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4284~~[id]~~]

Component FIXML Abbreviation: <Day>						
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41996 ~~tbd~~	NoUnderlyingStreamCommoditySettl~~ement~~Days	N		NEW		
→	41997 ~~tbd~~ UnderlyingStreamCommoditySettl~~ement~~Day	N		NEW		Required if NoUnderlyingStreamCommoditySettl~~ement~~Days(41996~~tbd~~) > 0.
→	41998 ~~tbd~~ UnderlyingStreamCommoditySettl~~ement~~TotalHours	N		NEW		
→	***<UnderlyingStreamCommoditySettl~~ement~~TimeGrp>***	N		NEW		
</Day>						

~~6.177~~6.176 Component UnderlyingStreamCommoditySettl~~ement~~TimeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommoditySettl~~ement~~TimeGrp
Component Abbreviated Name (for FIXML)	T~~i~~me
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamCommoditySettl~~ement~~TimeGrp is a repeating subcomponent of the UnderlyingStreamCommoditySettl~~ement~~DayGrp component used to define the settlement time periods associated with the commodity contract.~~detail commodity delivery time periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4285~~[id]~~]

Component FIXML Abbreviation: <*Time*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
41999 ~~tbd~~	NoUnderlyingStreamCommoditySettle~~ment~~Times		N		NEW		
→	42000 ~~tbd~~	UnderlyingStreamCommodityySettl~~ement~~Start	N		NEW		Required if NoUnderlyingStreamCommodityySettl~~ement~~Times(41999~~tbd~~) > 0.
→	42001 ~~tbd~~	UnderlyingStreamCommodityySettl~~ement~~End	N		NEW		Required if NoUnderlyingStreamCommodityySettlTimes(41999) > 0.
→	41936	UnderlyingStreamCommodityySettlTimeType	N		NEW		May be defaulted to market convention or bilaterally agreed if not specified.
</*Time*>							

~~6.178~~6.177 Component UnderlyingStreamCommoditySettl~~ement~~PeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
Component Abbreviated Name (for FIXML)	SettlPeriod
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingStreamCommoditySettl~~ement~~PeriodGrp is a repeating subcomponent of the UnderlyingStreamCommodiry component used to defined the settlement period details associated with the commodity contract.~~detail commodity delivery periods.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4286~~[id]~~]

Component FIXML Abbreviation: <SettlPeriod>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
42002 ~~tbd~~	NoUnderlyingStreamCommoditySettle~~ment~~Periods		N		NEW		
→	42003 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Country	N		NEW		Required if NoUnderlyingStreamCommoditySettl~~ement~~Periods(42002~~tbd~~) > 0. ~~Not required for FIXML.~~
→	42004 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~TimeZone	N		NEW		
→	42005 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~FlowType	N		NEW		
→	42006 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodNotional	N		NEW		
→	42007 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodNotionalUnitOfMeasure	N		NEW		
→	42008 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodFrequencyPeriod	N		NEW		Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyUnit(42009) is specified.
→	42009 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodFrequencyUnit	N		NEW		Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyPeriod(42008) is specified.

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→	42010 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodPrice	N		NEW		
→	42011 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodPriceUnitOfMeasure	N		NEW		
→	42012 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodPriceCurrency	N		NEW		
→	42013 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~HolidaysProcessingInstruction	N		NEW		
→	***<UnderlyingStreamCommoditySettl~~ement~~DayGrp>***		N		NEW		
→	42014 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodXID	N		NEW		
→	42015 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodXIDRef	N		NEW		
</SettlPeriod>							

~~6.179~~6.178 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	Change
Component Synopsis	*(no change)*
Component Elaboration	*(no change)*
To be finalized by FPL Technical Office	
Repository Component ID	[4056]

Component FIXML Abbreviation: <*PmtStrm*>							
Tag		*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
40540	NoUnderlyingStreams		N				
→	40541	UnderlyingStreamType	N				
→	42016 ~~tbd~~	UnderlyingStreamXID	N		NEW		
→	40542	UnderlyingStreamDesc	N				

→	40543	UnderlyingStreamPaySide	N				
→	40544	UnderlyingStreamReceiveSide	N				
~~———~~	~~tbd~~	~~UnderlyingStreamNotionalXID~~	~~———~~	~~———~~	~~NEW~~	~~———~~	~~———~~
→	42018 ~~tbd~~	UnderlyingStreamNotionalXIDRef	N		NEW		
→	40545	UnderlyingStreamNotional	N				
→	40546	UnderlyingStreamCurrency	N				
→	42019 ~~tbd~~	UnderlyingStreamNotionalFrequencyPeriod	N		NEW		Conditionally required when UnderlyingStreamNotionalFrequencyUnit(42020) is specified.
→	42020 ~~tbd~~	UnderlyingStreamNotionalFrequencyUnit	N		NEW		Conditionally required when UnderlyingStreamNotionalFrequencyPeriod(42019) is specified.
→	42021 ~~tbd~~	UnderlyingStreamNotionalCommodityFrequency	N		NEW		
→	42022 ~~tbd~~	UnderlyingStreamNotionalUnitOfMeasure	N		NEW		
→	42023 ~~tbd~~	UnderlyingStreamTotalNotional	N		NEW		
→	42024 ~~tbd~~	UnderlyingStreamTotalNotionalUnitOfMeasure	N		NEW		
	<UnderlyingStreamCommodity>		N		NEW		
→	***<UnderlyingStreamEffectiveDate>***		N				
→	***<UnderlyingStreamTerminationDate>***		N				
→	***<UnderlyingStreamCalculationPeriodDates>***		N				
→	***<UnderlyingPaymentStream>***		N				
→	***<UnderlyingPaymentScheduleGrp>***		N				
→	***<UnderlyingPaymentStubGrp>***		N				
→	***<UnderlyingDeliveryStream>***		N		NEW		
→	***<UnderlyingDeliveryScheduleGrp>***		N		NEW		
→	40547	UnderlyingStreamText	N				
→	40988	EncodedUnderlyingStreamTextLen	N				
→	40989	EncodedUnderlyingStreamText	N				
</PmtStrm>							

6.179 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	Change
Component Synopsis	The UnderlyingComplexEventDates and subcomponent UnderlyingComplexEventTimes components are used to constrain a complex event to a specific date range, and optional time range. If specified the event is only effective on or within the specified dates and times.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2229]

6.180 Component UnderlyingComplexEventTimes

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingComplexEventCreditEventTimes
Component Abbreviated Name (for FIXML)	
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	Change
Component Synopsis	The UnderlyingComplexEventTimes is a repeating subcomponent of the UnderlyingComplexEventDates component. It is used to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. It is always provided within the context of start and end dates. The time range is assumed to be in effect for the entirety of the date or date range specified.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[2230]

7 Category Changes

[none]

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Appendix A – Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
167	SecurityType	CHANGE	String	*Add string values for Derivatives:* SPOTFWD = Spot forward LOANLEASE = Loan/lease XMISSION = Transmission EXOTIC = Exotic FRA = Forward Rate Agreement CAP = Cap (Elaboration: In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.) FLR = Floor (Elaboration: In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.) CLLR = Collar (Elaboration: In an interest rate collar, this is a combination of a cap and a floor.) *Also to dependent fields*		
452	PartyRole	CHANGE	int	*Add elaboration to existing enumeration:* 34 = Regulatory body (Elaboration: In the context of regulatory reporting, this identifies the regulator the trade is being reported to.)		
803	PartySubIDType	CHANGE	int	*Add enum elaboration:* 49 = Reporting entity indicator (Elaboration: Indicates the entity obligated to report to their regulator. Set PartySubID(523)=Y if true.)		

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				Add enum values: 54~~<tbd>~~ = Parent firm identifier (Elaboration: Implementation-specific identifier of this party's parent entity.) 55~~<tbd>~~ = Parent firm name (Elaboration: Full name of this party's parent entity.) ~~<tbd> = Code or acronym~~ 56~~<tbd>~~ = Deal identifier (Elaboration: The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.) 57~~<tbd>~~ = System trade identifier 58~~<tbd>~~ = System trade sub-identifier ~~<tbd> = Submitter~~ 59~~<tbd>~~ = Futures Commision Merchant (FCM) code (Elaboration: The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.) 60~~<tbd> = HUB code (gas delivery)~~Delivery terminal customer account/code (Elaboration: Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB"code.) 61~~<tbd>~~ = Voluntary reporting entity (Elaboration: The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.) 62~~<tbd>~~ = Reporting obligation jurisdiction (Elaboration: For a trade that falls under multiple jurisdictions this may be used to identify, through		

				PartySubID(523), the reporting jurisdiction to which the party is obligated to report.) 63~~<tbd>~~ = Voluntary report jurisdiction (Elaboration: For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.) *Also to dependent fields*		
865~~6~~	EventType	CHANGE	int	*Add enum value:* 27~~<tbd>~~ = Trade continuation effective date *Also to dependent fields.*		
996	UnitOfMeasure	CHANGE	String	*Add enum values:* CDD = Cooling degree day CPD = Critical precipitation day HDD = Heating degree day EnvAllwnc = Environmental allowance certificates *Change capitalization of descriptions:* CER = Certified emissions reduction CRT = Climate reserve tonnes EnvCrd = Environmental credit GT = Gross tons oz_tr = Troy ounces T = Metric tons *Also to dependent fields.*		
1039	UnderlyingSettlMethod	CHANGE	String	Settlement method for a contract or instrument. Additional values may be used with bilateral agreement. ~~*Add enum value:*~~ ~~<tbd> = Election~~ *(Uses same values as SettlMethod(1193))*	*Decision made to retain the inconsistent abbreviation of "SetMeth" see JIRA SPEC-812* ~~*Correct abbreviation*~~ ~~SettlMeth~~	

1193	SettlMethod	CHANGE	~~char~~String	Settlement method for a contract or instrument. Additional values may be used with bilateral agreement. *Add enum value:* E~~<tbd>~~ = Election at exercise (Elaboration: The settlement method will be elected at the time of contract exercise.) *Also to dependent fields.*		
2192	DerivativeSettlMethod	CHANGE		Settlement method for a contract or instrument. Additional values may be used with bilateral agreement. *(Uses same values as SettlMethod(1193))*		
1484	ComplexEventType	CHANGE	int	*Add enum values:* 10~~<tbd>~~ = One-touch 11~~<tbd>~~ = No-touch 12~~<tbd>~~ = Double one-touch 13~~<tbd>~~ = Double no-touch 14~~<tbd>~~ = Foreign exchange c~~X~~ ~~C~~omposite 15~~<tbd>~~ = Foreign exchange~~X~~ Quanto 16~~<tbd>~~ = Foreign exchange c~~X C~~ross currency 17~~<tbd>~~ = Strike spread 18~~<tbd>~~ = Calendar spread 19~~<tbd>~~ = Price o~~O~~bservation (Asian or Lookback) 20~~<tbd>~~ = Pass-through 21~~<tbd>~~ = Strike schedule *Also fix spelling of "Knock-in down" and the same additions for Underlying.. and LegComplexEventType(tbd)*		
1934	RegulatoryReportType	CHANGE	int	*Add enum value:* 9~~<tbd>~~ = Post-trade event		
1935	VoluntaryRegulatoryReport	CHANGE		Used in conjunction with RegulatoryReportType(1934) to indicate whether the trade report is a voluntary regulatory report. If not specified, the default for a regulatory report is "N".		

				Add Description: When VoluntaryRegulatoryReport(1935)=Y it is recommended that one of the parties to the trade be identified as the voluntary reporting party through PartySubIDType(803)=62~~<tbd>~~ Voluntary reporting entity.		
1949	CouponFrequencyUnit	CHANGE	String	*Add enum values:* H = Hour Min = Minute S = Second T = Term *And the twin tag in and <UnderlyingInstrument>.*		
40213	PaymentType	CHANGE	int	*Add enum value:* 12~~<tbd>~~ = Cash s~~S~~ettlement		
40829	PaymentScheduleType	CHANGE	int	*Add enum values:* 13~~<tbd>~~ = Settlement period notional 14~~<tbd>~~ = Settlement period price 15~~<tbd>~~ = Calculation period *And to the related fields.*		
40921	BusinessDayConvetion	CHANGE	int	*Add enum elaborations:* 0 = Not applicable (Elaboration: Business day convention is not applicable.) 1 = None (Elaboration: No business day convention specified.) 2 = Following (Elaboration: The following business day.) 3 = FRN (Elaboration: The floating rate note business day.) 4 = Mod following (Elaboration: The modified following		

				business day.) 5 = Preceding (Elaboration: The preceding business day.) 6 = Mod preceding (Elaboration: The modified preceding business day.) 7 = Nearest (Elaboration: The nearest applicable business day.)		
2307 ~~tbd~~	AssetAttributeLimit	NEW	String	Limit or lower acceptable value of the attribute.	Lmt	Add to AssetAttributeGrp
2305 ~~tbd~~	AssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.~~E.g.:~~ ~~**Grade** – Grade of the commodity to be delivered, e.g. of oil or of refined product.~~ ~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical transfer~~ ~~**DeliveryPoint** – Physical delivery point~~ ~~**DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~**DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~**SpecialCondition** – Free-form description of condition~~ ~~**Moisture** – The moisture content of the coal product.~~	Typ	Add to AssetAttributeGrp

				~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of deformation.~~ ~~**SofteningHeightWidth** -The temperature at which the height of an ash cone equals its width. (Softening temperature).~~ ~~**SofteningHeightHalfWidth** -The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** -The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified~~		

				~~in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be delivered.~~ ~~**ComplianceStartYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** - (Environmental) For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.~~ ~~**FailureToDeliverApplicable** - (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** - (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the~~		

				~~Excess Emission Penalty will be determined in the manner specified in the confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name manager.~~ ~~**BrandCountry** – (Metal) Country where brand is produced.~~ ~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When~~		

				~~value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~ ~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
2306 ~~tbd~~	AssetAttributeValue	NEW	String	~~T~~Specifies the value of the asset attribute.	Val	Add to AssetAttributeGrp
2304 ~~tbd~~	NoAssetAttributes	NEW	NumInGroup	The n~~N~~umber of asset attribute entries in the group.	~~--~~	Add to AssetAttributeGrp
1233 ~~tbd~~	CommissionRate	NEW	Percentage	The commission rate when CommType(13) is absolute.	Rt	Add to CommissionData
1238 ~~tbd~~	CommissionUnitOfMeasure	NEW	String	The commission rate unit of measure. *(Uses values from UnitOfMeausre(996))*	UOM	Add to CommissionData
40995 ~~tbd~~	ComplexEventAveragingObservationNumber	NEW	Int	Cross reference to the ordinal observation as specified either in the	ObsvtnNum	Add to ComplexEventAveraging

				~~<~~ComplexEventScheduleGrp~~>~~ or ~~<~~ComplexEventPeriodDateGrp~~>~~ components.		ObservationGrp
40996 ~~tbd~~	ComplexEventAveragingWeight	NEW	float	The weight factor to be applied to the observation.	Wt	Add to ComplexEventAveragingObservationGrp
40994 ~~tbd~~	NoComplexEventAveragingObservations	NEW	NumInGroup	The number of averaging observations in the repeating group.	—	Add to ComplexEventAveragingObservationGrp
41000 ~~tbd~~	ComplexEventCreditEventCurrency	NEW	Currency	Specifies the a~~A~~pplicable currency of~~if~~ the event value~~EventValue~~ when ComplexCreditEventValue(40999) is an amount. Uses ISO 4217 currency codes.	Ccy	Add to ComplexEventCreditEventGrp
41003 ~~tbd~~	ComplexEventCreditEventDayType	NEW	int	Specifies t~~T~~he day type ~~of Day type~~ for the credit events that specify a period and unit.~~s that specify a period and unit, e.g. FTP grace period.~~ *(Use values from ~~ProtectionTerm~~ComplexEventDayType(41024~~197~~))*	DayTyp	Add to ComplexEventCreditEventGrp
41001 ~~tbd~~	ComplexEventCreditEventPeriod	NEW	int	T~~he t~~ime unit multiplier ~~Period~~ for complex credit events. ~~that specify a period and unit, e.g. FTP grace period.~~	Period	Add to ComplexEventCreditEventGrp
41004 ~~tbd~~	ComplexEventCreditEventRateSource	NEW	int~~String~~	Identifies the ~~Rate~~ source of rate information for credit events ~~that specify a rate source~~. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.	RtSrc	Add to ComplexEventCreditEventGrp
40998 ~~tbd~~	ComplexEventCreditEventType	NEW	String	~~T~~Specifies the type of credit event. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types. ~~Bankruptcy – Bankruptcy. The~~	Typ	Add to ComplexEventCreditEventGrp

				~~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. Omit EventValue.~~ ~~FailureToPay – Failure to pay. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregrate 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 EventValue(tbd) for amount and EventCurrency(tbd) for currency. If a grace period extension is specified used EventPeriod(tbd) for grace period multiplier, EventUnit(tbd) for grace period unit and EventDayType(tbd) for grace period day type.~~ ~~FailureToPayPrincipal – Failiure to pay principal. 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.~~ ~~FailureToPayInterest – Failure to pay interest. 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. Omit EventValue.~~ ~~Default – Obligation default. 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. Omit EventValue.~~ ~~Acceleration – Obligation acceleration. 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 EventValue.~~ ~~Moratorium – Repudiation moratorium. 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 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.~~ ~~Restructuring – Restructuring type. Specifies the type of restructuring that is applicable. EventValue: String~~ ~~FR (Full Restructuring)~~ ~~MR (Modified Restructuring)~~ ~~MM (Modified Mod Restructuring)~~ ~~XR (No restructuring specified)~~ ~~If multiple holding obligation or multiple credit event noticies applies append the ProtectionTermEventQualifierGrp repeating group.~~ ~~RatingsDowngrade – Distressed ratings downgrade. 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. Omit EventValue.~~ ~~MaturityExtension - Maturity extension. Results from the fact that the underlyer fails to make principal payments as expected. Omit EventValue.~~ ~~Writedown – Writedown. 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. Omit EventValue.~~ ~~ImpliedWritedown – Implied writedown. 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. Omit EventValue.~~ ~~DefaultRequirement – Default requirement amount. 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. EventValue: Amt. EventCurrency: Currency.~~ ~~*(Uses values from ProtectionTermEventType(40192))*~~		
41002 ~~tbd~~	ComplexEventCreditEventUnit	NEW	String	T~~he t~~ime u~~U~~nit ~~for~~ associated with complex credit events. ~~that specify a period and unit, e.g. FTP grace period.~~ ~~Values:~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196))*	Unit	Add to ComplexEventCreditEventGrp
40999 ~~tbd~~	ComplexEventCreditEventValue	NEW	String	The credit event v~~V~~alue ~~of~~ appropriate to ~~credit event, if applicable.~~ ComplexEventCreditEventType(40998).~~See specific EventType for appropriate usage.~~ See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.	Val	Add to ComplexEventCreditEventGrp
40997 ~~tbd~~	NoComplexEventCreditEvents	NEW	NumInGroup	The number of credit events specified in the repeating group.	—	Add to ComplexEventCreditEventGrp

41006 ~~tbd~~	ComplexEventCreditEventQualifier	NEW	char	~~Event qualifier.~~ Specifies a complex event qualifier. Used to further qualify ComplexEventCreditEventType(40998). ~~Values:~~ ~~H = [Restructuring] Multiple holding obligations. 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.~~ ~~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.~~ *(Uses same values as ProtectionTermEventQualifier(40200))*	Qual	Add to ComplexEventCreditEventQualifierGrp
41005 ~~tbd~~	NoComplexEventCreditEventQualifiers	NEW	NumInGroup	The n~~N~~umber of qualifiers in the repeating group.	—	Add to ComplexEventCreditEventQualifierGrp
41030 ~~tbd~~	ComplexEventCreditEventSources	NEW	String	A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.	Src	Add to ComplexEventCreditEventSourceGrp
41029 ~~tbd~~	NoComplexEventCreditEventSources	NEW	NumInGroup	Number of event sources in the repeating group.	—	Add to ComplexEventCreditEventSourceGrp
41019	ComplexEventDateBusinessCen	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~	Ctr	Add to

~~tbd~~	ter			used to adjust the ~~for~~complex event date ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		ComplexEventDateBusinessCenterGrp
41018 ~~tbd~~	NoComplexEventDateBusinessCenters	NEW	NumInGroup	The n~~N~~umber of business centers in the repeating group.	—	Add to ComplexEventDateBusinessCenterGrp
41008 ~~tbd~~	ComplexEventPeriodDate	NEW	LocalMktDate	Averaging date for an Asian option. Trigger date for a Barrier or Knock option.	Dt	Add to ComplexEventPeriodDateGrp
41009 ~~tbd~~	ComplexEventPeriodTime	NEW	LocalMktTime	Averaging time for an Asian option. ~~Omit for Barrier or Knock option.~~	Tm	Add to ComplexEventPeriodDateGrp
41007 ~~tbd~~	NoComplexEventPeriodDateTimes	NEW	NumInGroup	The n~~N~~umber of entries in the date-time repeating group.	—	Add to ComplexEventPeriodDateGrp
41012 ~~tbd~~	ComplexEventBusinessCenter	NEW	String	The b~~B~~usiness center calendar used to determine~~for adjusting~~ dates and times in the schedule or date-time group. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to ComplexEventPeriodGrp
41011 ~~tbd~~	ComplexEventPeriodType	NEW	int	The type of p~~P~~eriod ~~type~~. 0 = Asian Out 1 = Asian In 2 = Barrier Cap 3 = Barrier Floor 5 = Knock Out 4 = Knock In	Typ	Add to ComplexEventPeriodGrp
41010 ~~tbd~~	NoComplexEventPeriods	NEW	NumInGroup	The n~~N~~umber of periods in the repeating group.	—	Add to ComplexEventPeriodGrp
41017 ~~tbd~~	ComplexEventReference~~t~~PageHeading	NEW	String	Identifies the reference page heading from the rate source.	RefHdng	Add to ComplexEventRateSourceGrp
41014 ~~tbd~~	ComplexEventRateSource	NEW	int	Identifies the source of rate information. For FX, the reference source to be used for the FX spot rate.	RtSrc	Add to ComplexEventRateSourceGrp

				(Uses same values as RateSource(1446))		
41015 ~~tbd~~	ComplexEventRateSourceType	NEW	int	Indicates whether the rate source specified is a primary or secondary source. ~~0 = Primary~~ ~~1 = Secondary~~*(Uses the values from RateSourceType(1447))*	RtSrcTyp	Add to ComplexEventRateSourceGrp
41016 ~~tbd~~	ComplexEventReferencePage	NEW	String	Identifies the reference page from the rate source. For FX, the reference page to the spot rate is to be used for the reference FX spot rate. When ComplexEventRateSource(41014) = 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 ComplexEventRateSourceGrp
41013 ~~tbd~~	NoComplexEventRateSources	NEW	NumInGroup	The n~~N~~umber of rate sources in the repeating group.	~~—~~	Add to ComplexEventRateSourceGrp
41026 ~~tbd~~	ComplexEventDateAdjusted	NEW	LocalMktDate	Specifies the ~~A~~adjusted complex event date.~~ and time.~~, ~~e.g. expiration day two for a Calendar Spread option.~~	Dt	Add to ComplexEventRelativeDate
41025 ~~tbd~~	ComplexEventDateBusinessDayConvention	NEW	int	The business day convention used to ~~Date~~ adjust~~ment business day convention~~ the complex event date. ~~This should only be used~~Used only to override the business day convention specified ~~defined~~ in the DateAdjustment component within the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate~~	BizDayCnvtn	Add to ComplexEventRelativeDate

				~~note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41022 ~~tbd~~	ComplexEventDateOffsetPeriod	NEW	int	Time unit multiplier for the r~~R~~elative date offset ~~period multiplier~~.	OfstPeriod	Add to ComplexEventRelativeDate
41023 ~~tbd~~	ComplexEventDateOffsetUnit	NEW	String	Time unit associated with the r~~R~~elative date offset ~~unit~~. ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760) ~~ProtectionTermEventUnit(40196)~~)*	OfstUnit	Add to ComplexEventRelativeDate
41021 ~~tbd~~	ComplexEventDateRelativeTo	NEW	i~~I~~nt, Reserved1000	~~If the date is relative to an anchor date, this~~ ~~s~~Specifies the ~~type of~~ anchor date when~~if~~ the complex event date is relative to an anchor~~other~~ date. See http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeTo for values. ~~Values:~~ ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~	Reltv	Add to ComplexEventRelativeDate

				~~5 = Reset date~~ ~~6 = Last pricing date~~ ~~7 = Valuation date~~ ~~8 = Cash settlement valuation date~~ ~~9 = Option exercise start date~~		
41020 ~~tbd~~	ComplexEventDateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted complex event date. ~~and time, e.g. expiration day two for a Calendar Spread option~~. Elaboration: For example, the second expiration date for a calendar spread option strategy.	DtUnadj	Add to ComplexEventRelativeDate
41024 ~~tbd~~	ComplexEventDateOffsetDayType	NEW	int	Specifies the ~~offset~~ day type of~~for~~ the ~~complex event's~~ relative date offset. ~~of the dDate adjustment day typeoffset~~. Values: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day	OfstDayTyp	Add to ComplexEventRelativeDate
41027 ~~tbd~~	ComplexEventFixingTime	NEW	LocalMktTime	Local market time of ~~FX~~ fixing.	FixngTm	Add to ComplexEventRelativeDate
41028 ~~tbd~~	ComplexEventFixingTimeBusinessCenter	NEW	String	The business center used to determine ~~for determining~~ the actual ~~FX~~ fixing times. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FixngBizCtr	Add to ComplexEventRelativeDate
2129 ~~tbd~~	ComplexEventCalculationAgent	NEW	int	~~Determination of~~ Used to identify the calculation agent. ~~0 = Exercising party~~ ~~1 = Non-exercising party~~ ~~2 = As specified in the master agreement~~ ~~3 = As specified in the standard terms supplement~~*(Uses values from ProvisionCalculationAgent(40098))*	CalcAgent	Add to ComplexEvents

2135 ~~tbd~~	ComplexEventCreditEventBusinessCenter	NEW	String	T~~Specifies t~~he business center for which the credit event is to be determined. The ~~I~~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 specified business center.~~city indicated by the businessCenter element value.~~ See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to ComplexEvents
2137 ~~tbd~~	ComplexEventCreditEventMinimumSources	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. (Eaboration: ISDA 2003 Term: Specified Number.)	MinSrcs	Add to ComplexEvents
2134 ~~tbd~~	ComplexEventCreditEventNotifyingParty	NEW	int	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. Values: 0 = Seller notifies 1 = Buyer notifies 2 = Either buyer or seller notifies	NotifygPty~~Seller~~	Add to ComplexEvents
2136 ~~tbd~~	ComplexEventCreditEventStandardSources	NEW	Boolean	When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.	StdSrcs	Add to ComplexEvents
2133 ~~tbd~~	ComplexEventCreditEventsXIDRef	NEW	XIDREF~~ef~~	Reference to credit event table elsewhere in the message.	CdtEvntXIDRef	Add to ComplexEvents
2124 ~~tbd~~	ComplexEventCurrencyOne	NEW	Currency	~~For FX option features s~~Specifies the first or only reference currency of the trade. Uses ISO 4217 currency codes.	Ccy1	Add to ComplexEvents

				Elaboration: Applicable for complex FX option strategies.		
2125 ~~tbd~~	ComplexEventCurrencyTwo	NEW	Currency	~~For FX option features s~~Specifies the second reference currency of the trade. Uses ISO 4217 currency codes. Elaboration: Applicable for complex FX option strategies.	Ccy2	Add to ComplexEvents
2128 ~~tbd~~	ComplexEventDeterminationMethod	NEW	String	Specifies the method according to which an amount or a date is determined. ~~For FxComposite.~~ See http://www.fpml.org/coding-scheme/determination-method for values.	Meth	Add to ComplexEvents
2127 ~~tbd~~	ComplexEventFixedFXRate	NEW	float	~~For FX Quanto option,~~ Specifies the fixed FX rate alternative for FX Quantro options.	Rt	Add to ComplexEvents
2123 ~~tbd~~	ComplexEventPricePercentage	NEW	Percentage	Specifies the price percentage at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).	PxPctage	Add to ComplexEvents
2126 ~~tbd~~	ComplexEventQuoteBasis	NEW	int	For FxQuanto option feature. Values: 0 = Currency1PerCurrency2 1 = Currency2PerCurrency1	QteBasis	Add to ComplexEvents
2131 ~~tbd~~	ComplexEventStrikeFactor	NEW	float	Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.	StrkFctr	Add to ComplexEvents
2132 ~~tbd~~	ComplexEventStrikeNumberOfOptions	NEW	int	Upper string number of options for a Strike Spread.	StrkNum	Add to ComplexEvents
2130 ~~tbd~~	ComplexEventStrikePrice	NEW	Price	Upper strike price for Asian option feature. Strike percentage for a Strike Spread.	StrkPx	Add to ComplexEvents
2138 ~~tbd~~	ComplexEventXID	NEW	XID	Identifier of this ~~C~~complex ~~E~~event for cross referencing elsewhere in the message.	XID	Add to ComplexEvents
2139 ~~tbd~~	ComplexEventXIDRef	NEW	XIDREF	Reference to a ~~C~~complex ~~E~~event elsewhere in the message.	XIDRef	Add to ComplexEvents
2122 ~~tbd~~	ComplexOptPayoutCurrency	NEW	Currency	~~C~~Specifies the currency of the payout amount. Uses ISO 4217 currency codes.	OptCcy	Add to ComplexEvents
2117	ComplexOptPayoutPaySide	NEW	int	Trade side of payout payer.	OptPay	Add to ComplexEvents

~~tbd~~				~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from PaymentPaySide(40214))*		
2120 ~~tbd~~	ComplexOptPayoutPercentage	NEW	Percentage	Percentage of observed price for calculating the payout associated with the event.	OptPctage	Add to ComplexEvents
2118 ~~tbd~~	ComplexOptPayoutReceiveSide	NEW	int	Trade side of payout receiver. ~~1 = Buyer~~ ~~2 = Seller~~*(Uses values from PaymentPaySide(40214))*	OptRcv	Add to ComplexEvents
2121 ~~tbd~~	ComplexOptPayoutTime	NEW	int	Specifies when the payout is to occur.~~ the time of pPayout time~~. Values: 0 = Close 1 = Open 2 = Official s~~S~~ettlement 3 = Valuation t~~T~~ime 4= Exchange s~~S~~ettlement t~~T~~ime 5 = Derivatives c~~C~~lose 6 = As specified in master confirmation	OptTm	Add to ComplexEvents
2119 ~~tbd~~	ComplexOptPayoutUnderlier	NEW	String	Reference to the underli~~y~~er whose payments are being passed through.	OptUndlr	Add to ComplexEvents
41033 ~~tbd~~	ComplexEventScheduleEndDate	NEW	LocalMktDate	End date of the schedule.	EndDt	Add to ComplexEventScheduleGrp
41034 ~~tbd~~	ComplexEventScheduleFrequencyPeriod	NEW	int	Time unit multiplier for the s~~S~~chedule date frequency~~ period multiplier~~.	Period	Add to ComplexEventScheduleGrp
41035 ~~tbd~~	ComplexEventScheduleFrequencyUnit	NEW	String	Time unit associated with the s~~S~~chedule date frequency~~ unit~~. ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~*(Uses values from ProtectionTermEventUnit(40196))*	Unit	Add to ComplexEventScheduleGrp
41036 ~~tbd~~	ComplexEventScheduleRollConvention	NEW	String~~int~~	The convention for determining the sequence of dates. It is used in conjunction	Roll	Add to ComplexEventScheduleG

				with a specified frequency. ~~This should only be used~~Used only to override the roll convention defined in the DateAdjustment component in Instrument. ~~- [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)~~ ~~- FRI (Friday)~~ ~~- SAT (Saturday)~~ ~~- SUN (Sunday)~~ ~~- *other bilaterally agreed values*~~*(Uses values of DateRollConvention(40922)*		rp
4~~1001~~32 ~~tbd~~	ComplexEventScheduleStartDate	NEW	LocalMktDate	Start date of the schedule.	StartDt	Add to ComplexEventScheduleGrp

41031 ~~tbd~~	NoComplexEventSchedules	NEW	NumInGroup	Number of schedules in the repeating group.	—	Add to ComplexEventScheduleGrp
41043 ~~tbd~~	DeliveryScheduleNegativeTolerance	NEW	float~~Qty~~	Specifies the negative tolerance value. The value may be an absolute quantity or percentage, as specified in DeliveryScheduleToleranceType(41046). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or percentage.~~	NegtvTlrnc	Add to DeliveryScheduleGrp
41040 ~~tbd~~	DeliveryScheduleNotional	NEW	Qty	Physical delivery quantity.	Notl	Add to DeliveryScheduleGrp
41042 ~~tbd~~	DeliveryScheduleNotionalCommodityFrequency	NEW	int	~~Quantity delivery~~ The frequency of notional delivery. ~~0 = Term~~ ~~1 = Per business day~~ ~~2 = Per calculation period~~ ~~3 = Per settlement period~~ ~~4 = Per calendar day~~ ~~5 = Per hour~~ ~~6 = Per month~~*(Uses values from StreamNotionalCommodityFrequency(41308))*	~~CmdtyFreq~~NotlFreq	Add to DeliveryScheduleGrp
41041 ~~tbd~~	DeliveryScheduleNotionalUnitOfMeasure	NEW	String	~~D~~Specifies the delivery quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to DeliveryScheduleGrp
41044 ~~40144~~ ~~tbd~~	DeliverySchedulePositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in DeliveryScheduleToleranceType(41046). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantity or a~~	PostvTlrnc	Add to DeliveryScheduleGrp

				~~percentage. May exceed the agreed quantity.~~		
41047 ~~tbd~~	DeliveryScheduleSettl~~ement~~Country	NEW	~~String~~Country	~~Delivery county. The country code used to specify where the delivery is specified.~~ Specifies the country where delivery takes place. Uses ISO 3166 2--character country codes.	Ctry	Add to DeliveryScheduleGrp
41049 ~~tbd~~	DeliveryScheduleSettl~~ement~~FlowType	NEW	Int	Specifies the ~~D~~delivery flow type. 0 = All times 1 = On-peak 2 = Off-peak 3 = Base	FlowTyp	Add to DeliveryScheduleGrp
41048 ~~tbd~~	DeliveryScheduleSettl~~ement~~TimeZone	NEW	String	Delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to DeliveryScheduleGrp
41046 ~~tbd~~	DeliveryScheduleToleranceType	NEW	Int	~~T~~Specifies the tolerance ~~quantity~~ value type. 0 = Absolute 1 = Percentage	TlrncTyp	Add to DeliveryScheduleGrp
41045 ~~tbd~~	DeliveryScheduleToleranceUnitOfMeasure	NEW	String	~~T~~Specifies the tolerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to DeliveryScheduleGrp
41038 ~~tbd~~	DeliveryScheduleType	NEW	int	~~T~~Specifies the type of delivery schedule. 0 = Notional 1 = Delivery 2 = Physical settlement periods	Typ	Add to DeliveryScheduleGrp
41039 ~~tbd~~	DeliveryScheduleXID	NEW	XID	Identifier of this instance of ~~D~~delivery ~~S~~schedule for cross referencing elsewhere in the message.	XID	Add to DeliveryScheduleGrp
41037 ~~tbd~~	NoDeliverySchedules	NEW	NumInGroup	Number of delivery schedules in the repeating group.	~~—~~	Add to DeliveryScheduleGrp
41050	DeliveryScheduleSettl~~ement~~Holi	NEW	int	Indicates whether holidays are included in	Holidays	Add to

~~tbd~~	daysProcessingInstruction			the settlement periods. Required for electricity contracts. Values: 0 = Do not include holidays 1 = Include holidays		DeliveryScheduleGrp.
41052 ~~tbd~~	DeliveryScheduleSettl~~ement~~Day	NEW	int	~~Delivery day or day group.~~ Specifies the day or group of days for delivery. 1 = Monday 2 = Tuesday 3 = Wednesday 4 = Thursday 5 = Friday 6 = Saturday 7 = Sunday 8 = All weekdays 9 = All days 10 = All weekends	Day	Add to DeliveryScheduleSettl~~ement~~DayGrp
41053 ~~tbd~~	DeliveryScheduleSettl~~ement~~TotalHours	NEW	int	The ~~S~~sum of the total hours specified in the DeliveryScheduleSettl~~ement~~TimeGrp component.	TotHrs	Add to DeliveryScheduleSettl~~ement~~DayGrp
41051 ~~tbd~~	NoDeliveryScheduleSettl~~ement~~Days	NEW	NumInGroup	Number of delivery schedules in the repeating group.	~~—~~	Add to DeliveryScheduleSettl~~ement~~DayGrp
41056 ~~tbd~~	DeliveryScheduleSettl~~ement~~End	NEW	String	Specifies the scheduled end time for the delivery of the commodity~~ies~~ where delivery occurs over specified times. The format of the time ~~format~~ value is specified in DeliveryScheduleSettlTimeType(41057).~~by the settlement time type.Two formats:~~ ~~Electricity - delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~	End	Add to DeliveryScheduleSettl~~ement~~TimeGrp

41055 ~~tbd~~	DeliveryScheduleSettl~~ement~~Start	NEW	String	Specifies the schedu~~i~~led start time for the delivery of the commodity~~ies~~ where delivery occurs over specified times. The format of the time value~~format~~ is specified in DeliveryScheduleSettlTimeType(41057)~~by the settlement time type.~~ ~~Two formats:~~ ~~Electricity - delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~	Start	Add to DeliveryScheduleSettl~~ement~~TimeGrp
41057 ~~tbd~~	DeliveryScheduleSettl~~ement~~TimeType	NEW	int	Specifies the format of the ~~settlement~~ delivery start and end time values. Values: 0 = Hour of the day ~~(electricity)~~ [Elaboration: Applicable ~~F~~for electricity contracts.~~,~~ T~~t~~ime value is expressed as an integer ~~representing the~~ hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of ":4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and an end hour of "24" indicates midnight to midnight delivery.~~a value of 20 indicates the time is 8:00pm.~~] 1 = HH:MM time format~~stamp (gas)~~ [Elaboration: Applicable ~~F~~for gas contracts.~~,~~ ~~t~~Time is expressed using a 24-hour time format. For example, a time value of "13:30" ~~indicates the time~~ is 1:30 p.m.]	Typ	Add to DeliveryScheduleSettl~~ement~~TimeGrp
40154 ~~tbd~~	NoDeliveryScheduleSettl~~ement~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	—	Add to DeliveryScheduleSettl~~ement~~TimeGrp
41066	DeliveryStreamDeliverAtSource	NEW	Boolean	When this element is specified and set to	DlvrAtSrc	Add to DeliveryStream

~~tbd~~	Indicator			'Y', delivery of the coal product is to be at its source.		
41064 ~~tbd~~	DeliveryStreamDeliveryContingency	NEW	String	Specifies the electricity delivery contingency. See http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.	Cntgncy	Add to DeliveryStream
41065 ~~tbd~~	DeliveryStreamDeliveryContingentPartySide	NEW	int~~String~~	The trade side value of the party responsible for electricity delivery contingency. *(Uses values from DeliveryStreamElectingPartySide(41080))*	CntgPty	Add to DeliveryStream
41062 ~~tbd~~	DeliveryStreamDeliveryPoint	NEW	String	The point at which the commodity product will be delivered and received. ~~Unconstrained string for most commodities.~~ Value specified should follow market convention appropriate for the commodity product. For bullion, see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.	DlvryPnt	Add to DeliveryStream
41063 ~~tbd~~	DeliveryStreamDeliveryRestriction	NEW	int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations. Values: 1 = Firm ~~(~~ [Elaboration: ~~n~~Never excused of delivery obligations.]~~)~~ 2 = Interruptible or Non-firm ~~(~~ [Elaboration: ~~e~~Excused when interrupted for any reason or for no reason without liability]~~)~~ 3 = Force majeure ~~(~~ [Elaboration: ~~e~~Excused when prevented by force majeure.]~~).~~ 4 = System firm ~~(~~ [Elaboration: ~~m~~Must be supplied from the	DlvryRstctn~~Typ~~	Add to DeliveryStream

				owned or controlled generation or pre-existing purchased power assets of the system specified.]~~)~~ 5 = Unit firm ~~(~~ [Elaboration: ~~m~~Must be supplied from the generation asset specified.]~~)~~		
41080 ~~tbd~~	DeliveryStreamElectingPartySide	NEW	int	A reference to the party able to choose whether the gas is delivered for a particular period as found in~~e.g.~~ a swing or interruptible contract. Values: 1 = Buyer 2 = Seller	ElctngSide	Add to DeliveryStream
41060 ~~tbd~~	DeliveryStreamEntryPoint	NEW	String	The point at which the commodity will enter the delivery mechanism or pipeline.	EntryPnt	Add to DeliveryStream
41070 ~~tbd~~	DeliveryStreamImporterOfRecord	NEW	String	A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.	Imprtr	Add to DeliveryStream
41071 ~~tbd~~	DeliveryStreamNegativeTolerance	NEW	~~Qty~~float	Specifies the negative tolerance value. The value may be an absolute quantity or percentage, as specified in DeliveryStreamToleranceType(41074). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or percentage.~~	NegtvTlrnc	Add to DeliveryStream
41078 ~~tbd~~	DeliveryStreamNotionalConversionFactor	NEW	float	If the ~~N~~notional ~~Q~~quantity is specified in a unit that does not match the unit in which the ~~C~~commodity ~~R~~reference ~~P~~price is quoted, the scaling or conversion factor used to convert the ~~C~~commodity ~~R~~reference ~~P~~price unit into the ~~N~~notional ~~Q~~quantity unit should be stated here. If there is no conversion, this ~~element~~ field is not intended to be used.	CnvrsnFctr	Add to DeliveryStream
41059	DeliveryStreamPipeline	NEW	String	The name of the oil delivery pipeline.	Ppln	Add to DeliveryStream

~~tbd~~						
41072 ~~tbd~~	DeliveryStreamPositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in DeliveryStreamToleranceType(41074). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantity or percentage.~~	PostvTlrnc	Add to DeliveryStream
41067 ~~tbd~~	DeliveryStreamRiskApportionment	NEW	String	Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product. ~~, e.g. Free On Board, Cost, Insurance, Freight.~~ See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.	RiskApprtnmt	Add to DeliveryStream
41218	DeliveryStreamRiskApportionmentSource	NEW	String	Specifies the source or legal framework for the risk apportionment. See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.	RiskApprtnmtSrc	Add to DeliveryStream
41069 ~~tbd~~	DeliveryStreamTitleTransferCondition	NEW	int	Specifies the condition of title transfer.~~Title transfer condition.~~ Values: 0 = Transfers with risk of loss 1 = Does not transfer with risk of loss	TtlXferCond	Add to DeliveryStream
41068 ~~tbd~~	DeliveryStreamTitleTransferLocation	NEW	String	~~T~~Specifies the title transfer location.	TtlXfer	Add to DeliveryStream
41075 ~~tbd~~	DeliveryStreamToleranceOptionSide	NEW	int	Indicates whether the tolerance is at the seller's or buyer's option. Values: 1 = Buyer 2 = Seller	TlrncOptSide	Add to DeliveryStream

41074 ~~tbd~~	DeliveryStreamToleranceType	NEW	int	~~T~~Specifies the tolerance ~~quantity~~ value type. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from DeliveryScheduleToleranceType(41046))*	TlrncTyp	Add to DeliveryStream
41073 ~~tbd~~	DeliveryStreamToleranceUnitOfMeasure	NEW	String	~~T~~Specifies the tolerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to DeliveryStream
41077 ~~tbd~~	DeliveryStreamTotalNegativeTolerance	NEW	Percentage ~~Qty~~	The negative percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotNegtvTlrnc	Add to DeliveryStream
41076 ~~tbd~~	DeliveryStreamTotalPositiveTolerance	NEW	Percentage ~~Qty~~	The positive percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotPostvTlrnc	Add to DeliveryStream
41079 ~~tbd~~	DeliveryStreamTransportEquipment	NEW	String	The transportation equipment with which the commodity product will be delivered and received~~. E.g. Barge, Truck, Railcar~~. [Elaboration: Examples of transportation equipment or mode are barge, truck, railcar, etc.]	Eqpmt	Add to DeliveryStream
41058 ~~tbd~~	DeliveryStreamType	NEW	int	Specifies the type of delivery stream. Values: 0 = Periodic (~~the~~ default if not specified) 1 = Initial 2 = Single	Typ	Add to DeliveryStream
41061 ~~tbd~~	DeliveryStreamWithdrawalPoint	NEW	String	The point at which the commodity product will be withdrawn prior to delivery.	WthdrwlPnt	Add to DeliveryStream
41086 ~~tbd~~	DeliveryStreamCommoditySource	NEW	String	The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that ~~S~~seller and b~~B~~uyer agree are acceptable origins for the c~~C~~oal ~~p~~~~P~~roduct.	Src	Add to DeliveryStreamCommoditySourceGrp

				For ~~I~~international ~~C~~coal transactions, this is the ~~O~~origin of the ~~C~~coal ~~P~~product. See ~~values at URL:~~ http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.		
41085 ~~tbd~~	NoDeliveryStreamCommoditySources	NEW	NumInGroup	Number of commodity sources in the repeating group.	—	Add to DeliveryStreamCommoditySourceGrp
41082 ~~tbd~~	DeliveryStreamCycleDesc	NEW	String	The delivery cycles during which the oil product will be transported in the pipeline. ~~Unconstrained string.~~	Desc	Add to DeliveryStreamCycleGrp
41083	EncodedDeliveryStreamCycleDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedDeliveryStreamCycleDesc(41084) field.	EncDescLen	Add to DeliveryStreamCycleGrp
41084	EncodedDeliveryStreamCycleDesc	NEW	Data	Encoded (non-ASCII characters) representation of the DeliveryStreamCycleDesc(41082) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DeliveryStreamCycleDesc(41082) field.	EncDesc	Add to DeliveryStreamCycleGrp
41081 ~~tbd~~	NoDeliveryStreamCycles	NEW	NumInGroup	Number of delivery cycles in the repeating group.	—	Add to DeliveryStreamCycleGrp
1513 ~~tbd~~	DocumentationText	NEW	String	A sentence or phrase pert~~ie~~ne~~a~~nt to the trade, not a reference to an external document. E.g. “To be registered with the U.S. Environmental Protection Agency, Acid Rain Division, SO2 Allowance Tracking System”	Dcmntn	Add to FinancingDetails
1525	EncodedDocumentationTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedDocumentationText(1527) field.	EncDcmntnLen	Add to FinancingDetails
1527	EncodedDocumentationText	NEW	Data	Encoded (non-ASCII characters) representation of the DocumentationText(1513) field in the	EncDcmntn	Add to FinancingDetails

				encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DocumentationText(1513) field.		
2142 ~~tbd~~	CommonPricingIndicator	NEW	Boolean	When this element is specified and set to 'Y', it indicates that common pricing applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.	CmnPxng	Add to Instrument
2144 ~~tbd~~	InstrumentRoundingDirection	NEW	int	Specifies the rounding direction if not overridden elsewhere. *(Uses values from RoundingDirection(468))*	RndDirctn	Add to Instrument
2145 ~~tbd~~	InstrumentRoundingPrecision	NEW	int~~float~~	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.	RndPrcsn	Add to Instrument
1581 ~~tbd~~	OptionExpirationDesc	NEW	String	Description of the option expiration.	ExpDesc	Add to Instrument
1678	Encoded OptionExpirationDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedOptionExpirationDesc(1697) field.	EncExpDesc Len	Add to Instrument
1697	Encoded OptionExpirationDesc	NEW	Data	Encoded (non-ASCII characters) representation of the OptionExpirationDesc(1581) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the OptionExpirationDesc(1581).	EncExpDesc	Add to Instrument
2143 ~~tbd~~	Settl~~ement~~DisruptionProvision	NEW	int	Specifies the consequences of bullion settlement disruption events. Values: 1 = Negotiation 2 = Cancellation and payment	SettlDsrptnPr ov	Add to Instrument

1577 ~~tbd~~	Settl~~ement~~RateIndex	NEW	String	In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.	SettlNdx	Add to Instrument
1580 ~~tbd~~	Settl~~ement~~RateIndexLocation	NEW	String	This is an optional qualifying attribute of Settl~~ement~~RateIndex(1577~~tbd~~) such as the delivery zone for an electricity contract.	SettlNdxLctn	Add to Instrument
2141 ~~tbd~~	StrategyType	NEW	String	~~T~~Specifies the type of trade strategy. STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHER = Other	StrtTyp	Add to Instrument
1866 ~~tbd~~	StrikeIndex	NEW	String	Specifies the index used to calculate the strike price.	StrkNdx	Add to Instrument
2000 ~~tbd~~	StrikeIndexSpread	NEW	PriceOffset	Specifies the strike price offset from the named index.	StrkSpread	Add to Instrument
1698 ~~tbd~~	StrikeUnitOfMeasure	NEW	String	Used to express the unit of measure (UOM) of the price if different from the contract. *(Uses values from UnitOfMeasure(996))*	StrkUOM	Add to Instrument
1575 ~~tbd~~	SwapSubClass	NEW	String	The subclassification or subtype of swap. AMTZ = Amortizing COMP = Compounding	SwapSubClss	Add to Instrument
2140 ~~tbd~~	ValuationReferenceModel	NEW	String	Specifies the methodology and/or assumptions used to generate the -trade value.	ValRefModel	Add to Instrument
2002 ~~tbd~~	ValuationSource	NEW	String	Specifies the source of trade valuation data.	ValSrc	Add to Instrument
2153 ~~tbd~~	LegAttachmentPoint	NEW	Percentage	Lower bound percentage of the loss that the tranche can endure.	AttchPnt	Add to InstrumentLeg
2200 ~~tbd~~	LegCapPrice	NEW	Price	Used to express the ceiling price of a capped call.	CapPx	Add to InstrumentLeg
2168 ~~tbd~~	LegContractPriceRefMonth	NEW	MonthYear	Reference month if there is no applicable LegMaturityMonthYear(610) value for the contract or security.	PxRefMo	Add to InstrumentLeg
2166 ~~tbd~~	LegConvertibleBondEquityID	NEW	String	Identifies the equity in~~to~~ which a convertible bond can be converted to.	CnvrtBondEqtyID	Add to InstrumentLeg

2167 ~~tbd~~	LegConvertibleBondEquityIDSource	NEW	String	Identifies class or source of the LegConvertibleBondEquitySecurityID(2166~~tbd~~) value. ~~Required if LegConvertibleBondEquitySecurityID(tbd) is specified.~~ 100+ are reserved for private security. *[Same values as SecurityIDSource(22).]*	CnvrtBondEqtyIDSrc	Add to InstrumentLeg
2165 ~~tbd~~	LegCouponDayCount	NEW	int	~~D~~The day count convention used in interest calculations for a bond or an ~~to calculated~~ interest bearing security. *Use values from CouponDayCount(1950~~tbd~~).*	CpnDayCnt	Add to InstrumentLeg
2163 ~~tbd~~	LegCouponFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of the bond's coupon payment. ~~If present LegCouponFrequencyUnit(tbd) must be specified.~~	CpnPeriod	Add to InstrumentLeg
2164 ~~tbd~~	LegCouponFrequencyUnit	NEW	String	Time unit associated with the frequency of the bond's coupon payment. ~~If present LegCouponFrequencyPeriod(tbd) must be specified.~~ *Use values from CouponFrequencyUnit(1949~~tbd~~).*	CpnUnit	Add to InstrumentLeg
2161 ~~tbd~~	LegCouponType	NEW	int	~~C~~Specifies the coupon type of the bond. *Use values from CouponType(1946~~tbd~~).*	CpnTyp	Add to InstrumentLeg
2207 ~~tbd~~	LegCPProgram	NEW	int Reserved100Plus	The program under which a commercial paper is issued. *Use values from CPProgram(875).*	CPPgm	Add to InstrumentLeg
2208 ~~tbd~~	LegCPRegType	NEW	String	The registration type of a commercial paper issuance.	CPRegTyp	Add to InstrumentLeg
2154 ~~tbd~~	LegDetachmentPoint	NEW	Percentage	Upper bound percentage of the loss the tranche can endure.	DetchPnt	Add to InstrumentLeg
2202 ~~tbd~~	LegFlexibleIndicator	NEW	Boolean	Used to indicate a derivatives security that can be defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price. FlexibleIndicator is an alternative to LegCFICode(608)	FlexInd	Add to InstrumentLeg

				Standard/Non-standard attribute.		
2203 ~~tbd~~	LegFlexProductEligibilityIndicator	NEW	Boolean	Used to indicate if a product or group of product supports the creation of flexible securities.	FlexProdElig	Add to InstrumentLeg
2201 ~~tbd~~	LegFloorPrice	NEW	Price	Used to express the floor price of a capped put.	FlrPx	Add to InstrumentLeg
2174 ~~tbd~~	LegIndexAnnexDate	NEW	LocalMktDate	The date of a credit default swap index series annex.	NdxAnxDt	Add to InstrumentLeg
2175 ~~tbd~~	LegIndexAnnexSource	NEW	String	The source of a credit default swap series annex.	NdxAnxSrc	Add to InstrumentLeg
2173 ~~tbd~~	LegIndexAnnexVersion	NEW	int	The version of a credit default swap index annex.	NdxAnxVer	Add to InstrumentLeg
2172 ~~tbd~~	LegIndexSeries	NEW	int~~String~~	The series identifier of a credit default swap index.	NdxSeries	Add to InstrumentLeg
2147 ~~tbd~~	LegInstrmtAssignmentMethod	NEW	char	~~M~~Specifies the method under which assignment was conducted. *Use values from InstrmtAssignmentMethod(1049).*	AsgnMeth	Add to InstrumentLeg
2169 ~~tbd~~	LegLienSeniority	NEW	int	~~For a loan~~Indicates the seniority level of the lien in a loan. *Use values from LienSeniority(1954~~tbd~~).*	LienSnrty	Add to InstrumentLeg
2199 ~~tbd~~	LegListMethod	NEW	int	Indicates whether instruments are pre-listed only or can also be defined via user request. *Use values from ListMethod(1198).*	ListMeth	Add to InstrumentLeg
2170 ~~tbd~~	LegLoanFacility	NEW	int	Specifies the type of loan when the credit default swap's reference obligation is a loan. *Use values from LoanFacility(1955~~tbd~~).*	LoanFclty	Add to InstrumentLeg
2190 ~~tbd~~	LegMinPriceIncrement	NEW	float	Minimum price ~~varianceincrease~~ increment for a given exchange-traded ~~I~~instrument. Could also be used to represent tick value.	MinPxIncr	Add to InstrumentLeg
2191 ~~tbd~~	LegMinPriceIncrementAmount	NEW	Amt	Minimum price ~~varianceincrement~~ increment amount associated with the LegMinPriceIncrement(2190~~tbd~~). For listed derivatives, the value can be calculated by multiplying	MinPxIncrAmt	Add to InstrumentLeg

				LegMinPriceIncrement(2190) by LegContractMultiplier(614).		
2158 ~~tbd~~	LegMthToDefault	NEW	int	The M-th reference obligation to default in a CDS reference basket ~~trade to default~~. When an NthToDefault(2157) to MthToDefault(2158) ~~to default is~~are represented then the CDS payout occurs between the Nth and Mth obligations to default.	MthDflt	Add to InstrumentLeg
2151 ~~tbd~~	LegNotionalPercentageOutstanding	NEW	Percentage	Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index. Used to calculate the true value of a CDS trade or position.	NotlPctOut	Add to InstrumentLeg
2157 ~~tbd~~	LegNthToDefault	NEW	int	The N-th reference obligation in a CDS reference basket. ~~trade to default triggers payout.~~ If specified without LegMthToDefault(2158) the default will trigger a CDS payout. If LegMthToDefault(2158) is also present then payout occurs between the Nth and Mth obligations to default.	NthDflt	Add to InstrumentLeg
2206 ~~tbd~~	LegNTPositionLimit	NEW	int	Position l~~L~~imit in the near-term contract for a given exchange-traded product.	NTPosLmt	Add to InstrumentLeg
2155 ~~tbd~~	LegObligationType	NEW	String	Type of reference obligation for credit derivatives contracts. *Use values from ObligationType(1739).*	ObligTyp	Add to InstrumentLeg
2178 ~~tbd~~	LegOptionExpirationDesc	NEW	String	Description of the option expiration.	ExpDesc	Add to InstrumentLeg
2179	EncodedLegOptionExpirationDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegOptionExpirationDesc(2180) field.	EncExpDescLen	Add to InstrumentLeg
2180	EncodedLegOptionExpirationDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegOptionExpirationDesc(2178) field in the encoded format specified via the MessageEncoding (347) field. If used, the	EncExpDesc	Add to InstrumentLeg

				ASCII (English) representation should also be specified in the LegOptionExpirationDesc(2178).		
2194 ~~tbd~~	LegOptPayoutAmount	NEW	Amt	Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount. ~~Conditionally required if OptPayoutType(1482) is set to binary.~~	OptPayAmt	Add to InstrumentLeg
2193 ~~tbd~~	LegOptPayoutType	NEW	int	Indicates the type of payout that will result from an in-the-money option. ~~1 = Vanilla~~ ~~2 = Capped~~ ~~3 = Binary~~ ~~*See*~~*(Uses values from OptPayoutType(1482))* ~~*for values.*~~	OptPayoutTyp	Add to InstrumentLeg
2152 ~~tbd~~	LegOriginalNotionalPercentageOutstanding	NEW	Percentage	Used to reflect the Original value prior to the application of a credit event. See LegNotionalPercentageOutstanding(~~1451~~2151).	OrigNotlPctOut	Add to InstrumentLeg
2205 ~~tbd~~	LegPositionLimit	NEW	int	Position Limit for a given exchange-traded product.	PosLmt	Add to InstrumentLeg
2195 ~~tbd~~	LegPriceQuoteMethod	NEW	String	~~M~~Specifies the method for price quotation. ~~STD = Standard, money per unit of a physical~~ ~~INX = Index~~ ~~INT = Interest rate index~~ ~~PCTPAR = Percent of par~~ ~~*See*~~ *(Uses values from PriceQuoteMethod(1196))* ~~*for values.*~~	PxQteMeth	Add to InstrumentLeg
2171 ~~tbd~~	LegReferenceEntityType	NEW	int	Specifies the type of reference entity. *(Use values from ReferenceEntityType(1956~~tbd~~)).*	RefEntityTyp	Add to InstrumentLeg
~~tbd~~	~~LegRefTickTableID~~	~~NEW~~	~~int~~	~~Spread table code referred by the security or symbol.~~	~~RefTickTblID~~	~~Add to InstrumentLeg~~
2149 ~~tbd~~	LegRestructuringType	NEW	String	A category of CDS credit event in which the underlying bond experiences a restructuring.	RestrctTyp	Add to InstrumentLeg

				Used to define a CDS instrument. *(Uses values from RestructuringType(1449).*		
2148 ~~tbd~~	LegSecurityStatus	NEW	String	Used for derivatives. Denotes the current state of the InstrumentLeg. *(Uses values from SecurityStatus(965))*	Status	Add to InstrumentLeg
2150 ~~tbd~~	LegSeniority	NEW	String	Specifies which issue (underlying bond) will receive payment priority in the event of a default. Used to define a CDS instrument. *(Uses values from Seniority(1450)).*	Snrty	Add to InstrumentLeg
2160 ~~tbd~~	LegSettledEntityMatrixPublicationDate	NEW	LocalMktDate	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.	SettldMtrx~~Pu~~~~blctn~~Dt	Add to InstrumentLeg
2159 ~~tbd~~	LegSettledEntityMatrixSource	NEW	String	Relevant settled entity matrix source.	SettldMtrxSrc	Add to InstrumentLeg
2176 ~~tbd~~	LegSettl~~ement~~RateIndex	NEW	String	In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.	SettlNdx	Add to InstrumentLeg
2177 ~~tbd~~	LegSettl~~ement~~RateIndexLocation	NEW	String	This is an optional qualifying attribute of LegSettl~~ement~~RateIndex(2176~~tbd~~) such as the delivery zone for an electricity contract.	SettlNdxLctn	Add to InstrumentLeg
2146 ~~tbd~~	LegSettleOnOpenFlag	NEW	String	Indicator to determine if the instrument is to settle on open	SettlOnOpenFlag	Add to InstrumentLeg
2192 ~~tbd~~	LegSettlMethod	NEW	~~char~~String	Settlement method for a contract or instrument. Additional values may be used with bilateral agreement. ~~Can be used as an alternative to LegCFICode(608).~~ *(Use values from SettlMethod(1193).*	SettlMeth	Add to InstrumentLeg
2209 ~~tbd~~	LegShortSaleRestriction	NEW	int	Indicates whether a restriction applies to short selling a security. *(Use values from ShortSaleRestriction(1687).*	ShrtRstctn	Add to InstrumentLeg
2211	LegStrategyType	NEW	String	~~T~~Specifies the type of trade strategy.	StrtTyp	Add to InstrumentLeg

~~tbd~~				~~CAP = Capped~~ ~~FLRS = Floors~~ ~~CLLR = Collar~~ ~~STD = Straddle~~ ~~STG = Strangle~~ ~~BF = Butterfly~~ ~~CNDR = Condor~~ ~~CISN = Callable inverse snowball~~ ~~OTHER = Other~~ *(Uses values from StrategyType(2141))*		
2184 ~~tbd~~	LegStrikeIndex	NEW	String	Specifies the index used to calculate the strike price.	StrkNdx	Add to InstrumentLeg
2185 ~~tbd~~	LegStrikeIndexSpread	NEW	PriceOffset	Specifies the strike price offset from the named index.	StrkSpread	Add to InstrumentLeg
2181 ~~tbd~~	LegStrikeMultiplier	NEW	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.	StrkMult	Add to InstrumentLeg
2187 ~~tbd~~	LegStrikePriceBoundaryMethod	NEW	int	Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise. *Use values from StrikePriceBoundaryMethod(1479).*	StrkPxBndry Meth ~~StrkPxBndryMeth~~	Add to InstrumentLeg
2188 ~~tbd~~	LegStrikePriceBoundaryPrecision	NEW	Percentage	Used in combination with StrikePriceBoundaryMethod(2187) 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 Prcsn	Add to InstrumentLeg
2186 ~~tbd~~	LegStrikePriceDeterminationMethod	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".~~	StrkPxDtrmn Meth	Add to InstrumentLeg

				(Use values from StrikePriceDeterminationMethod(1478).		
2183 ~~tbd~~	LegStrikeUnitOfMeasure	NEW	String	Used to express the unit of measure (UOM) of the price if different from the contract. *(Uses values from UnitOfMeasure(996))*	StrkUOM	Add to InstrumentLeg
2182 ~~tbd~~	LegStrikeValue	NEW	float	~~Used for derivatives.~~ The number of shares/units for the financial instrument involved in the option trade. Used for derivatives.	StrkValu	Add to InstrumentLeg
2156 ~~tbd~~	LegSwapSubClass	NEW	String	The subclassification or subtype of swap. ~~AMTZ = Amortizing~~ ~~COMP = Compounding~~*(Uses values from SwapSubClass(1575))*	SwapSubClss	Add to InstrumentLeg
~~tbd~~	~~LegTimeUnit~~	~~NEW~~	~~String~~	~~Used to indicate if a product or group of product supports the creation of flexible securities.~~ ~~*Use values from TimeUnit(997).*~~	~~TmUnit~~	~~Add to InstrumentLeg~~
2162 ~~tbd~~	LegTotalIssuedAmount	NEW	Amt	Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.	TotAmt	Add to InstrumentLeg
2189 ~~tbd~~	LegUnderlyingPriceDeterminationMethod	NEW	int	Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option"). *(Uses values from UnderlyingPriceDterminationMethod(1481)).*	PxDtrmnMeth	Add to InstrumentLeg
2196 ~~tbd~~	LegValuationMethod	NEW	String	Specifies the type of valuation method applied. ~~EQTY = premium style~~ ~~FUT = futures style mark-to-market~~	ValMeth	Add to InstrumentLeg

				~~FUTDA = futures style with an attached cash adjustment~~ ~~CDS = CDS style collateralization of market to market and coupon~~ ~~CDSD = CDS in delivery – use recoveryrate to calculate obligation~~ *~~See~~ (Uses values from ValuationMethod(1197) ~~for values.~~)*		
2198 ~~tbd~~	LegValuationReferenceModel	NEW	String	Specifies the methodology and/or assumptions used to generate the trade value.	ValRefModel	Add to InstrumentLeg
2197 ~~tbd~~	LegValuationSource	NEW	String	Specifies the source of trade valuation data.	ValSrc	Add to InstrumentLeg
41321 ~~tbd~~	EncodedLegAdditionalTermBondDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegAdditionalTermBondDesc(41319~~tbd~~) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegAdditionalTermBondDesc(41319~~tbd~~) field.	EncDesc~~(not used in FIXML)~~	Add to LegAdditionalTermBondRefGrp
41320 ~~tbd~~	EncodedLegAdditionalTermBondDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegAdditionalTermBondDesc(41321~~tbd~~) field.	EncDescLen~~(not used in FIXML)~~	Add to LegAdditionalTermBondRefGrp
41325 ~~tbd~~	EncodedLegAdditionalTermBondIssuer	NEW	Data	Encoded (non-ASCII characters) representation of the LegAdditionalTermBondIssuer(41323~~tbd~~) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegAdditionalTermBondIssuer(41323~~tbd~~) field.	EncIssr ~~(not used in FIXML)~~	Add to LegAdditionalTermBondRefGrp
41324 ~~tbd~~	EncodedLegAdditionalTermBondIssuerLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegAdditionalTermBondIssuer(4	EncIssrLen ~~(not used in FIXML)~~	Add to LegAdditionalTermBondRefGrp

				1325~~tbd~~) field.		
41332 ~~tbd~~	LegAdditionalTermBondCouponFrequencyPeriod	NEW	int	Time unit multiplier for the bond's coupon frequency. ~~If present, LegAdditionalTermBondCouponFrequencyUnit(tbd) must be specified.~~	CpnPeriod	Add to LegAdditionalTermBondRefGrp
41333 ~~tbd~~	LegAdditionalTermBondCouponFrequencyUnit	NEW	String	Time unit associated with the bond's coupon frequency. ~~If present, LegAdditionalTermBondCouponFrequencyPeriod(tbd) must be specified..~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses same code list as CouponFrequencyUnit(1949))*	CpnUnit	Add to LegAdditionalTermBondRefGrp
41328 ~~tbd~~	LegAdditionalTermBondCouponRate	NEW	Percentage	Coupon rate of the bond. See also CouponRate(223).	CpnRt	Add to LegAdditionalTermBondRefGrp
41327 ~~tbd~~	LegAdditionalTermBondCouponType	NEW	int	~~C~~Specifies the coupon type of the bond. ~~0 = Zero~~ ~~1 = Fixed rate~~ ~~2 = Floating rate~~ ~~3 = Structured~~ *(Uses same code list as CouponType(1946))*	CpnTyp	Add to LegAdditionalTermBondRefGrp
41322 ~~tbd~~	LegAdditionalTermBondCurrency	NEW	Currency	Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to LegAdditionalTermBondRefGrp
41331 ~~tbd~~	LegAdditionalTermBondCurrentTotalIssuedAmount	NEW	Amt	Total issued amount of the bond.	CurTotAmt	Add to LegAdditionalTermBondRefGrp
41334 ~~tbd~~	LegAdditionalTermBondDayCount	NEW	int	~~Day count convention used to calculate interest.~~ The day count convention used in interest calculations for a bond or an interest bearing security. ~~Valid values:~~ ~~0 = 1/1~~ ~~1 = 30/360 (30U/360)~~	DayCnt	Add to LegAdditionalTermBondRefGrp

				~~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 same code list as CouponDayCount(1950~~tbd~~))*		
41319 ~~tbd~~	LegAdditionalTermBondDesc	NEW	String	Description of the bond.	Desc	Add to LegAdditionalTermBondRefGrp
41323 ~~tbd~~	LegAdditionalTermBondIssuer	NEW	String	Name of the bond i~~I~~ssuer~~ of the bond~~.	Issr	Add to LegAdditionalTermBondRefGrp
41329 ~~tbd~~	LegAdditionalTermBondMaturityDate	NEW	LocalMktDate	Maturity date of the bond.	MatDt	Add to LegAdditionalTermBondRefGrp
41330 ~~tbd~~	LegAdditionalTermBondParValue	NEW	Amt	Par value of the bond.	Par	Add to LegAdditionalTermBondRefGrp
41317 ~~tbd~~	LegAdditionalTermBondSecurityID	NEW	String	Security identifier of the bond. ~~When specified, LegAdditionalTermBondSecurityIDSource (tbd) is required.~~	ID	Add to LegAdditionalTermBondRefGrp
41318 ~~tbd~~	LegAdditionalTermBondSecurityIDSource	NEW	String	Identifies the source scheme of the LegAdditionalTermBondSecurityID(~~tbd~~41317) value. ~~When specified,~~	Src	Add to LegAdditionalTermBondRefGrp

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				~~LegAdditionalTermBondSecurityID(tbd) is required.~~ *(Uses s~~[S~~ame values as SecurityIDSource(22))~~]~~.*		
41326 ~~tbd~~	LegAdditionalTermBondSeniority	NEW	String	Specifies the bond's payment priority in the event of a default. *(Uses s~~[S~~ame values as Seniority(1450))~~]~~*	Snrty	Add to LegAdditionalTermBondRefGrp
41316 ~~tbd~~	NoLegAdditionalTermBondRefs	NEW	NumInGroup	Number of bonds in the repeating group.	—	Add to LegAdditionalTermBondRefGrp
41336 ~~tbd~~	LegAdditionalTermConditionPrecedentBondIndicator	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 LegAdditionalTermGrp
41337 ~~tbd~~	LegAdditionalTermDiscrepancyClauseIndicator	NEW	Boolean	Indicates whether the discrepancy clause is applicable.	DscrpncyInd	Add to LegAdditionalTermGrp
41335 ~~tbd~~	NoLegAdditionalTerms	NEW	NumInGroup	Number of LegAdditional terms in the repeating group.	—	Add to LegAdditionalTermGrp
2311 ~~tbd~~	LegAssetAttributeLimit	NEW	String	Limit or lower acceptable value of the attribute.	Lmt	Add to LegAssetAttributeGrp
2309 ~~tbd~~	LegAssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types. ~~E.g.:~~ ~~**Grade** – Grade of the commodity to be delivered, e.g. of oil or of refined product.~~ ~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical~~	Typ	Add to LegAssetAttributeGrp

				~~transfer~~ ~~- **DeliveryPoint** – Physical delivery point~~ ~~- **DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~- **DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~- **SpecialCondition** – Free-form description of condition~~ ~~**Moisture** - The moisture content of the coal product.~~ ~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of deformation.~~ ~~**SofteningHeightWidth** -The temperature at which the height of an ash cone equals its width. (Softening temperature).~~		

				~~**SofteningHeightHalfWidth** -The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** -The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be delivered.~~ ~~**ComplianceStartYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** - (Environmental) For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.~~		

				~~**FailureToDeliverApplicable** – (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** – (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name manager.~~ ~~**BrandCountry** – (Metal) Country where brand is produced.~~		

				~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~ ~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL:~~		

				~~http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
2310 ~~tbd~~	LegAssetAttributeValue	NEW	String	~~V~~Specifies the value of the attribute	Val	Add to LegAssetAttributeGrp
2308 ~~tbd~~	NoLegAssetAttributes	NEW	NumInGroup	Number of asset attribute entries in the group.	—	Add to LegAssetAttributeGrp
41343 ~~tbd~~	LegCashSettlDealer	NEW	String	~~A~~ Identifies the dealer from whom ~~a~~ price quotations for the reference obligation ~~is~~ are obtained for the purpose of cash settlement valuation calculation. ISDA 2003 Term: Dealer	Dlr	Add to LegCashSettlDealerGrp
41342 ~~tbd~~	NoLegCashSettlDealers	NEW	NumInGroup	Number of dealers in the repeating group.	—	Add to LegCashSettlDealerGrp
41360 ~~tbd~~	LegCashSettlAccruedInterestIndicator	NEW	Boolean	Indicates whether accrued interest is included or not in the value provided in LegCashSettlAmount(41357~~tbd~~). 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 LegCashSettlTermGrp
41357 ~~tbd~~	LegCashSettlAmount	NEW	Amt	The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date. (Elabroation: 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	Amt	Add to LegCashSettlTermGrp

				Settlement Amount.)		
41350 ~~tbd~~	LegCashSettlBusinessCenter	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 LegCashSettlTermGrp
41356 ~~tbd~~	LegCashSettlBusinessDays	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 LegCashSettlTermGrp
41345 ~~tbd~~	LegCashSettlCurrency	NEW	Currency	Specifies the currency the LegCashSettlAmount(41357~~tbd~~) is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to LegCashSettlTermGrp
41359 ~~tbd~~	LegCashSettlFixedTermIndicator	NEW	Boolean	Indicates whether fixed settlement is applicable or not applicable in a recovery lock.	FixedInd	Add to LegCashSettlTermGrp
41354 5~~tbd~~	LegCashSettlMinimumQuote~~ation~~Amount	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	MinQteAmt	Add to LegCashSettlTermGrp

				relevent obligation currency) or the (minimum) quoted amount. (Elaboration: ISDA 2003 Term: Minimum Quotation Amount.)		
41355 ~~tbd~~	LegCashSettlMinimumQuote~~ation~~Currency	NEW	Currency	Specifies the currency the LegCashSettlQuote~~ation~~MinimumAmount (41354~~tbd~~) is denominated in. Uses ISO 4217 Currency Code.	MinQteCcy	Add to LegCashSettlTermGrp
41352 ~~tbd~~	LegCashSettlQuote~~ation~~Amount	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 oblig~~v~~ation for which the quote should be obtained. If not specifed, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount. (Elaboration: ISDA 2003 Term: Quotation Amount.)	QteAmt	Add to LegCashSettlTermGrp
41353 ~~tbd~~	LegCashSettlQuote~~ation~~Currency	NEW	Currency	Specifies the currency the LegCashSettlQuote~~ation~~Amount(41352~~tbd~~) is denominated in. Uses ISO 4217 Currency Code.	QteCcy	Add to LegCashSettlTermGrp
41351 ~~tbd~~	LegCashSettlQuote~~ation~~Method	NEW	int	The type of quote used to determine the cash settlement price. ~~Values:~~ ~~0 = Bid~~ ~~1 = Mid~~ ~~2 = Offer~~*(Uses values from CashSettlQuoteMethod(40027))*	QteMeth	Add to LegCashSettlTermGrp
41358 ~~tbd~~	LegCashSettlRecoveryFactor	NEW	float	Used for fixed recovery, this specifies the 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 -	RcvryFctr	Add to LegCashSettlTermGrp

				LegCashSettlRecoveryFactor(41358~~tbd~~)) x floating rate payer calculation amount. The currency is derived from the floating rate payer calculation amount.		
41362 ~~tbd~~	LegCashSettlTermXID	NEW	XID	A ~~N~~named string value referenced ~~from~~ by UnderlyingSettl~~ement~~TermXIDRef(41315~~tbd~~).	XID	Add to LegCashSettlTermGrp
~~tbd~~	~~LegCashSettlValuationDate~~	~~NEW~~	~~int~~	~~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~~	~~ValDt~~	~~Add to LegCashSettlTermGrp~~
41346	LegCashSettlValuationFirstBusinessDayOffset	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 purposes of cash settlement. Associated with ISDA 2003 Term: Valuation Date.	BizDayOfst	Add to LegCashSettlTermGrp
41347	LegCashSettlValuationSubsequentBusinessDaysOffset	NEW	int	The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement.	SbsqntBizDayOfst	Add to LegCashSettlTermGrp
41348	LegCashSettlNumOfValuationDates	NEW	Int	Where multiple valuation dates are specified as being applicable for cash settlement, this element specifies the number of applicable valuation dates. *Associated with ISDA 2003 Term: Valuation Date*	NumValDts	Add to LegCashSettlTermGrp
41361 ~~tbd~~	LegCashSettlValuationMethod	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:~~	ValMeth	Add to LegCashSettlTermGrp

				~~0 = Market~~ ~~1 = Highest~~ ~~2 = AverageMarket~~ ~~3 = AverageHighest~~ ~~4 = BlendedMarket~~ ~~5 = BlendedHighest~~ ~~6 = AverageBlendedMarket~~ ~~7 = AverageBlendedHighest~~ *(Uses values from CashSettlValuationMethod(40038))*		
41349 ~~tbd~~	LegCashSettlValuationTime	NEW	LocalMktTime	Time of valuation.	ValTm	Add to LegCashSettlTermGrp
41344 ~~tbd~~	NoLegCashSettlTerms	NEW	NumInGroup	Number of elements in the repeating group.	~~—~~	Add to LegCashSettlTermGrp
41364 ~~tbd~~	LegComplexEventAveragingObservationNumber	NEW	int	Cross reference to the ordinal observation as specified either in the ~~<~~LegComplexEventScheduleGrp~~>~~ or ~~<~~LegComplexEventPeriodDateGrp~~>~~ components.	ObsvtnNum	Add to LegComplexEventAveragingObservationGrp
41365 ~~tbd~~	LegComplexEventAveragingWeight	NEW	float	The weight factor to be applied to the observation.	Wt	Add to LegComplexEventAveragingObservationGrp
41363 ~~tbd~~	NoLegComplexEventAveragingObservations	NEW	NumInGroup	The number of averaging observations in the repeating group.	~~—~~	Add to LegComplexEventAveragingObservationGrp
41369 ~~tbd~~	LegComplexEventCreditEventCurrency	NEW	Currency	~~A~~Specifies the applicable currency when LegComplexEventCreditEventValue(41368) ~~if EventValue~~ is an amount. Uses ISO 4217 Currency Codes.	Ccy	Add to LegComplexEventCreditEventGrp
41372 ~~tbd~~	LegComplexEventCreditEventDayType	NEW	int	Specifies the day type for the credit events that specify a period and unit.~~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~~	DayTyp	Add to LegComplexEventCreditEventGrp

				~~4 = Exchange business~~ ~~5 = Scheduled trading day~~*(Uses values from ComplexEventDayType(41024))*		
41370 ~~tbd~~	LegComplexEventCreditEventPeriod	NEW	i~~I~~nt	Time unit multiplier ~~Period~~ for complex credit events.~~ that specify a period and unit, e.g. FTP grace period.~~	Period	Add to LegComplexEventCreditEventGrp
41373 ~~tbd~~	LegComplexEventCreditEventRateSource	NEW	~~String~~int	Identifies the ~~Rate~~ source of rate information for credit. events~~ that specify a rate source.~~ See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.	RtSrc	Add to LegComplexEventCreditEventGrp
41367 ~~tbd~~	LegComplexEventCreditEventType	NEW	String	~~T~~Specifies the type of credit event. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types. ~~Bankruptcy - Bankruptcy. 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. Omit EventValue.~~ ~~FailureToPay - Failure to pay. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregrate 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 EventValue(tbd) for amount and EventCurrency(tbd) for currency. If a~~	Typ	Add to LegComplexEventCreditEventGrp

				~~grace period extension is specified used EventPeriod(tbd) for grace period multiplier, EventUnit(tbd) for grace period unit and EventDayType(tbd) for grace period day type.~~ ~~FailureToPayPrincipal – Failiure to pay principal. 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.~~ ~~FailureToPayInterest – Failure to pay interest. 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. Omit EventValue.~~ ~~Default – Obligation default. 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. Omit EventValue.~~ ~~Acceleration – Obligation acceleration. 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 EventValue.~~ ~~Moratorium – Repudiation moratorium. 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 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.~~ ~~Restructuring – Restructuring type. Specifies the type of restructuring that is applicable. EventValue: String~~ ~~FR (Full Restructuring)~~ ~~MR (Modified Restructuring)~~ ~~MM (Modified Mod Restructuring)~~ ~~XR (No restructuring specified)~~ ~~If multiple holding obligation or multiple credit event noticies applies append the ProtectionTermEventQualifierGrp repeating group.~~ ~~RatingsDowngrade – Distressed ratings downgrade. 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. Omit EventValue.~~ ~~MaturityExtension - Maturity extension. Results from the fact that the underlyer fails to make principal payments as expected. Omit EventValue.~~ ~~Writedown – Writedown. 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. Omit EventValue.~~ ~~ImpliedWritedown – Implied writedown. 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. Omit EventValue.~~ ~~DefaultRequirement – Default requirement amount. 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. EventValue: Amt. EventCurrency: Currency.~~		
41371 ~~tbd~~	LegComplexEventCreditEventUnit	NEW	String	Time u~~U~~nit associated with ~~for~~ complex credit events. ~~that specify a period and unit, e.g. FTP grace period.~~ ~~Values:~~ ~~D = Day~~ ~~Wk = Week~~	Unit	Add to LegComplexEventCreditEventGrp

				~~Mo = Month~~ ~~Yr = Year~~*(Uses values from ProtectionTermEventUnit(40196))*		
41368 ~~tbd~~	LegComplexEventCreditEventValue	NEW	String	~~V~~The credit event value ~~of~~ appropriate to~~credit event, if applicable. See specific~~ LegComplexEventCredit EventType(41367) ~~for appropriate usage~~. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.	Val	Add to LegComplexEventCreditEventGrp
41366 ~~tbd~~	NoLegComplexEventCreditEvents	NEW	NumInGroup	The number of credit events specified in the repeating group.	—	Add to LegComplexEventCreditEventGrp
41375 ~~tbd~~	LegComplexEventCreditEventQualifier	NEW	char	~~Event qualifier.~~ Specifies a complex event qualifier. Used to further qualify LegComplexEventCreditEventType(41367). ~~Values:~~ ~~H = [Restructuring] Multiple holding obligations. 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.~~ ~~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~~	Qual~~Val~~	Add to LegComplexEventCreditEventQualifierGrp

				~~1999.~~*(Uses same values as ProtectionTermEventQualifier(40200))*		
41374 ~~tbd~~	NoLegComplexEventCreditEventQualifiers	NEW	NumInGroup	Number of qualifiers in the repeating group.	—	Add to LegComplexEventCreditEventQualifierGrp
41399 ~~tbd~~	LegComplexEventCreditEventSource	NEW	String	A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.	Src	Add to LegComplexEventCreditEventSourceGrp
41398 ~~tbd~~	NoLegComplexEventCreditEventSources	NEW	NumInGroup	Number of event sources in the repeating group.	—	Add to LegComplexEventCreditEventSourceGrp
41388 ~~tbd~~	LegComplexEventDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to ~~for date~~ adjust ~~ment~~the event date, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegComplexEventDateBusinessCenterGrp
41387 ~~tbd~~	NoLegComplexEventDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegComplexEventDateBusinessCenterGrp
2252 ~~tbd~~	LegComplexEventEndDate	NEW	UTCTimestamp	~~Event end date.~~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 The end date must always be greater than or equal to the start date.	EndDt	Add to LegComplexEventDates
2251 ~~tbd~~	LegComplexEventStartDate	NEW	UTCTimestamp	~~Event start date.~~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. The start date must always be less than or equal to the end date.	StartDt	Add to LegComplexEventDates
2250 ~~tbd~~	NoLegComplexEventDates	NEW	NumInGroup	Used to specify the dates and time ranges when a complex event is in effect.	—	Add to LegComplexEventDates
41377	LegComplexEventPeriodDate	NEW	LocalMktD	Averaging date for an Asian option.	Dt	Add to

~~tbd~~			ate	Trigger date for a Barrier or Knock option.		LegComplexEventPeriodDateGrp
41378 ~~tbd~~	LegComplexEventPeriodTime	NEW	LocalMktTime	Averaging time for an Asian option. ~~Omit for Barrier or Knock option.~~	Tm	Add to LegComplexEventPeriodDateGrp
41376 ~~tbd~~	NoLegComplexEventPeriodDateTimes	NEW	NumInGroup	Number of entries in the date-time repeating group.	—	Add to LegComplexEventPeriodDateGrp
41381 ~~tbd~~	LegComplexEventBusinessCenter	NEW	String	The ~~B~~business center for adjusting dates and times in the schedule or date-time group. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to LegComplexEventPeriodGrp
41380 ~~tbd~~	LegComplexEventPeriodType	NEW	int	~~P~~Specifies the period type. ~~0 = Asian Out~~ ~~1 = Asian In~~ ~~2 = Barrier Cap~~ ~~3 = Barrier Floor~~ ~~5 = Knock Out~~ ~~4 = Knock In~~ *(Uses values from ComplexEventPeriodType(41011))*	Typ	Add to LegComplexEventPeriodGrp
41379 ~~tbd~~	NoLegComplexEventPeriods	NEW	NumInGroup	Number of periods in the repeating group.	—	Add to LegComplexEventPeriodGrp
41386 ~~tbd~~	LegComplexEvenReferencetPageHeading	NEW	String	Identifies the reference page heading from the rate source.	RefHdng	Add to LegComplexEventRateSourceGrp
41383 ~~tbd~~	LegComplexEventRateSource	NEW	int	Identifies the source of rate information. For FX, the reference source to be used for the FX spot rate. ~~0 = Bloomberg~~ ~~1 = Reuters~~ ~~2 = Telerate~~ ~~99= Other~~*(Uses values from RateSource(1446))*	RtSrc	Add to LegComplexEventRateSourceGrp
41384 ~~tbd~~	LegComplexEventRateSourceType	NEW	int	Indicates whether the rate source specified is a primary or secondary source.	RtSrcTyp	Add to LegComplexEventRateSo

				~~0 = Primary~~ ~~1 = Secondary~~*(Uses values from RateSourceType(1447))*		urceGrp
41385 ~~tbd~~	LegComplexEventReferencePage	NEW	String	Identifies the reference page from the rate source. For FX, the reference page to the spot rate is to be used for the reference FX spot rate. When LegComplexEventRateSource(41383) = 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 LegComplexEventRateSourceGrp
41382 ~~tbd~~	NoLegComplexEventRateSources	NEW	NumInGroup	Number of rate sources in the repeating group.	—	Add to LegComplexEventRateSourceGrp
41395 ~~tbd~~	LegComplexEventDateAdjusted	NEW	LocalMktDate	Specifies the ~~A~~adjusted complex event date. ~~and time.~~, ~~e.g. expiration day two for a Calendar Spread option.~~	Dt	Add to LegComplexEventRelativeDate
41394 ~~tbd~~	LegComplexEventDateBusinessDayConvention	NEW	int	The business day convention used to ~~Date~~ adjust~~ment~~ the event date ~~business day convention~~. ~~This should only be used~~Used only to override the business day convention specified~~defined~~ in the LegDateAdjustment component within the InstrumentLeg component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~	BizDayCnvtn	Add to LegComplexEventRelativeDate

				~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41391 ~~tbd~~	LegComplexEventDateOffsetPeriod	NEW	int	Time unit multiplier for the r~~R~~elative date offset~~ period multiplier~~.	OfstPeriod	Add to LegComplexEventRelativeDate
41392 ~~tbd~~	LegComplexEventDateOffsetUnit	NEW	String	Time unit associated with the r~~R~~elative date offset~~ unit.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760) ~~ProtectionTermEventUnit(40196)~~)*	OfstUnit	Add to LegComplexEventRelativeDate
41390 ~~tbd~~	LegComplexEventDateRelativeTo	NEW	~~i~~Int, Reserved100Plus	~~If the date is relative to an anchor date, this s~~Specifies the ~~type of~~ anchor date ~~if~~when the complex event date is relative to another date.~~.~~ ~~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 valuation date~~ ~~9 = Option exercise start date~~ *(Uses values from ComplexEventDateRelativeTo(41021))* 100+ = Reserved and available for bi-	Reltv	Add to LegComplexEventRelativeDate

				laterally agreed upon user defined values.		
41389 ~~tbd~~	LegComplexEventDateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted complex event date.~~ and time, e.g. expiration day two for a Calendar Spread option.~~ Elaboration: For example, the second expiration date for a calendar spread option strategy.	DtUnadj	Add to LegComplexEventRelativeDate
41393 ~~tbd~~	LegComplexEventDateOffsetDayType	NEW	int	~~Date adjustment day type.~~ Specifies the ~~offset~~ day type~~ of day~~ of~~for~~ the ~~complex event's~~ relative date offset.~~date offset.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses values from ComplexEventDayType(41024))*	OfstDayTyp	Add to LegComplexEventRelativeDate
41396 ~~tbd~~	LegComplexEventFixingTime	NEW	LocalMktTime	Local market time of ~~FX~~ fixing.	FixngTm	Add to LegComplexEventRelativeDate
41397 ~~tbd~~	LegComplexEventFixingTimeBusinessCenter	NEW	String	The business center for determining the actual ~~FX~~ fixing times. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	FixngBizCtr	Add to LegComplexEventRelativeDate
2238 ~~tbd~~	LegComplexEventCalculationAgent	NEW	int	~~Determination of~~ Used to identify the calculation agent. ~~0 = Exercising party~~ ~~1 = Non-exercising party~~ ~~2 = As specified in the master agreement~~ ~~3 = As specified in the standard terms supplement~~*(Uses values from ProvisionCalculationAgent(40098))*	CalcAgent	Add to LegComplexEvents
2232 ~~tbd~~	LegComplexEventCondition	NEW	int	Specifies the condition between complex events when more than one event is specified.	Cond	Add to LegComplexEvents

				Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events would use an "and" condition since both conditions must be in effect for a payout to result. ~~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.~~ ~~1 = And~~ ~~2 = Or~~ *(Uses values from ComplexEventCondition(1490))*		
2244 ~~tbd~~	LegComplexEventCreditEventBusinessCenter	NEW	String	Specifies the local business center for which the credit event is to be determined. 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 specified business center. ~~city indicated by the businessCenter element value.~~ See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to LegComplexEvents
2246 ~~tbd~~	LegComplexEventCreditEventMinimumSources	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 LegComplexEvents

2243 ~~tbd~~	LegComplexEventCreditEventNotifyingParty	NEW	int	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. ~~0 = Seller notifies~~ ~~1 = Buyer notifies~~ ~~2 = Either buyer or seller notifies~~ *(Uses same values as ComplexEventCreditEventNotifyingParty(2134))*	NotifygPty~~Seller~~	Add to LegComplexEvents
2245 ~~tbd~~	LegComplexEventCreditEventStandardSources	NEW	Boolean	When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.	StdSrcs	Add to LegComplexEvents
2242 ~~tbd~~	LegComplexEventCreditEventsXIDRef	NEW	XIDREF~~ef~~	Reference to credit event table elsewhere in the message.	CdtEvntXIDRef	Add to LegComplexEvents
2233 ~~tbd~~	LegComplexEventCurrencyOne	NEW	Currency	~~For FX option features s~~Specifies the first or only reference currency of the trade. Uses ISO 4217 currency codes. Elaboration: Applicable for complex FX option strategies.	Ccy1	Add to LegComplexEvents
2234 ~~tbd~~	LegComplexEventCurrencyTwo	NEW	Currency	~~For FX option features s~~Specifies the second reference currency of the trade. Uses ISO 4217 currency codes. Elaboration: Applicable for complex FX option strategies.	Ccy2	Add to LegComplexEvents
2237 ~~tbd~~	LegComplexEventDeterminationMethod	NEW	String	Specifies the method according to which an amount or a date is determined. ~~For FxComposite.~~ See http://www.fpml.org/coding-scheme/determination-method for values.	Meth	Add to LegComplexEvents
2236 ~~tbd~~	LegComplexEventFixedFXRate	NEW	float	~~For FX Quanto option,~~ Specifies the fixed FX rate alternative for FX Quant~~r~~o options.	Rt	Add to LegComplexEvents
2227 ~~tbd~~	LegComplexEventPrice	NEW	Price	Specifies the price at which the complex event takes effect. Impact of the event	Px	Add to LegComplexEvents

				price is determined by the LegComplexEventType(2219~~tbd~~).		
2229 ~~tbd~~	LegComplexEventPriceBoundaryMethod	NEW	int	Specifies the boundary condition to be used for the event price relative to the complex event price ~~LegComplexEventPrice(tbd)~~ at the point the complex event outcome takes effect as determined by the LegComplexEventPriceTimeType(~~tbd~~2231). ~~1 = Less than LegComplexEventPrice(tbd)~~ ~~2 = Less than or equal to LegComplexEventPrice(tbd)~~ ~~3 = Equal to LegComplexEventPrice(tbd)~~ ~~4 = Greater than or equal to LegComplexEventPrice(tbd)~~ ~~5 = Greater than LegComplexEventPrice(tbd)~~*(Uses values from ComplexEventPriceBoundaryMethod(1487))*	PxBndryMeth	Add to LegComplexEvents
2230 ~~tbd~~	LegComplexEventPriceBoundaryPrecision	NEW	Percentage	Used in combination with LegComplexEventPriceBoundaryMethod(2229) 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.	PxBndryPrcsn	Add to LegComplexEvents
2228 ~~tbd~~	LegComplexEventPricePercentage	NEW	Percentage	Specifies the price percentage at which the ~~LegComplex~~ complex event takes effect. Impact of the event price is determined by the LegComplexEventType(2219~~1484~~).	PxPctage	Add to LegComplexEvents
2231 ~~tbd~~	LegComplexEventPriceTimeType	NEW	int	Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the LegComplexEventType(2219).	PxTmTyp	Add to LegComplexEvents

				~~1 = Expiration~~ ~~2 = Immediate (At Any Time)~~ ~~3 = Specified Date/Time~~ *(Uses values from ComplexEventPriceTimeType(1489))*		
2235 ~~tbd~~	LegComplexEventQuoteBasis	NEW	int	For ~~Fx~~ foreign exchange Quanto option feature. ~~0 = Currency1PerCurrency2~~ ~~1 = Currency2PerCurrency1~~*(Uses values from ComplexEventQuoteBasis(2126))*	QteBasis	Add to LegComplexEvents
2240 ~~tbd~~	LegComplexEventStrikeFactor	NEW	float	Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.	StrkFctr	Add to LegComplexEvents
2241 ~~tbd~~	LegComplexEventStrikeNumberOfOptions	NEW	int	Upper string number of options for a Strike Spread.	StrkNum	Add to LegComplexEvents
2239 ~~tbd~~	LegComplexEventStrikePrice	NEW	Price	Upper strike price for Asian option feature. Strike percentage for a Strike Spread.	StrkPx	Add to LegComplexEvents
2219 ~~tbd~~	LegComplexEventType	NEW	int	Identifies the type of complex event. ~~1 = Capped~~ ~~2 = Trigger~~ ~~3 = Knock-in up~~ ~~4 = Kock-in down~~ ~~5 = Knock-out up~~ ~~6 = Knock-out down~~ ~~7 = Underlying~~ ~~8 = Reset Barrier~~ ~~9 = Rolling Barrier~~ ~~<tbd> = One-touch~~ ~~<tbd> = No-touch~~ ~~<tbd> = Double one-touch~~ ~~<tbd> = Double no-touch~~ ~~<tbd> = FX Composite~~ ~~<tbd> = FX Quanto~~ ~~<tbd> = FX Cross currency~~ ~~<tbd> = Strike spread~~ ~~<tbd> = Calendar spread~~ ~~<tbd> = Price Observation (Asian or Lookback)~~	Typ	Add to LegComplexEvents

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				~~<tbd> = Pass-through~~ ~~<tbd> = Strike schedule~~ *(Uses same values as ComplexEventType(1484))*		
2248 ~~tbd~~	LegComplexEventXID	NEW	XID	Identifier of this ~~C~~complex ~~E~~event for cross referencing elsewhere in the message.	XID	Add to LegComplexEvents
2249 ~~tbd~~	LegComplexEventXIDRef	NEW	XIDREF	Reference to a ~~C~~complex ~~E~~event elsewhere in the message.	XIDRef	Add to LegComplexEvents
2223 ~~tbd~~	LegComplexOptPayoutAmount	NEW	Amt	Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.	OptPayAmt	Add to LegComplexEvents
2226 ~~tbd~~	LegComplexOptPayoutCurrency	NEW	Currency	~~C~~Specifies the currency of the payout amount. Uses ISO 4217 currency codes.	OptCcy	Add to LegComplexEvents
2220 ~~tbd~~	LegComplexOptPayoutPaySide	NEW	int	Trade side of payout payer. ~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from PaymentPaySide(40214))*	OptPay	Add to LegComplexEvents
2224 ~~tbd~~	LegComplexOptPayoutPercentage	NEW	Percentage	Percentage of observed price for calculating the payout associated with the event.	OptPctage	Add to LegComplexEvents
2221 ~~tbd~~	LegComplexOptPayoutReceiveSide	NEW	int	Trade side of payout receiver. ~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from PaymentPaySide(40214))*	OptRcv	Add to LegComplexEvents
2225 ~~tbd~~	LegComplexOptPayoutTime	NEW	int	Specifies when the payout is to occur.~~the time of pPayout. time.~~ ~~0 = Close~~ ~~1 = Open~~ ~~2 = Official Settlement~~ ~~3 = Valuation Time~~ ~~4= Exchange Settlement Time~~ ~~5 = Derivatives Close~~ ~~6 = As specified in master confirmation~~*(Uses samve values as ComplexOptPayoutTime(2121))*	OptTm	Add to LegComplexEvents

2222 ~~tbd~~	LegComplexOptPayoutUnderlier	NEW	String	Reference to the underlyer whose payments are being passed through.	OptUndlr	Add to LegComplexEvents
2218 ~~tbd~~	NoLegComplexEvents	NEW	NumInGroup	Number of complex events in the repeating group.	—	Add to LegComplexEvents
41402 ~~tbd~~	LegComplexEventScheduleEndDate	NEW	LocalMktDate	End date of the schedule.	EndDt	Add to LegComplexEventScheduleGrp
41403 ~~tbd~~	LegComplexEventScheduleFrequencyPeriod	NEW	int	Time unit multiplier for the s~~S~~chedule date frequency~~ period multiplier~~.	Period	Add to LegComplexEventScheduleGrp
41404 ~~tbd~~	LegComplexEventScheduleFrequencyUnit	NEW	String	Time unit associated with the s~~S~~chedule date frequency~~ unit~~. ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196))*	Unit	Add to LegComplexEventScheduleGrp
41405 ~~tbd~~	LegComplexEventScheduleRollConvention	NEW	String~~int~~	The convention for determining the sequence of dates. It is used in conjunction with a specified frequency. Used ~~This should only be used~~Used only to override the roll convention defined in the LegDateAdjustment component in InstrumentLeg. ~~[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~~	Roll	Add to LegComplexEventScheduleGrp

				~~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))*		
41401 ~~tbd~~	LegComplexEventScheduleStartDate	NEW	LocalMktDate	Start date of the schedule.	StartDt	Add to LegComplexEventScheduleGrp
41400 ~~tbd~~	NoLegComplexEventSchedules	NEW	NumInGroup	Number of schedules in the repeating group.	—	Add to LegComplexEventScheduleGrp
2247 ~~tbd~~	LegComplexEventEndTime	NEW	UTCTimeOnly	~~Event end time.~~ Specifies the end time of the time range on which a complex event date is effective. The end time must always be greater than or equal to the start time.	EndTm	Add to LegComplexEventTimes
2204 ~~tbd~~	LegComplexEventStartTime	NEW	UTCTimeOnly	~~Event start time.~~ Specifies the start time of the time range on which a complex event date is effective. The start time must always be less than or equal to the end time.	StartTm	Add to LegComplexEventTimes
2253 ~~tbd~~	NoLegComplexEventTimes	NEW	NumInGroup	Number of complex event times in the repeating group.	—	Add to LegComplexEventTimes
41414	LegDeliveryScheduleNegativeT	NEW	~~Qty~~float	Specifies the negative tolerance value. The	NegtvTlrnc	Add to

~~tbd~~	olerance			value may be an absolute quantity or percentage, as specified in LegDeliveryScheduleToleranceType(41417). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or percentage.~~		LegDeliveryScheduleGrp
41411 ~~tbd~~	LegDeliveryScheduleNotional	NEW	Qty	Physical delivery quantity.	Notl	Add to LegDeliveryScheduleGrp
41413 ~~tbd~~	LegDeliveryScheduleNotionalCommodityFrequency	NEW	int	~~Quantity delivery~~ The frequency of notional delivery. ~~0 = Term~~ ~~1 = Per business day~~ ~~2 = Per calculation period~~ ~~3 = Per settlement period~~ ~~4 = Per calendar day~~ ~~5 = Per hour~~ ~~6 = Per month~~*(Uses values from StreamNotionalCommodityFrequency(41308))*	~~CmdtyFreq~~NotlFreq	Add to LegDeliveryScheduleGrp
41412 ~~tbd~~	LegDeliveryScheduleNotionalUnitOfMeasure	NEW	String	Specifies the d~~D~~elivery quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to LegDeliveryScheduleGrp
41415 ~~tbd~~	LegDeliverySchedulePositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in LegDeliveryScheduleToleranceType(41417). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantity or a percentage. May exceed the agreed quantity.~~	PostvTlrnc	Add to LegDeliveryScheduleGrp
41418 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~Country	NEW	Country~~String~~	~~Delivery county. The country code used to specify where the delivery is specified.~~	Ctry	Add to LegDeliveryScheduleGrp

				Specifies the country where delivery takes place. Uses ISO 3166 2--character country codes.		
41420 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~ FlowType	NEW	int	~~D~~Specifies the delivery flow type. ~~0 = All times~~ ~~1 = On-peak~~ ~~2 = Off-peak~~ ~~3 = Base~~*(Uses values from DeliveryScheduleSettlFlowType(41049))*	FlowTyp	Add to LegDeliveryScheduleGrp
41419 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~ TimeZone	NEW	String	Delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists# Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to LegDeliveryScheduleGrp
41417 ~~tbd~~	LegDeliveryScheduleTolerance Type	NEW	int	~~T~~Specifies the tolerance ~~quantity~~ value type. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from DeliveryScheduleToleranceType(41046))*	TlrncTyp	Add to LegDeliveryScheduleGrp
41416 ~~tbd~~	LegDeliveryScheduleTolerance UnitOfMeasure	NEW	String	~~T~~Specifies the tolerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to LegDeliveryScheduleGrp
41409 ~~tbd~~	LegDeliveryScheduleType	NEW	int	~~T~~Specifies the type of delivery schedule. ~~0 = Notional~~ ~~1 = Delivery~~ ~~2 = Physical settlement periods~~*(Uses values from DeliveryScheduleType(41038))*	Typ	Add to LegDeliveryScheduleGrp
41410 ~~tbd~~	LegDeliveryScheduleXID	NEW	XID	Identifier of this instance of ~~LegD~~delivery ~~S~~schedule for cross referencing elsewhere in the message.	XID	Add to LegDeliveryScheduleGrp
41408 ~~tbd~~	NoLegDeliverySchedules	NEW	NumInGroup	Number of delivery schedules in the repeating group.	~~—~~	Add to LegDeliveryScheduleGrp
41421	LegDeliveryScheduleSettl~~ement~~	NEW	int	Indicates whether holidays are included in	Holidays	Add to

~~tbd~~	HolidaysProcessingInstruction			the settlement periods. Required for electricity contracts. ~~0 = Do not include holidays~~ ~~1 = Include holidays~~ *(Uses values from DeliverySettlHolidaysProcessingInstruction(41050))*		LegDeliveryScheduleGrp.
41423 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~Day	NEW	int	Specifies the day or group of days for delivery. ~~Delivery day or day group.~~ ~~1 = Monday~~ ~~2 = Tuesday~~ ~~3 = Wednesday~~ ~~4 = Thursday~~ ~~5 = Friday~~ ~~6 = Saturday~~ ~~7 = Sunday~~ ~~8 = All weekdays~~ ~~9 = All days~~ ~~10 = All weekends~~ *(Uses values from DeliveryScheduleSettlDay(41052))*	Day	Add to LegDeliveryScheduleSettl~~ement~~DayGrp
41424 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~TotalHours	NEW	int	The sum of the total hours specified in the LegDeliveryScheduleSettlTimeGrp component.~~The s~~Sum of the hours specified in the schedule. ~~LegDeliveryScheduleSettlementTimeGrp.~~	TotHrs	Add to LegDeliveryScheduleSettl~~ement~~DayGrp
41422 ~~tbd~~	NoLegDeliveryScheduleSettl~~em~~~~ent~~Days	NEW	NumInGroup	Number of delivery schedules in the repeating group.	—	Add to LegDeliveryScheduleSettl~~ement~~DayGrp
41427 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~End	NEW	String	Specifies the scheduled end time for the delivery of the commodity~~ies~~ where delivery occurs over specified times. The ~~time~~ format of the time value is specified in LegDeliveryScheduleSettlTimeType(41428)~~by the settlement time type.~~	End	Add to LegDeliveryScheduleSettl~~ement~~TimeGrp

				~~Two formats:~~ ~~Electricity - delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~		
41426 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~Start	NEW	String	Specifies the scheduiled start time for the delivery of the commodity~~ies~~ where delivery occurs over specified times. The ~~time~~ format of the time value is specified in LegDeliveryScheduleSettlTimeType(41428)~~by the settlement time type.~~ ~~Two formats:~~ ~~Electricity - delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~	Start	Add to LegDeliveryScheduleSettl~~ement~~TimeGrp
41428 ~~tbd~~	LegDeliveryScheduleSettl~~ement~~TimeType	NEW	int	Specifies the format of the delivery ~~schedule~~ start and end time valuess. ~~0 = Hour of the day (electricity)~~ ~~1 = HH:MM timestamp (gas)~~ *(Uses values from DeliveryScheduleSettlTimeType(41057))*	Typ	Add to LegDeliveryScheduleSettl~~ement~~TimeGrp
41425 ~~tbd~~	NoLegDeliveryScheduleSettl~~ement~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	—	Add to LegDeliveryScheduleSettl~~ement~~TimeGrp
41437 ~~tbd~~	LegDeliveryStreamDeliverAtSourceIndicator	NEW	Boolean	When this element is specified and set to 'Y', delivery of the coal product is to be at its source.	DlvrAtSrc	Add to LegDeliveryStream
41435 ~~tbd~~	LegDeliveryStreamDeliveryContingency	NEW	String	Specifies the electricity delivery contingency. See	Cntgncy	Add to LegDeliveryStream

				http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.		
41436 ~~tbd~~	LegDeliveryStreamDeliveryContingentPartySide	NEW	int~~String~~	The trade side value of the party responsible for electricity delivery contingency. *(Uses values from DeliveryStreamElectingPartySide(41080))*	CntgPty	Add to LegDeliveryStream
41433 ~~tbd~~	LegDeliveryStreamDeliveryPoint	NEW	String	The point at which the commodity product will be delivered and received. Value specified should follow market convention appropriate for the commodity product.~~Unconstrained string for most commodities.~~ For bullion, see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.	DlvryPnt	Add to LegDeliveryStream
41434 ~~tbd~~	LegDeliveryStreamDeliveryRestriction	NEW	Int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations. ~~1 = Firm (never excused of delivery obligations)~~ ~~2 = Interruptible or Non-firm (excused when interrupted for any reason or for no reason without liability)~~ ~~3 = Force majeure (excused when prevented by force majeure).~~ ~~4 = System firm (must be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified)~~ ~~5 = Unit firm (must be supplied from the generation asset specified)~~*(Uses values from DeliveryStreamDeliveryRestriction(41063))*	DlvryRstctn~~Typ~~	Add to LegDeliveryStream

41451 ~~tbd~~	LegDeliveryStreamElectingPartySide	NEW	int	A reference to the party able to choose whether the gas is delivered for a particular period e.g. a swing or interruptible contract. ~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from DeliveryStreamElectingPartySide(41080))*	ElctngSide	Add to LegDeliveryStream
41431 ~~tbd~~	LegDeliveryStreamEntryPoint	NEW	String	The point at which the commodity will enter the delivery mechanism or pipeline.	EntryPnt	Add to LegDeliveryStream
41441 ~~tbd~~	LegDeliveryStreamImporterOfRecord	NEW	String	A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.	Imprtr	Add to LegDeliveryStream
41442 ~~tbd~~	LegDeliveryStreamNegativeTolerance	NEW	~~Qty~~float	Specifies the negative tolerance value. The value may be an absolute quantity or percentage, as specified in LegDeliveryStreamToleranceType(41445). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or percentage~~	NegtvTlrnc	Add to LegDeliveryStream
41449 ~~tbd~~	LegDeliveryStreamNotionalConversionFactor	NEW	float	If the ~~N~~notional ~~Q~~quantity is specified in a unit that does not match the unit in which the ~~C~~commodity ~~R~~reference ~~P~~price is quoted, the scaling or conversion factor used to convert the ~~C~~commodity ~~R~~reference ~~P~~price unit into the ~~N~~notional ~~Q~~quantity unit should be stated here. If there is no conversion, this ~~element~~ field is not intended to be used.	CnvrsnFctr	Add to LegDeliveryStream
41430 ~~tbd~~	LegDeliveryStreamPipeline	NEW	String	The name of the oil delivery pipeline.	Ppln	Add to LegDeliveryStream
41443 ~~tbd~~	LegDeliveryStreamPositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in LegDeliveryStreamToleranceType(41445).	PostvTlrnc	Add to LegDeliveryStream

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				Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantity or percentage. May exceed the agreed quantity.~~		
41438 ~~tbd~~	LegDeliveryStreamRiskApportionment	NEW	String	Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product.~~, e.g. Free On Board, Cost, Insurance, Freight.~~ See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.	RiskApprtnmt	Add to LegDeliveryStream
41219	LegDeliveryStreamRiskApportionmentSource	NEW	String	Specifies the source or legal framework for the risk apportionment. See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.	RiskApprtnmtSrc	Add to LegDeliveryStream
41440 ~~tbd~~	LegDeliveryStreamTitleTransferCondition	NEW	int	Specifies the condition of t~~T~~itle transfer~~ condition~~. ~~Values: 0 = Transfers with risk of loss 1 = Does not transfer with risk of loss~~ (Uses values from DeliveryStreamTitleTransfer(41069))	TtlXferCond	Add to LegDeliveryStream
41439 ~~tbd~~	LegDeliveryStreamTitleTransferLocation	NEW	String	~~T~~Specifies the title transfer location.	TtlXfer	Add to LegDeliveryStream
41446 ~~tbd~~	LegDeliveryStreamToleranceOptionSide	NEW	int	Indicates whether the tolerance is at the seller's or buyer's option. ~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from DeliveryStreamToleranceOptionSide(41075))*	TlrncOptSide	Add to LegDeliveryStream
41445	LegDeliveryStreamToleranceTy	NEW	int	~~T~~Specifies the tolerance ~~quantity~~ value	TlrncTyp	Add to

~~tbd~~	pe			type. ~~0 = Absolute~~ ~~1 = Percentage~~ *(Uses values from DeliveryScheduleToleranceType(41046))*		LegDeliveryStream
41444 ~~tbd~~	LegDeliveryStreamToleranceUnitOfMeasure	NEW	String	Specifies the t~~T~~olerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to LegDeliveryStream
41448 ~~tbd~~	LegDeliveryStreamTotalNegativeTolerance	NEW	Percentage ~~Qty~~	The negative percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotNegtvTlrnc	Add to LegDeliveryStream
41447 ~~tbd~~	LegDeliveryStreamTotalPositiveTolerance	NEW	Percentage ~~Qty~~	The positive percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotPostvTlrnc	Add to LegDeliveryStream
41450 ~~tbd~~	LegDeliveryStreamTransportEquipment	NEW	String	The transportation equipment with which the commodity product will be delivered and received. ~~E.g. Barge, Truck, Railcar.~~ [Elaboration: Examples of transportation equipment or mode are barge, truck, railcar, etc.]	Eqpmt	Add to LegDeliveryStream
41429 ~~tbd~~	LegDeliveryStreamType	NEW	int	Specifies the type of delivery stream. ~~Values:~~ ~~0 = Periodic (the default)~~ ~~1 = Initial~~ ~~2 = Single~~ *(Uses values from DeliveryStreamType(41058))*	Typ	Add to LegDeliveryStream
41432 ~~tbd~~	LegDeliveryStreamWithdrawalPoint	NEW	String	The point at which the commodity product will be withdrawn prior to delivery.	WthdrwlPnt	Add to LegDeliveryStream
41461 ~~tbd~~	LegDeliveryStreamCommoditySource	NEW	String	The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s)	Src	Add to LegDeliveryStreamCommoditySourceGrp

				of origin that ~~S~~seller and ~~B~~buyer agree are acceptable origins for the ~~C~~coal ~~P~~product. For ~~I~~international ~~C~~coal transactions, this is the o~~O~~rigin of the ~~C~~coal ~~P~~product. See ~~values at URL:~~ http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.		
41460 ~~tbd~~	NoLegDeliveryStreamCommoditySources	NEW	NumInGroup	Number of commodity sources in the repeating group	~~—~~	Add to LegDeliveryStreamCommoditySourceGrp
41457 ~~tbd~~	LegDeliveryStreamCycleDesc	NEW	String	The delivery cycles during which the oil product will be transported in the pipeline. ~~Unconstrained string.~~	Desc	Add to LegDeliveryStreamCycleGrp
41458	EncodedLegDeliveryStreamCycleDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegDeliveryStreamCycleDesc(41459) field.	EncDescLen	Add to LegDeliveryStreamCycleGrp
41459	EncodedLegDeliveryStreamCycleDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegDeliveryStreamCycleDesc(41457) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegLeg DeliveryStream(41457) field.	EncDesc	Add to LegDeliveryStreamCycleGrp
41456 ~~tbd~~	NoLegDeliveryStreamCycles	NEW	NumInGroup	Number of delivery cycles in the repeating group.	~~—~~	Add to LegDeliveryStreamCycleGrp
2212~~1~~ ~~tbd~~	LegCommonPricingIndicator	NEW	Boolean	When this element is specified and set to 'Y', it indicates that common pricing applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.	CmnPxng	Add to LegInstrument
2214 ~~tbd~~	LegInstrumentRoundingDirection	NEW	int	Specifies the rounding direction if not overridden elsewhere. *(Uses values from RoundingDirection(468))*	RndDirctn	Add to LegInstrument

				~~0 = Round to nearest~~ ~~1 = Round down~~ ~~2 = Round up~~		
2215 ~~tbd~~	LegInstrumentRoundingPrecision	NEW	int~~float~~	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.	RndPrcsn	Add to LegInstrument
2213 ~~tbd~~	LegSettl~~ement~~DisruptionProvision	NEW	int	Specifies the consequences of bullion settlement disruption events. ~~Values:~~ ~~1 = Negotiation~~ ~~2 = Cancellation and payment~~ *(Uses values of SettlDisruptionProvision(2143))*	SettlDsrptnProv	Add to LegInstrument
2255 ~~tbd~~	LegInstrumentPartyID	NEW	String	Used to identify party id related to instrument.	ID	Add to LegInstrumentParties
2256 ~~tbd~~	LegInstrumentPartyIDSource	NEW	char~~int~~	Used to identify source of instrument party id. *(Use values from PartyIDSource(447))*	Src	Add to LegInstrumentParties
2257 ~~tbd~~	LegInstrumentPartyRole	NEW	int~~char~~	Used to identify the role of instrument party id. *(Use values from PartyRole(452))*	R	Add to LegInstrumentParties
2254 ~~tbd~~	NoLegInstrumentParties	NEW	NumInGroup —	Number of parties in the repeating group.	— ~~NumInGroup~~	Add to LegInstrumentParties
2259 ~~tbd~~	LegInstrumentPartySubID	NEW	String	PartySubID value within an instrument party repeating group. ~~*Same values as PartySubID (523).*~~	ID	Add to LegInstrumentPtysSubGrp
2260 ~~tbd~~	LegInstrumentPartySubIDType	NEW	int	Type of LegInstrumentPartySubID (2259~~tbd~~) value. *Same values as PartySubIDType (803).*	Typ~~Src~~	Add to LegInstrumentPtysSubGrp
2258 ~~tbd~~	NoLegInstrumentPartySubIDs	NEW	NumInGroup —	Number of parties sub-IDs in the repeating group.	~~NumInGroup~~ —	Add to LegInstrumentPtysSubGrp
41463 ~~tbd~~	LegMarketDisruptionFallbackProvision	NEW	int	Specifies the l~~L~~ocation of fallback provision documentation. ~~0 = As specified in master~~	FallbckProv	Add to LegMarketDisruption

				~~agreement~~ ~~1 = As specified in confirmation~~ *(Uses values from MarketDisruptionFallbackProvision(41088))*		
41465 ~~tbd~~	LegMarketDisruptionMateriality Percentage	NEW	Percentage	~~2005 Commodity Definitions only. To be~~ ~~u~~Used whe~~re~~n a price materiality percentage applies to the price source disruption event and this event has been specified. ~~by including it in LegMarketDisruption EventGrp.~~ (Elaboration: Applicable to 2005 Commodity Definitions only.)	MtrltyPctage	Add to LegMarketDisruption
41464 ~~tbd~~	LegMarketDisruptionMaximum Days	NEW	Int	Specifies the maximum number of market disruption days (~~C~~commodity or bullion ~~B~~business ~~D~~days ~~or Bullion Business Days~~) in a contract or ~~C~~confirmation. If none are specified, the maximum number of market disruption days is five (5). Elaboration: ISDA 2005 Commodity Definitions. ~~only. Specify only to override the number of days specified in the definitions.~~	MaxDays	Add to LegMarketDisruption
41466 ~~tbd~~	LegMarketDisruptionMinimumFuturesContracts	NEW	int	~~1993 Commodity Definitions only.~~ Specifies the minimum futures contracts level that dictates whether or not a "De Minimis Trading" event has occurred. ~~Only relevant if 'De Minimis Trading' has been specified in LegMarket DisruptionEventGrp.~~ (Elaboration: Applicable to 1993 Commodity Definitions only.)	MinC~~n~~trcts	Add to LegMarketDisruption
41462 ~~tbd~~	LegMarketDisruptionProvision	NEW	int	The consequences of market disruption events.~~Provision specification.~~ ~~0 = Not applicable~~ ~~1 = Applicable~~ ~~2 = As specified in master agreement~~	Prov	Add to LegMarketDisruption

				~~3 = As specified in confirmation~~ *(Uses values from MarketDisruptionProvision(41087))*		
41468 ~~tbd~~	LegMarketDisruptionEvent	NEW	String	Specifies the market disruption event. See http://www.fpml.org/coding-scheme/commodity-market-disruption for values.	Evnt	Add to LegMarketDisruptionEventGrp
41467 ~~tbd~~	NoLegMarketDisruptionEvents	NEW	NumInGroup	Number of disruption events in the repeating group.	—	Add to LegMarketDisruptionEventGrp
41470 ~~tbd~~	LegMarketDisruptionFallbackType	NEW	String	Specifies the type of disruption fallback. See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values. ~~Order of entries specifies sequence in which the fallback should be applied.~~	Typ	Add to LegMarketDisruptionFallbackGrp
41469 ~~tbd~~	NoLegMarketDisruptionFallbacks	NEW	NumInGroup	Number of fallbacks in the repeating group.	—	Add to LegMarketDisruptionFallbackGrp
41479 ~~tbd~~	LegMarketDisruptionFallbackBasketCurrency	NEW	Currency	Specifies the currency if the underlier~~yer~~ is a basket. Uses ISO 4217 currency codes.	Ccy	Add to LegMarketDisruptionFallbackReferencePriceGrp
41480 ~~tbd~~	LegMarketDisruptionFallbackBasketDivisor	NEW	float	Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.	Dvsr	Add to LegMarketDisruptionFallbackReferencePriceGrp
41478 ~~tbd~~	LegMarketDisruptionFallbackOpenUnits	NEW	Qty	If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underli~~y~~er of the swap. In the case of a basket swap, this ~~element~~ is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.	OpnUnits	Add to LegMarketDisruptionFallbackReferencePriceGrp
41475 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc	NEW	String	Specifies the d~~D~~escription of the underlying security.	Desc	Add to LegMarketDisruptionFallbackReferencePriceGrp
41476	EncodedLegMarketDisruptionFa	NEW	Length	Byte length of encoded (non-ASCII	EncDescLen	Add to

	llbackUnderli~~y~~erSecurityDescLen			characters) EncodedLegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc (41477) field.		LegMarketDisruptionFallbackReferencePriceGrp
41477	Encoded LegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc(41475) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegMarketDisruptionFallbackUnderli~~y~~erSecurityDesc(41475) field.	EncDesc	Add to LegMarketDisruptionFallbackReferencePriceGrp
41473 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityID	NEW	String	Specifies the identifier value of the security.~~Specifies the~~ecurity ~~identifier of the underlyinger security. Requires LegMarketDisruptionFallbackUnderlyerSecurityIDSource if specified.~~	ID	Add to LegMarketDisruptionFallbackReferencePriceGrp
41474 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erSecurityIDSource	NEW	String	Specifies the class or source scheme of the security identifier. ~~Required if LegMarketDisruptionFallbackUnderlyerSecurityID is specified.~~ *(Use values from SecurityIDSource(22))*	Src	Add to LegMarketDisruptionFallbackReferencePriceGrp
41472 ~~tbd~~	LegMarketDisruptionFallbackUnderli~~y~~erType	NEW	int	The type of~~r~~ reference price underli~~y~~er. ~~Values:~~ ~~0 = Basket~~ ~~1 = Bond~~ ~~2 = Cash~~ ~~3 = Commodity~~ ~~4 = ConvertibleBond~~ ~~5 = Equity~~ ~~6 = Exchange traded fund~~ ~~7 = Future~~ ~~8 = Index~~ ~~9 = Loan~~ ~~10 = Mortgage~~ ~~11 = Mutual fund~~ *(Uses the same values as*	Typ	Add to LegMarketDisruptionFallbackReferencePriceGrp

				MarketDisruptionFallbackUnderlierType(41097))		
41471 ~~tbd~~	NoLegMarketDisruptionFallbackReferencePrices	NEW	NumInGroup	Number of fallback reference securities in the repeating group.	—	Add to LegMarketDisruptionFallbackReferencePriceGrp
41484 ~~tbd~~	LegAutomaticExerciseIndicator	NEW	Boolean	~~When this element is specified and set to 'Y', it i~~Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.	AutoExerInd	Add to LegOptionExercise
41485 ~~tbd~~	LegAutomaticExerciseThresholdRate	NEW	float	The threshold rate for triggering automatic exercise.	AutoRt	Add to LegOptionExercise
41486 ~~tbd~~	LegExerciseConfirmationMethod	NEW	int	Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent. ~~0 = Not required~~ ~~1 = Non-electronic~~ ~~2 = Electronic~~ ~~3 = Unknown at time of report~~ *(Uses values from ExerciseCo~~O~~nfirmationMethod(41111))*	ExerCnfm	Add to LegOptionExercise
41481 ~~tbd~~	LegExerciseDesc~~ription~~	NEW	String	An ~~optional~~ description of -the option exercise.	Desc	Add to LegOptionExercise
41482	EncodedLegExerciseDescLen	NEW	Lenth	Byte length of encoded (non-ASCII characters) EncodedExerciseDesc(41102) field.	EncDescLen	Add to LegOptionExercise
41483	EncodedLegExerciseDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegExerciseDesc(41481) field.	EncDesc	Add to LegOptionExercise
41487	LegManualNoticeBusinessCenter	NEW	String	Identifies the business center ~~time zone~~ used for adjusting the time for manual exercise notice. See http://www.fpml.org/coding-	ManlNtcBizCtr	Add to LegOptionExercise

				scheme/business-center for standard 4-character code values.		
41488	LegFallbackExerciseIndicator	NEW	Boolean	Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).	FallbckExerInd	Add to LegOptionExercise
41489	LegLimitedRightToConfirmIndicator	NEW	Boolean	Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.	LtdRightCnfmInd	Add to LegOptionExercise
41490	LegExerciseSplitTicketIndicator	NEW	Boolean	Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.	ExerSplitTktInd	Add to LegOptionExercise
41492 ~~tbd~~	LegOptionExerciseBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise ~~for~~ dates ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegOptionExerciseBusinessCenterGrp
41491 ~~tbd~~	NoLegOptionExerciseBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegOptionExerciseBusinessCenterGrp
41513 ~~tbd~~	LegOptionExerciseDate	NEW	LocalMktDate	An adjusted or unadjusted option exercise fixed date~~, unadjusted or adjusted depending on LegOptionExerciseDateType(tbd)~~.	Dt	Add to LegOptionExerciseDateGrp

41514 ~~tbd~~	LegOptionExerciseDateType	NEW	int	~~T~~Specifies the type of option exercise date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses values from OptionExerciseDateType(41139))*	Typ	Add to LegOptionExerciseDateGrp
41512 ~~tbd~~	NoLegOptionExerciseDates	NEW	NumInGroup	Number of dates in the repeating group.	~~—~~	Add to LegOptionExerciseDateGrp
41493 ~~tbd~~	LegOptionExerciseBusinessDayConvention	NEW	int	The business day convention used to adjust the option exercise dates. ~~This should only be used~~Used only to override the business day convention specified ~~defined~~ in the LegDateAdjustment component within the InstrumentLeg component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to LegOptionExerciseDates
41495 ~~tbd~~	LegOptionExerciseEarliestDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise date offset. ~~If present LegOptionExerciseEarliestDateUnit(tbd) must be specified~~	E~~a~~rlstOfstPeriod	Add to LegOptionExerciseDates

41496 ~~tbd~~	LegOptionExerciseEarliestDateOffsetUnit	NEW	String	Time unit associated with the relative exercise earliest date offset. ~~If present LegOptionExerciseEarliestDatePeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProvisionOptionExerciseEarliestDateUnit(40126)~~PaymentStreamPayment~~OffsetUnit(~~40760)~~)*	E~~a~~rlstOfstUnit	Add to LegOptionExerciseDates
41494 ~~tbd~~	LegOptionExerciseEarliestDateOffsetDayType	NEW	int	Specifies the type of day for the earliest exercise date offset. ~~The exercise earliest date offset day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~PaymentStreamPaymentOffset~~ComplexEventDayType(41024))*	E~~a~~rlstOfstDayTyp	Add to LegOptionExerciseDates
41509 ~~Tbd~~	LegOptionExerciseEarliestTime	NEW	LocalMktTime	~~Earliest exercise 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 expriation date, in the case of a European style option, (ii) on each ~~b~~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.	E~~a~~rlstTm	Add to LegOptionExerciseDates
41507 ~~Tbd~~	LegOptionExerciseFirstDateUnadjusted	NEW	LocalMktDate	Unadjusted first exercise date.	FirstDtUnadj	Add to LegOptionExerciseDates
41497 ~~tbd~~	LegOptionExerciseFrequencyPeriod	NEW	int	The time unit multiplier for the frequency of exercise dates. ~~If present~~	FreqPeriod	Add to LegOptionExerciseDates

				~~LegOptionExerciseFrequencyUnit(tbd) must be specified.~~		
41498 ~~tbd~~	LegOptionExerciseFrequencyUnit	NEW	String	The time unit associated with the frequency of exercise dates. ~~If present LegOptionExerciseFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~Payment StreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to LegOptionExerciseDates
41508 ~~tbd~~	LegOptionExerciseLastDateUnadjusted	NEW	LocalMktDate	Unadjusted last exercise date.	LastDtUnadj	Add to LegOptionExerciseDates
41510 ~~tbd~~	LegOptionExerciseLatestTime	NEW	LocalMktTime	The l~~L~~atest exercise time. See also LegOptionExerciseEarliestTime(41509).	LtstTm	Add to LegOptionExerciseDates
41506 ~~tbd~~	LegOptionExerciseNominationDeadline	NEW	LocalMktDate	The l~~L~~ast date (adjusted) for establishing the option exercise terms.	NomntnDdln	Add to LegOptionExerciseDates
41505 ~~tbd~~	LegOptionExerciseSkip	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 LegOptionExerciseDates
41504 ~~tbd~~	LegOptionExerciseStartDateAdjusted	NEW	LocalMktDate	Specifies t~~T~~he a~~A~~djusted start date for calculating periodic exercise dates.	StartDt	Add to LegOptionExerciseDates
41503 ~~tbd~~	LegOptionExerciseStartDateOffsetDayType	NEW	int	Specifies the day type of ~~day for~~ t~~T~~he exercise start date offset~~ day type~~. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from PaymentStreamPaymentOffset~~ComplexEve~~*	StartDtOfstDayTyp	Add to LegOptionExerciseDates

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				~~nt~~DayType(~~40920~~41024))		
41501 ~~tbd~~	LegOptionExerciseStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise start date offset. ~~If present LegOptionExerciseEarliestStartDateOffsetUnit(tbd) must be specified~~	StartDtOfstPeriod	Add to LegOptionExerciseDates
41502 ~~tbd~~	LegOptionExerciseStartDateOffsetUnit	NEW	String	Time unit associated with the relative exercise start date offset. ~~If present LegOptionExerciseEarliestStartDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	StartDtOfstUnit	Add to LegOptionExerciseDates
41500 ~~tbd~~	LegOptionExerciseStartDateRelativeTo	NEW	~~i~~Int, Reserved1000Plus	Specifies the anchor date w~~W~~hen the option exercise start date is relative to an anchor date~~, this specifies the anchor date~~. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values 1000+ = Reserved and available for bi-laterally agreed upon user defined values. ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ *~~(Uses values from StreamEffectiveDateRelativeTo(40910))~~* *~~StreamEffectiveDateRelativeTo – see t~~hat field for complete list of values)*	StartDtReltv	Add to LegOptionExerciseDates
41499 ~~tbd~~	LegOptionExerciseStartDateUnadjusted	NEW	LocalMktDate	Specifies t~~T~~he u~~U~~nadjusted start date for calculating periodic exercise dates.	StartDtUnadj	Add to LegOptionExerciseDates

41511 ~~tbd~~	LegOptionExerciseTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise time, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to LegOptionExerciseDates
41517 ~~tbd~~	LegOptionExerciseExpirationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the option exercise expiration dates. ~~This should only be used~~Used only to override the business day convention ~~defined~~ specified within the LegDateAdjustment component withwithin the InstrumentLeg component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to LegOptionExerciseExpiration
41519 ~~tbd~~	LegOptionExerciseExpirationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise expiration date offset. ~~If present LegOptionExerciseExpirationDateOffsetUnit(tbd) must be specified~~	OfstPeriod	Add to LegOptionExerciseExpiration
41520 ~~tbd~~	LegOptionExerciseExpirationDateOffsetUnit	NEW	String	Time unit associated with the relative exercise expiration date offset. ~~If present LegOptionExerciseExpirationDateOffsetPeriod(tbd) must be specifie~~	OfstUnit	Add to LegOptionExerciseExpiration

				~~d.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*		
41518 ~~tbd~~	LegOptionExerciseExpirationDateRelativeTo	NEW	~~i~~Int, Reserved1000Plus	Specifies the anchor date w~~W~~hen the option exercise expiration date is relative to an anchor date~~, this specifies the anchor date~~. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. 1000+ = Reserved and available for bi-laterally agreed upon user defined values. ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ ~~*(Uses values from StreamEffectiveDateRelativeTo(40910)) see that field for complete list of values*~~)	Reltv	Add to LegOptionExerciseExpiration
41524 ~~tbd~~	LegOptionExerciseExpirationDateOffsetDayType	NEW	int	Specifies the day type for ~~of~~ t~~T~~he option exercise expiration ~~start~~ date offset ~~expiration~~.~~day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from*	OfstDayTyp	Add to LegOptionExerciseExpiration

				~~PaymentStreamPaymentOffset~~ComplexEventDayType(41024))		
41521 ~~tbd~~	LegOptionExerciseExpirationFrequencyPeriod	NEW	int	T~~he t~~ime unit multiplier for the frequency of exercise expiration dates. ~~If present LegOptionExerciseExpirationFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to LegOptionExerciseExpiration
41522 ~~tbd~~	LegOptionExerciseExpirationFrequencyUnit	NEW	String	T~~he t~~ime unit associated with the frequency of exercise expiration dates. ~~If present LegOptionExerciseExpirationFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~PaymentStreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to LegOptionExerciseExpiration
41523 ~~tbd~~	LegOptionExerciseExpirationRollConvention	NEW	String	The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. ~~This should only be used~~Used only to override the roll convention defined in the LegDateAdjustment component in InstrumentLeg. ~~[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 LegOptionExerciseExpiration

				~~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 ~~StreamCalculation~~DateRollConvention(40922))*		
41525 ~~tbd~~	LegOptionExerciseExpirationTime	NEW	LocalMktTime	The option e~~E~~xercise expiration time.	Tm	Add to LegOptionExerciseExpiration
41526 ~~tbd~~	LegOptionExerciseExpirationTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise expiration time, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to LegOptionExerciseExpiration
41516 ~~tbd~~	LegOptionExerciseExpirationDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise expiration ~~for~~ dates~~ adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegOptionExerciseExpirationDateBusinessCenterGrp
41515 ~~tbd~~	NoLegOptionExerciseExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegOptionExerciseExpira

						tionDateBusinessCenterGrp
41528 ~~tbd~~	LegOptionExerciseExpirationDate	NEW	LocalMktDate	An adjusted or unadjusted option exercise expiration fixed date~~, unadjusted or adjusted depending on LegOptionExerciseExpirationDateType(tbd)~~.	Dt	Add to LegOptionExerciseExpirationDateGrp
41529 ~~tbd~~	LegOptionExerciseExpirationDateType	NEW	int	~~T~~Specifies the type of option exercise expiration date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*	Typ	Add to LegOptionExerciseExpirationDateGrp
41527 ~~tbd~~	NoLegOptionExerciseExpirationDates	NEW	NumInGroup	Number of fixed exercise expiration dates in the repeating group.	~~—~~	Add to LegOptionExerciseExpirationDateGrp
41532 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingDayNumber	NEW	int	The occurrence of the day of week on which ~~FX~~ fixing ~~will~~ takes place. Elaboration: ~~E.g.~~For example, a fixing of the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week ~~will be~~ is a fixing day.	DayNum	Add to LegPaymentSchedule~~Fx~~FixingDayGrp
41531 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingDayOfWeek	NEW	int	The day of the week on which ~~FX~~ fixing ~~will~~ takes place. ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a fixing day.~~ *(Uses values from PaymentStreamPricingDayOfWeek(41228))*	DayOfWk	Add to LegPaymentSchedule~~Fx~~FixingDayGrp
41530 ~~tbd~~	NoLegPaymentSchedule~~Fx~~FixingDays	NEW	NumInGroup	Number of ~~FX~~ fixing days in the repeating group.	~~—~~	Add to LegPaymentSchedule~~Fx~~FixingDayGrp
41544 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingDayCount	NEW	int	The number of days over which ~~FX~~ fixing should take place.	FixngDayCnt	Add to LegPaymentScheduleGrp
41543	LegPaymentSchedule~~Fx~~FixingD	NEW	int	The distribution of ~~FX~~ fixing days.	FixngDayDist	Add to

~~tbd~~	ayDistribution			~~0 = All~~ ~~1 = First~~ ~~2 = Last~~ ~~3 = Penultimate~~ *(Uses values from PaymentStreamPricingDayDistribution(41214))*	rib	LegPaymentScheduleGrp
41547 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingFirstObservationOffsetPeriod	NEW	int	Tme unit multiplier for the first observation offset. Elaboration: If the first ~~1st~~ observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the first~~1st~~ observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no first~~1st~~ observation offset is specified, the observation period will end immediately preceding each calculation period. ~~If present LegPaymentScheduleFxFixingFirstObservationOffsetUnit(tbd) must be specified.~~	FixngFirstObsvtnPeriod	Add to LegPaymentScheduleGrp
41548 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingFirstObservationOffsetUnit	NEW	String	Time unit associated with the ~~1st~~ first observation offset. ~~If present LegPaymentScheduleFxFixingFirstObservationOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	FixngFirstObsvtnUnit	Add to LegPaymentScheduleGrp
41545 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingLagPeriod	NEW	int	The time unit multiplier for the fixing lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st~~	FixngLagPeriod	Add to LegPaymentScheduleGrp

				~~observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period. If present LegPaymentScheduleFxFixingUnit(tbd) must be specified.~~		
41546 ~~tbd~~	LegPaymentSchedule~~Fx~~FixingLagUnit	NEW	String	The time unit associated with the fixing lag duration ~~period~~. ~~If present LegPaymentScheduleFxFixingLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~PaymentStreamPaymentOffsetUnit(40760)~~)*	FixngLagUnit	Add to LegPaymentScheduleGrp
41537 ~~tbd~~	LegPaymentScheduleRateConversionFactor	NEW	float	The number multiped by the derived floating rate of the ~~LegPaymentSchedule~~leg's payment schedule in order to arrive at the payment rate. If omitted, the ~~schedule rate conversion~~ factor is 1.	RtFctr	Add to LegPaymentScheduleGrp
41535 ~~tbd~~	LegPaymentScheduleRateCurrency	NEW	Currency	The currency of the schedule rate. Uses ISO 4217 currency codes.	RtCcy	Add to LegPaymentScheduleGrp
41538 ~~tbd~~	LegPaymentScheduleRateSpreadType	NEW	int	Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. ~~0 = Absolute~~ ~~1 = Percentage~~	SpreadTyp	Add to LegPaymentScheduleGrp

				(Uses values from PaymentStreamRateType(41206))		
41536 ~~tbd~~	LegPaymentScheduleRateUnitOfMeasure	NEW	String	The schedule rate unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	RtUOM	Add to LegPaymentScheduleGrp
41539 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPrice	NEW	Price	The schedule settlement period price.	SettlPx	Add to LegPaymentScheduleGrp
41540 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPriceCurrency	NEW	Currency	The currency of the schedule settlement period price. Uses ISO 4217 currency codes.	SettlPxCcy	Add to LegPaymentScheduleGrp
41541 ~~tbd~~	LegPaymentScheduleSettl~~ement~~PeriodPriceUnitOfMeasure	NEW	String	The settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	SettlPxUOM	Add to LegPaymentScheduleGrp
41542 ~~tbd~~	LegPaymentScheduleStepUnitOfMeasure	NEW	String	The schedule step unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	StepUOM	Add to LegPaymentScheduleGrp
41533 ~~tbd~~	LegPaymentScheduleXID	NEW	XID	Identifier of this LegPaymentSchedule for cross referencing elsewhere in the message.	XID	Add to LegPaymentScheduleGrp
41534 ~~tbd~~	LegPaymentScheduleXIDRef	NEW	XIDREF~~ef~~	Reference to payment schedule elsewhere in the message.	XIDRef	Add to LegPaymentScheduleGrp
41550 ~~tbd~~	LegPaymentStreamFlatRateAmount	NEW	Amt~~float~~	Specifies the actual monetary value of the flat rate when ~~If~~ LegPaymentStreamFlatRateIndicator(41549)=’Y’.~~ is true this specifies the actual flat rate.~~	FlatRtAmt	Add to LegPaymentStream
41551 ~~tbd~~	LegPaymentStreamFlatRateCurrency	NEW	Currency	~~T~~Specifies the currency of the actual flat rate. Uses ISO 4217 currency codes.	FlatRtCcy	Add to LegPaymentStream
41549 ~~tbd~~	LegPaymentStreamFlatRateIndicator	NEW	Boolean	When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction “Fixed”. If 'N' it is taken on each Pricing Date “Floating”.	FlatRtInd	Add to LegPaymentStream
41552 ~~tbd~~	LegStreamMaximumPaymentAmount	NEW	Amt	~~L~~Specifies the limit on the total payment amount.	MaxPmtAmt	Add to LegPaymentStream
41553 ~~tbd~~	LegStreamMaximumPaymentCurrency	NEW	Currency	~~C~~Specifies the currency of total payment amount limit. Uses ISO 4217 currency codes.	MaxPmtCcy	Add to LegPaymentStream
41554	LegStreamMaximumTransaction	NEW	Amt	~~L~~Specifies the limit on the payment	MaxTxnAmt	Add to

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~~tbd~~	Amount			amount that goes out in any particular calculation period.		LegPaymentStream
41555 ~~tbd~~	LegStreamMaximumTransactionCurrency	NEW	Currency	~~C~~Specifies the currency of the period payment amount limit. Uses ISO 4217 currency codes.	MaxTxnCcy	Add to LegPaymentStream
41559 ~~tbd~~	LegPaymentStreamContractPrice	NEW	Price	~~For a DRY Voyage Charter or Time Charter Commodity Swap, T~~the price per relevant unit for purposes of the calculation of a f~~F~~ixed a~~A~~mount for a dry voyage charter or time charter commodity swap.	C~~n~~trctPx	Add to LegPaymentStreamFixedRate
41560 ~~tbd~~	LegPaymentStreamContractPriceCurrency	NEW	Currency	Specifies the currency of LegPaymentStreamContractPrice(41559~~tbd~~). Uses ISO 4217 currency codes.	C~~n~~trctPxCcy	Add to LegPaymentStreamFixedRate
41556 ~~tbd~~	LegPaymentStreamFixedAmountUnitOfMeasure	NEW	String	Specifies the f~~F~~ixed payment amount unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	FixedAmtUOM	Add to LegPaymentStreamFixedRate
41557 ~~tbd~~	LegPaymentStreamTotalFixedAmount	NEW	Amt	Specifies the total f~~F~~ixed payment amount.	FixedAmt	Add to LegPaymentStreamFixedRate
41558 ~~tbd~~	LegPaymentStreamWorldScaleRate	NEW	~~Qty~~float	~~For a WET Voyager Charter Commodity Swap, t~~The number of Worldscale ~~P~~points for purposes of the calculation of a f~~F~~ixed a~~A~~mount for a wet voyage charter commodity swap.	WorldScaleRt	Add to LegPaymentStreamFixedRate
~~tbd~~	~~LegPaymentStreamAveragingMethod~~	~~NEW~~	~~int~~	~~Specifies a method of averaging where more than one pricing date is applicable.~~ ~~0 = Unweighted~~ ~~1 = Weighted~~	~~AvgngMeth~~	~~Add to LegPaymentStreamFloatingRate~~
41578 ~~tbd~~	LegPaymentStreamCalculationLagPeriod	NEW	int	Time unit multiplier for the calculation lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be~~	~~Fixng~~CalcLagPeriod	Add to LegPaymentStreamFloatingRate

				~~taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period. If present LegPaymentStreamCalculationLagUnit(tbd) must be specified.~~		
41579 ~~Tbd~~	LegPaymentStreamCalculationLagUnit	NEW	String	Time unit associated with the calculation lag duration ~~period~~. ~~If present LegPaymentStreamCalculationLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~LegPaymentStream~~PaymentOffsetUnit(40760~~)~~)*	~~Fixng~~CalcLagUnit	Add to LegPaymentStreamFloatingRate
~~tbd~~	~~LegPaymentStreamConversionFactor~~	~~NEW~~	~~float~~	~~The floating rate conversion factor.~~	~~RtFctr~~	~~Add to LegPaymentStreamFloatingRate~~
41577 ~~tbd~~	LegPaymentStreamFinalRate	NEW	Percentage	The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	FnlRt	Add to LegPaymentStreamFloatingRate
41580 ~~tbd~~	LegPaymentStreamFirstObservationDateOffsetPeriod	NEW	int	Time unit multiplier for the first observation offset ~~interval~~. ~~If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end~~	~~Fixng~~FirstObsvtnOfstPeriod	Add to LegPaymentStreamFloatingRate

				~~immediately preceding each calculation period. If present LegPaymentStreamFirstObservationOffsetUnit(tbd) must be specified.~~		
41581 ~~tbd~~	LegPaymentStreamFirstObservationOffsetUnit	NEW	String	Time unit associated with the first ~~1st~~ observation offset~~ interval~~. ~~If present LegPaymentStreamFirstObservationOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from LegPaymentStreamPaymentOffsetUnit(40760))*	~~Fixng~~FirstObsvtnOfstUnit	Add to LegPaymentStreamFloatingRate
41576 ~~tbd~~	LegPaymentStreamLastResetRate	NEW	Percentage	The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	LastResetRt	Add to LegPaymentStreamFloatingRate
41585 ~~tbd~~	LegPaymentStreamPricingBusinessCalendar	NEW	String	Specifies the ~~B~~business calendar to use for pricing. See~~Values given at URL~~ http://www.fpml.org/coding-scheme/commodity-business-calendar for values.	PxngClndr	Add to LegPaymentStreamFloatingRate
41586 ~~tbd~~	LegPaymentStreamPricingBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's pricing dates. ~~This should only be used~~Used only to override the business day convention ~~defined~~ specified in the LegDateAdjustment component within the InstrumentLeg component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~	PxngBizDayCnvtn	Add to LegPaymentStreamFloatingRate

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				~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41584 ~~tbd~~	LegPaymentStreamPricingDayCount	NEW	int	The number of days over which pricing should take place.	PxngDayCnt	Add to LegPaymentStreamFloatingRate
41583 ~~tbd~~	LegPaymentStreamPricingDayDistribution	NEW	int	The distribution of pricing days. ~~0 = All~~ ~~1 = First~~ ~~2 = Last~~ ~~3 = Penultimate~~ *(Uses values from PaymentStreamPricingDayDistribution(41214))*	PxngDayDistrib	Add to LegPaymentStreamFloatingRate
41582 ~~tbd~~	LegPaymentStreamPricingDayType	NEW	int	~~T~~Specifies the commodity pricing ~~day~~ day type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~LegPaymentStreamPaymentOffsetDayType~~ ComplexEventDayType(41024))*	PxngDayTyp	Add to LegPaymentStreamFloatingRate
41574 ~~tbd~~	LegPaymentStreamRateConversionFactor	NEW	float	The number to be multiplied by the derived floating rate of the ~~LegPaymentStream~~leg's payment stream in	RtFctr	Add to LegPaymentStreamFloatingRate

				order to arrive at the payment rate. If omitted, the ~~floating rate conversion~~ factor is 1.		
41564 ~~tbd~~	LegPaymentStreamRateIndexCurvePeriod2	NEW	int	Specifies the secondary time unit multiplier for the payment stream's floating rate index curve. ~~For a FRA with an average rate between two curve points this is the secondary time unit multiplier for the payment stream's floating rate index curve period. If present LegPaymentStreamRateIndexCurveUnit2(tbd) must be specified.~~ Elaboration: May be used for a Forward Rate Agreement (FRA) with an average rate between two curve points.	NdxPeriod2	Add to LegPaymentStreamFloatingRate
41563 ~~tbd~~	LegPaymentStreamRateIndexCurveUnit2	NEW	String	Specifies the secondary time unit associated with the payment stream's floating rate index curve. ~~For a FRA with an average rate between two curve points this is the secondary time unit associated with the payment stream's floating rate index curve period. If present LegPaymentStreamRateIndexCurvePeriod2(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamRateIndexCurveUnit(40791))*	NdxUnit2	Add to LegPaymentStreamFloatingRate
41566 ~~tbd~~	LegPaymentStreamRateIndexLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related c~~C~~onfirmation.	NdxLvl	Add to LegPaymentStreamFloatingRate

41565 ~~tbd~~	LegPaymentStreamRateIndexLocation	NEW	String	Specifies the location of the floating rate index.	NdxLctn	Add to LegPaymentStreamFloatingRate
41567 ~~tbd~~	LegPaymentStreamRateIndexUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate index level. *(Uses values from UnitOfMeasure(996))*	NdxUOM	Add to LegPaymentStreamFloatingRate
41572 ~~tbd~~	LegPaymentStreamRateSpreadCurrency	NEW	Currency~~String~~	Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.	SpreadCcy	Add to LegPaymentStreamFloatingRate
41575 ~~tbd~~	LegPaymentStreamRateSpreadType	NEW	int	Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. ~~0 = Absolute~~ ~~1 = Percentage~~ *(Uses values from PaymentStreamRateType(41206))*	SpreadTyp	Add to LegPaymentStreamFloatingRate
41573 ~~tbd~~	LegPaymentStreamRateSpreadUnitOfMeasure	NEW	String	Specifies the unit of measure (UOM) of the floating rate spread. *(Uses values from UnitOfMeasure(996))*	SpreadUOM	Add to LegPaymentStreamFloatingRate
41569 ~~tbd~~	LegPaymentStreamReferenceLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related ~~C~~confirmation.	RefLvl	Add to LegPaymentStreamFloatingRate
41571 ~~tbd~~	LegPaymentStreamReferenceLevelEqualsZeroIndicator	NEW	Boolean	When ~~this element is specified and~~ set to 'Y', it indicates that the weather reference level equals zero.	RefLvlZero	Add to LegPaymentStreamFloatingRate
41570 ~~tbd~~	LegPaymentStreamReferenceLevelUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate reference level. *(Uses values from UnitOfMeasure(996))*	RefUOM	Add to LegPaymentStreamFloatingRate
41568 ~~tbd~~	LegPaymentStreamSettl~~ement~~Level	NEW	int	Specifies how~~the calculation of~~ weather index units are to be calculated. ~~The Settlement Level means either the cumulative number of Weather Index Units for each day in the Calculaiton Period (Cumulative) or the cumulative number of Weather Index Units for each~~	SettlLvl	Add to LegPaymentStreamFloatingRate

				~~day in the Calculation Period divided by the number of days in the Calculation Period (Average) or the maximum number of Weather Index Units for any day in the Calculation Period (Maximum) or the minimum number of Weather Index Units for any day in the Calculation Period.~~ ~~0 = Average~~ ~~1 = Maximum~~ ~~2 = Minimum~~*(Uses values from PaymentSettlLevel(41199))*		
41590 ~~tbd~~	LegPaymentStreamPaymentDate	NEW	LocalMktDate	An adjusted or unadjusted fixed stream payment ~~fixed~~ date~~, unadjusted or adjusted depending on LegPaymentStreamPaymentDateType(tbd)~~.	Dt	Add to LegPaymentStreamPaymentDateGrp
41591 ~~tbd~~	LegPaymentStreamPaymentDateType	NEW	int	~~T~~Specifies the type of ~~stream~~ payment date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*	Typ	Add to LegPaymentStreamPaymentDateGrp
41589 ~~tbd~~	NoLegPaymentStreamPaymentDates	NEW	NumInGroup	Number of payment dates in the repeating group.	—	Add to LegPaymentStreamPaymentDateGrp
41592 ~~tbd~~	LegPaymentStreamMasterAgreementPaymentDatesIndicator	NEW	Boolean	When ~~this element is specified and~~ set to 'Y', it indicates that ~~the~~ p~~P~~ayment d~~D~~ates are specified in the relevant master agreement.	MADts	Add to LegPaymentStreamPaymentDates
41562 ~~tbd~~	LegPaymentStreamPricingBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the pricing~~for~~ dates ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegPaymentStreamPricingBusinessCenterGrp

41561 ~~tbd~~	NoLegPaymentStreamPricingBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	~~—~~	Add to LegPaymentStreamPricingBusinessCenterGrp
41594 ~~tbd~~	LegPaymentStreamPricingDate	NEW	LocalMktDate	An adjusted or unadjusted fixed stream pricing ~~fixed~~ date~~, unadjusted or adjusted depending on LegPaymentStreamPricingDateType(tbd)~~.	Dt	Add to LegPaymentStreamPricingDateGrp
41595 ~~tbd~~	LegPaymentStreamPricingDateType	NEW	int	~~T~~Specifies the type of ~~stream~~ pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*	Typ	Add to LegPaymentStreamPricingDateGrp
41593 ~~tbd~~	NoLegPaymentStreamPricingDates	NEW	NumInGroup	Number of pricing dates in the repeating group.	~~—~~	Add to LegPaymentStreamPricingDateGrp
41598 ~~tbd~~	LegPaymentStreamPricingDayNumber	NEW	Int	The occurrence of the day of week on which pricing ~~will~~ takes place. Elaboration: ~~E.g.~~ For example, a pricing day of the 3rd Friday would be DayOfWk=5 DayNum=3. ~~If omitted every day of the week will be a pricing day.~~	DayNum	Add to LegPaymentStreamPricingDayGrp
41597 ~~tbd~~	LegPaymentStreamPricingDayOfWeek	NEW	int	The day of the week on which pricing ~~will~~ takes place. ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a pricing day.~~ *(Uses values from PaymentStreamPricingDayOfWeek(41228))*	DayOfWk	Add to LegPaymentStreamPricingDayGrp
41596 ~~tbd~~	NoLegPaymentStreamPricingDays	NEW	NumInGroup	Number of pricing days in the repeating group.	~~—~~	Add to LegPaymentStreamPricingDayGrp
41605 ~~tbd~~	LegPhysicalSettlDeliverableObligationType	NEW	String	~~T~~Specifies the type of delivery obligation applicable for physical settlement. See http://www.fixtradingcommunity.org/codel	Typ	Add to LegPhysicalSettlDeliverableObligationGrp

				ists#Deliverable_Obligation_Types for the code list of applicable deliverable obligation types. ~~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 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 ObligationValue.~~ ~~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 Category/Deliverable Obligation Category. ObligationValue: int~~ ~~0 = Payment~~ ~~1 = Borrowed money~~ ~~2 = Reference obligations only~~ ~~3 = Bond~~ ~~4 = Loan~~		

				~~5 = Bond or Loan~~ ~~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 that are senior. ISDA 2003 Term: Not Subordinated. Omit ObligationValue.~~ ~~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.~~ ~~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.~~ ~~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 ObligationValue.~~ ~~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.~~ ~~Listed - Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed. Omit ObligationValue.~~ ~~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. Omit ObligationValue.~~ ~~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.~~ ~~AssignableLoan - 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.~~ ~~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 Chracteristic, 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 Characterisitc, 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 Characterisitic, 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 ObligationValue.~~ ~~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.~~ ~~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 Chracteristic, 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 Characterisitc, 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 Characterisitic, 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 ObligationValue. 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.~~ ~~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 Chracteristic, 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 Characterisitc, 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 Characterisitic, 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~~		

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				~~settled rather than physically delivered. Omit ObligationValue.~~ ~~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.~~ ~~Transferable - Transferable. An obligation that is transferable to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable. Omit ObligationValue.~~ ~~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.~~ ~~MaximumMaturityUnit - Maximum maturity unit. Unit of MXMTPD. ObligationValue: String.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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 ObligationValue.~~ ~~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.~~ ~~IndirectLoanParticipation - Indirect Loan Participation. NOTE: Only applicable as a deliverable obligation under ISDA Credit 1999. Omit ObligationValue.~~ ~~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 Chracteristic, 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 Characterisitc, 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~~		

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				~~element is specified and Direct Loan Participation is a Deliverable Obligation Characterisitic, 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 ObligationValue.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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 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 ObligationValue.~~		
41606 ~~tbd~~	LegPhysicalSettlDeliverableObligationValue	NEW	String	~~Specifies the v~~~~Value of delivery obligation, if applicable.~~Physical settlement deliverable obligation value appropriate to LegPhyseicalSettlDeliverableObligationType(41605). See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for the code list of applicable deliverable obligation types.	Val	Add to LegPhysicalSettlDeliverableObligationGrp
41604 ~~tbd~~	NoLegPhysicalSettlDeliverableObligations	NEW	NumInGroup	Number of entries in the repeating group.	—	Add to LegPhysicalSettlDeliverableObligationGrp
41602 ~~tbd~~	LegPhysicalSettlBusinessDays	NEW	int	~~A~~The number of business days used in the determination of physical settlement. Its	BizDays	Add to LegPhysicalSettlTermGrp

				precise meaning is dependant on the context in which this ~~element~~ is used. (Elaboration: ISDA 2003 Term: Business Day.)		
41601 ~~tbd~~	LegPhysicalSettlCurency	NEW	Currency	Specifies the c~~C~~urrency of physical settlement. Uses ISO 4217 currency codes.	Ccy	Add to LegPhysicalSettlTermGrp
41603 ~~tbd~~	LegPhysicalSettlMaximumBusinessDays	NEW	int	A maximum number of business days. Its precise meaning is dependant on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.	MaxBizDays	Add to LegPhysicalSettlTermGrp
41600 ~~tbd~~	LegPhysicalSettlTermXID	NEW	XID	A ~~N~~named string value referenced by~~from~~ UnderlyingSettlementTermXIDRef(41315).	XID	Add to LegPhysicalSettlTermGrp
41599 ~~tbd~~	NoLegPhysicalSettlTerms	NEW	NumInGroup	Number of entries in the repeating group.	—	Add to LegPhysicalSettlTermGrp
41608 ~~tbd~~	LegPricingDateBusinessCenter	NEW	String	The ~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the pricing or fixing~~for~~ date ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegPricingDateBusinessCenterGrp
41607 ~~tbd~~	NoLegPricingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegPricingDateBusinessCenterGrp
41611 ~~tbd~~	LegPricingDateAdjusted	NEW	LocalMktDate	Specifies the a~~A~~djusted pricing or fixing date.~~, e.g. for commodity or FX forward trades.~~	Dt	Add to LegPricingDateTime
41610 ~~tbd~~	LegPricingDateBusinessDayConvention	NEW	int	The business day convention used to adjust~~P~~~~Specifies~~ the pricing or fixing date ~~adjustment business day convention~~. ~~This should only be used~~Used only to override the business day convention ~~defined~~ specified in the LegDateAdjustment component within the InstrumentLeg component.	BizDayCnvtn	Add to LegPricingDateTime

				~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41609 ~~tbd~~	LegPricingDateUnadjusted	NEW	LocalMktDate	Specifies the u~~U~~nadjusted pricing or fixing date.~~, e.g. for commodity or FX forward trades.~~	DtUnadj	Add to LegPricingDateTime
41612 ~~tbd~~	LegPricingTime	NEW	LocalMktTime	Specifies the l~~L~~ocal market time of pricing or fixing.	Tm	Add to LegPricingDateTime
41613 ~~tbd~~	LegPricingTimeBusinessCenter	NEW	String	Specifies t~~T~~he business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to LegPricingDateTime
41628 ~~tbd~~	LegProtectionTermEventCurrency	NEW	Currency	Applicable currency if the e~~E~~vent v~~V~~alue is an amount. Uses ISO 4217 currency codes.	Ccy	Add to LegProtectionTermEventGrp
41631 ~~tbd~~	LegProtectionTermEventDayType	NEW	int	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~~	DayTyp	Add to LegProtectionTermEventGrp

				~~5 = Scheduled trading day~~*(Uses values from PaymentStreamInflationLagDayType(40810)~~ProtectionTermEventDayType(40197)~~)*		
41629 ~~tbd~~	LegProtectionTermEventPeriod	NEW	int	T~~he t~~ime unit multiplier for protection term~~the~~ event~~s~~. ~~Period for events that specify a period and unit, e.g. FTP grace period.~~	Period	Add to LegProtectionTermEventGrp
41632 ~~tbd~~	LegProtectionTermEventRateSource	NEW	String	Rate source for events that specify a rate source, e.g. Floating rate enterest shortfall.	RtSrc	Add to LegProtectionTermEventGrp
41626 ~~tbd~~	LegProtectionTermEventType	NEW	String	~~Type of credit event.~~Specifies the type of credit event applicable to the protection terms. See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for code list of applicable event types. ~~Bankruptcy – Bankruptcy. 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. Omit EventValue.~~ ~~FailureToPay – Failure to pay. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregrate 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 EventValue(tbd) for amount and~~	Typ	Add to LegProtectionTermEventGrp

				~~EventCurrency(tbd) for currency. If a grace period extension is specified used EventPeriod(tbd) for grace period multiplier, EventUnit(tbd) for grace period unit and EventDayType(tbd) for grace period day type.~~ ~~FailureToPayPrincipal – Failiure to pay principal. 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.~~ ~~FailureToPayInterest – Failure to pay interest. 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. Omit EventValue.~~ ~~Default – Obligation default. 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. Omit EventValue.~~ ~~Acceleration – Obligation acceleration. 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 EventValue.~~ ~~Moratorium – Repudiation moratorium. 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 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.~~ ~~Restructuring – Restructuring type. Specifies the type of restructuring that is applicable. EventValue: String~~ ~~FR (Full Restructuring)~~ ~~MR (Modified Restructuring)~~ ~~MM (Modified Mod Restructuring)~~ ~~XR (No restructuring specified)~~ ~~If multiple holding obligation or multiple credit event noticies applies append the LegProtectionTermEventQualifierGrp repeating group.~~ ~~RatingsDowngrade – Distressed ratings downgrade. 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. Omit EventValue.~~ ~~MaturityExtension - Maturity extension. Results from the fact that the underlyer fails to make principal payments as expected. Omit EventValue.~~ ~~Writedown – Writedown. 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. Omit EventValue.~~ ~~ImpliedWritedown – Implied writedown. 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. Omit EventValue.~~ ~~DefaultRequirement – Default requirement amount. 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. EventValue: Amt. EventCurrency: Currency.~~ ~~FailureToPayFRPrincipal – Failure to pay floaing amount principal. 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.~~ ~~FRInterestShortfall – Floating rate interest shortfall Value 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. EventValue: int~~ ~~0 = Fixed Cap~~ ~~1 = Variable Cap~~ ~~To specify compounding append LegProtectionTermEventQualifier=C (Compounding. To identify the rate source in the case of a variable cap give the full name of the rate source in LegProtectionTermEventRateSource(tbd), e.g. USD-LIBOR-BBA.~~ ~~FRWritedown – Floating rate writedown. 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. Omit EventValue.~~ ~~FRWACCap – Floating rate WAC cap interest provision. 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. Omit EventValue.~~		

				~~FRStepup – Floating rate stepup provision. 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. Omit EventValue.~~ ~~FRInterestShortfallReimbursement – Floating rate interest shortfall reimbursement. 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. Omit EventValue.~~ ~~FRPrincipalShortfallReimbursement – Floating rate principal shortfall reimbursement. 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 EventValue.~~ ~~FRWritedownReimbursement – Floating rate writedown reimbursement. 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~~		

				~~EventValue.~~		
41630 ~~tbd~~	LegProtectionTermEventUnit	NEW	String	~~U~~Time unit associated with protection term~~the~~ events. ~~for events that specify a period and unit, e.g. FTP grace period. Values:~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196))*	Unit	Add to LegProtectionTermEventGrp
41627 ~~tbd~~	LegProtectionTermEventValue	NEW	String	~~V~~Specifies the protection term event value ~~of credit event, if applicable~~appropriate to LegProtectionTermEventType(41626). See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for applicable event type values. ~~protection term event type~~~~EventType for appropriate usage~~.	Val	Add to LegProtectionTermEventGrp
41625 ~~tbd~~	NoLegProtectionTermEvents	NEW	NumInGroup ~~String~~	Number of protection term events in the repeating group.	—	Add to LegProtectionTermEventGrp
41634 ~~tbd~~	LegProtectionTermEventQualifier	NEW	char	Specifies the p~~E~~rotection term event qualifier. Used to further qualify LegProtectionTermEventType(41626). ~~Values:~~ ~~H = [Restructuring] Multiple holding obligations. 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~~	~~Val~~Qual	Add to LegProtectionTermEventQualifierGrp

				~~the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.~~ ~~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.~~ ~~C = [Floating rate interest shortfall] Indicates compounding.~~*(Uses values from ProtectionTermEventQualifier(40200))*		
41633 ~~tbd~~	NoLegProtectionTermEventQualifiers	NEW	NumInGroup	Number of qualifiers in the repeating group.	—	Add to LegProtectionTermEventQualifierGrp
41614 ~~tbd~~	NoLegProtectionTermEventNewsSources~~Grp~~	NEW	NumInGroup	Number of event sources in the repeating group.	—	Add to LegProtectionTermEventNewsSourceGrp
41615 ~~tbd~~	LegProtectionTermEventNewsSource~~Grp~~	NEW	String	A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.	Src	Add to LegProtectionTermEventNewsSourceGrp
41621 ~~tbd~~	LegProtectionTermBuyerNotifies	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. LegProtectionTermBuyerNotifies(41621)=Y indicates that the buyer notifies. *(Elaboration: ISDA 2003 Term: Notifying Party.)*	Buyer	Add to LegProtectionTermGrp
41619	LegProtectionTermCurrency	NEW	Currency	The currency of	Ccy	Add to

~~tbd~~				LegProtectionTermNotional(41618~~tbd~~). Uses ISO 4217 currency codes.		LegProtectionTermGrp
41622 ~~tbd~~	LegProtectionTermEventBusinessCenter	NEW	String	When used, ~~Inclusion of this~~ the business center indicates the local time of the business center that replaces the~~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.	BizCtr~~s~~	Add to LegProtectionTermGrp
41624 ~~tbd~~	LegProtectionTermEventMinimumSources	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. *(Elaboration: ISDA 2003 Term: Specified Number.)*	MinSrcs	Add to LegProtectionTermGrp
41618 ~~tbd~~	LegProtectionTermNotional	NEW	Amt	The notional amount of protection coverage~~ coverage if for a floating rate~~. *(Elaboration: ISDA 2003 Term: Floating Rate Payer Calculation Amount.)*	Notl	Add to LegProtectionTermGrp
41620 ~~tbd~~	LegProtectionTermSellerNotifies	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. ~~A value equal to 'Y' indicates that the seller notifies.~~LegProtectionTermSellerNotifies(41620)=Y indicates that the seller notifies. *(Elaboration: ISDA 2003 Term: Notifying Party.)* ~~*LegProtectionTermSellerNotifies=Y indicates that the seller notifies.*~~	Seller	Add to LegProtectionTermGrp

41623 ~~tbd~~	LegProtectionTermStandardSources	NEW	Boolean	~~When this element is specified and set to 'Y', i~~Indicates whether~~that~~ ISDA defined Standard Public Sources are applicable (LegProtectionTermStandardSources(41623)=Y) or not.	StdSrcs	Add to LegProtectionTermGrp
41617 ~~tbd~~	LegProtectionTermXID	NEW	XID	A n~~N~~amed string value referenced from UnderlyingLegProtectionTermXIDRef(41314).	XID	Add to LegProtectionTermGrp
41616 ~~tbd~~	NoLegProtectionTerms	NEW	NumInGroup	Number of protection terms in the repeating group.	—	Add to LegProtectionTermGrp
41636 ~~tbd~~	LegProtectionTermObligationType	NEW	String	Specifies the t~~T~~ype of obligation~~.~~ applicable to the protection terms. See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for code list of applicable obligation types.~~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 Category/Deliverable Obligation Category. ObligationValue: int~~ ~~0 = Payment~~ ~~1 = Borrowed money~~ ~~2 = Reference obligations only~~ ~~3 = Bond~~ ~~4 = Loan~~ ~~5 = Bond or Loan~~ ~~NotSubordinated – Not subordinated. An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the~~	Typ	Add to LegProtectionTermObligationGrp

				~~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.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~Listed - Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed. Omit ObligationValue.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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.~~ ~~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. Omit ObligationValue.~~ ~~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.~~ ~~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.~~ ~~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~~ ~~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.~~ ~~DeliveryOfCommitments – Delivery of commitments. 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. Omit ObligationValue.~~ ~~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.~~		
41637 ~~tbd~~	LegProtectionTermObligationValue	NEW	String	~~Value of obligation, if applicable.~~The value associated with the ~~P~~protection term obligation ~~value related to~~type specified in LegProtectionTermObligationType(41636). See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.	Val	Add to LegProtectionTermObligationGrp
41635 ~~tbd~~	NoLegProtectionTermObligations	NEW	NumInGroup	Number of obligations in the repeating group.	—	Add to LegProtectionTermObligationGrp
41677 ~~tbd~~	NoLegStreamCommodityDataSources	NEW	NumInGroup	Number of data sources in the repeating group. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.	—	Add to LegPStreamCommodityDataSourceGrp

~~tbd~~	~~LegSecurityXML~~	~~NEW~~	~~XMLData~~	~~XML definition for the security.~~	~~(not used in FIXML)~~	~~Add to LegSecurityXML~~
~~tbd~~	~~LegSecurityXMLLen~~	~~NEW~~	~~Length~~	~~The length of the LegSecurityXML(tbd) data block.~~	~~(not used in FIXML)~~	~~Add to LegSecurityXML~~
~~tbd~~	~~LegSecurityXMLSchema~~	~~NEW~~	~~String~~	~~The schema used to validate the contents of LegSecurityXML(tbd).~~	~~Schema~~	~~Add to LegSecurityXML~~
41455 ~~tbd~~	LegStreamAssetAttributeLimit	NEW	String	Limit or lower acceptable value of the attribute.	Lmt	Add to LegStreamAssetAttributeGrp
41453 ~~tbd~~	LegStreamAssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.~~E.g.:~~ ~~**Grade** – Grade of the commodity to be delivered, e.g. of oil or of refined product.~~ ~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical transfer~~ ~~**DeliveryPoint** – Physical delivery point~~ ~~**DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~**DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~**SpecialCondition** – Free-form description of condition~~ ~~**Moisture** - The moisture content of the coal product.~~ ~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal~~	Typ	Add to LegStreamAssetAttributeGrp

				~~product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of deformation.~~ ~~**SofteningHeightWidth** -The temperature at which the height of an ash cone equals its width. (Softening temperature).~~ ~~**SofteningHeightHalfWidth** -The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** -The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be delivered.~~ ~~**ComplianceStartYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified~~		

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				~~compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** – (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** – (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** – (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** – (Environmental) For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.~~ ~~**FailureToDeliverApplicable** – (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** – (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to~~		

				~~Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name manager.~~ ~~**BrandCountry** – (Metal) Country where brand is produced.~~ ~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~ ~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value~~		

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				~~is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
41454 ~~tbd~~	LegStreamAssetAttributeValue	NEW	String	~~V~~Specifies the value of the attribute.	Val	Add to LegStreamAssetAttributeGrp
41452 ~~tbd~~	NoLegStreamAssetAttributes	NEW	NumInGroup	Number of asset attribute entries in the group.	—	Add to LegStreamAssetAttributeGrp
41639 ~~tbd~~	LegStreamCalculationPeriodDate	NEW	LocalMktDate	An adjusted or unadjusted fixed calculation period date~~, unadjusted or adjusted depending on LegStreamCalculationPeriodDateType(tbd)~~.	Dt	Add to LegStreamCalculationPeriodDateGrp
41640 ~~tbd~~	LegStreamCalculationPeriodDateType	NEW	int	~~T~~Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.	Typ	Add to LegStreamCalculationPeriodDateGrp

				~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*		
41638 ~~tbd~~	NoLegStreamCalculationPeriodDates	NEW	NumInGroup	Number of calculation period dates in the repeating group.	~~—~~	Add to LegStreamCalculationPeriodDateGrp
41643 ~~tbd~~	LegStreamCalculationBalanceOfFirstPeriod	NEW	Boolean	When ~~this element is~~ specified and set to 'Y', it indicates that the first c~~C~~alculation p~~P~~eriod should run from the e~~E~~ffective d~~D~~ate to the end of the calendar period in which the e~~E~~ffective d~~D~~ate falls~~,~~ (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and e~~E~~ffective d~~D~~ate is Jan 15.). If 'N' or ~~omitted~~'not specified, it indicates that the first c~~C~~alculation p~~P~~eriod should run from the e~~E~~ffective d~~D~~ate for one whole period~~,~~ (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and the e~~E~~ffective d~~D~~ate is Jan 15.).	BalFirst	Add to LegStreamCalculationPeriodDates
41644 ~~tbd~~	LegStreamCalculationCorrectionPeriod	NEW	int	T~~he period~~ time unit multiplier for the length of time~~indicating how long~~ after the publication of the data when corrections ~~could~~ can be made.	CrrctnPeriod	Add to LegStreamCalculationPeriodDates
41645 ~~tbd~~	LegStreamCalculationCorrectionUnit	NEW	String	The time unit associated with the length of time after the publication of~~for~~ the data when corrections can be made. ~~period.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~*(Uses values from ProtectionTermEventUnit(40196)~~CouponFrequencyUnit(1949)~~)*	CrrctnUnit	Add to LegStreamCalculationPeriodDates
41641 ~~tbd~~	LegStreamCalculationPeriodDatesXID	NEW	XID	Identifier of this calculation period for cross referencing elsewhere in the message.	XID	Add to LegStreamCalculationPeriodDates
41642	LegStreamCalculationPeriodDat	NEW	XIDREF	Cross reference to another calculation	XIDRef	Add to

~~tbd~~	esXIDRef			period for duplicating its properties.		LegStreamCalculationPeriodDates
41648 ~~tbd~~	LegStreamCommodityBase	NEW	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. Elaboration: ~~For e~~Examples of general commodity base types include: Metal, Bullion, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions	Base	Add to LegStreamCommodity
41656 ~~tbd~~	LegStreamCommodityCurrency	NEW	Currency	Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.	Ccy	Add to LegStreamCommodity
41652 ~~tbd~~	LegStreamCommodityDesc~~ription~~	NEW	String	Description of the commodity asset.	Desc	Add to LegStreamCommodity
41653	EncodedLegStreamCommodityDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegStreamCommodityDesc(41654) field.	EncDescLen	Add to LegStreamCommodity
41654	EncodedLegStreamCommodityDesc	NEW	Data	Encoded (non-ASCII characters) representation of the LegStreamCommodityDesc(41652) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the	EncDesc	Add to LegStreamCommodity

				LegStreamCommodityDesc(41652) field.		
41657 ~~tbd~~	LegStreamCommodityExchange	NEW	Exchange	Identifies the exchange where the commodity is traded.	Exch	Add to LegStreamCommodity
41650 ~~tbd~~	LegStreamCommoditySecurityID	NEW	String	~~M~~Specifies the market identifier for the commodity. ~~Requires LegStreamCommodityIDSource(tbd) if specified.~~	ID	Add to LegStreamCommodity
41651 ~~tbd~~	LegStreamCommoditySecurityIDSource	NEW	String	~~Specifies~~ Identifies the class or source of the LegStreamCommoditySecurityID(41650) value. ~~commodity market identifier. Required if LegStreamCommodityID(tbd) if specified.~~ *(Use values from SecurityIDSource(22)).*	~~ID~~Src	Add to LegStreamCommodity
41663 ~~tbd~~	LegStreamCommodityNearbySettl~~ement~~DayPeriod	NEW	int	Time unit multiplier for the nearby settlement day. Elaboration: When the commodity transaction references a futures contract, the delivery or settlement dates are a nearby month or week. For example, for eighth nearby month use Period=8 and Unit=Mo. ~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies is the period multiplier. If used LegStreamCommodityNearbySettlementDayUnit(tbd) must also be supplied. For spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~	Period	Add to LegStreamCommodity
41664 ~~tbd~~	LegStreamCommodityNearbySettl~~ement~~DayUnit	NEW	String	Time unit associated with the nearby settlement day. ~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies the period unit. If used LegStreamCommodityNearbySettlementDayPeriod(tbd) must also be supplied. For~~	Unit	Add to LegStreamCommodity

				~~spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~ ~~Wk = Week~~ ~~Mo = Month~~ *(Uses values from StreamCommodityNearbySettlUnit(41267))*		
41662 ~~tbd~~	LegStreamCommodityPricingeType	NEW	String	Specifies how the pricing or rate setting of the trade is to be determined or based upon. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricinge_Type for code list of applicable commodity priceing types.~~the timing of rate pricing.~~ ~~Suggestions:~~ ~~Afternoon~~ ~~Ask~~ ~~Bid~~ ~~Closing~~ ~~High~~ ~~Index~~ ~~MeanOfBidAndAsk~~ ~~Low~~ ~~MeanOfHighAndLow~~ ~~Morning~~ ~~Official~~ ~~Opening~~ ~~OfficialSettlementPrice~~ ~~Settlement~~ ~~Spot~~ ~~Midpoint~~ ~~WeightedAverage.~~	PxngTyp	Add to LegStreamCommodity
41660 ~~tbd~~	LegStreamCommodityRatePageHeading	NEW	String	Identifies the page heading from the rate source.	RtPgHdng	Add to LegStreamCommodity
41659 ~~tbd~~	LegStreamCommodityRateReferencePage	NEW	String	Identifies the reference "page" from the rate source.	RefPg	Add to LegStreamCommodity

41658 ~~tbd~~	LegStreamCommodityRateS~~R~~ource	NEW	~~String~~int	Specifies the the source or publication f~~F~~or those commodities being traded with reference to a price distributed by a publication~~, that publication should be specified here~~. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.	RtSrc	Add to LegStreamCommodity
41667 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DateAdjusted	NEW	LocalMktDate	~~A~~Specifies the adjusted commodity delivery date.	Dt	Add to LegStreamCommodity
41666 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DateBusinessDayConvention	NEW	int	The business day convention used to adjust the commodity delivery date. ~~This should~~Used only ~~be used~~ to override the business day convention specified~~defined~~ in the LegDateAdjustment component within the InstrumentLeg component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to LegStreamCommodity
41669 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DateRollPeriod	NEW	Int	Time unit multiplier for the commodity delivery date roll. Elaboration: For a commodity transaction that references a listed future via the	RollPeriod	Add to LegStreamCommodity

				delivery dates, this is the day offset on which the specified future will roll to the next nearby month when the referenced future expires.~~Specifies, for a commodity transaction that references a listed future via the delivery dates element, the day offset on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all - i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified. If present LegStreamCommoditySettlementDateRollUnit(tbd) must be specified~~		
41670 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DateRollUnit	NEW	String	Time unit associated with the commodity delivery date roll. ~~If present LegStreamCommoditySettlementDateRollPeriod(tbd) must be specified.~~ ~~D = Day~~*(Uses values from StreamCommoditySettlDateRollUnit (41273))*	RollUnit	Add to LegStreamCommodity
41665 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted commodity delivery date.	DtUnadj	Add to LegStreamCommodity
41671 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~DayType	NEW	int	~~T~~Specifies the commodity delivery roll day type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from*	DayTyp	Add to LegStreamCommodity

				~~LegPaymentStreamPaymentOffset~~Complex EventDayType(41024))		
41668 ~~tbd~~	LegStreamCommoditySettl~~emen~~ ~~t~~Month	NEW	int	Specifies a fixed single month for commodity delivery. (Elaboration: Use 1 for January, 2 for February, etc.)	Mo	Add to LegStreamCommodity
41649 ~~tbd~~	LegStreamCommodityType	NEW	String	Specifies the type of commodity product.~~Encoded commodity type.~~ For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values. For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for values. ~~For bullion~~ ~~Gold~~ ~~Palladium~~ ~~Platinum~~ ~~Silver~~ ~~RhodiumSponge~~ ~~Iridium~~ ~~Ruthenium~~ ~~Osmium~~For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.	CmdtyTyp	Add to LegStreamCommodity
41655 ~~tbd~~	LegStreamCommodityUnitOfMeasure	NEW	String	The unit of measure (UOM) of the commodity asset. *(Uses values from UnitOfMeasure(996)).*	UOM	Add to LegStreamCommodity
41672 ~~tbd~~	LegStreamCommodityXID	NEW	XID	Identifier of this ~~S~~stream ~~C~~commodity for cross referencing elsewhere in the message.	XID	Add to LegStreamCommodity
41673 ~~tbd~~	LegStreamCommodityXIDRef	NEW	XIDREF	Reference to a ~~S~~stream ~~C~~commodity elsewhere in the message.	XIDRef	Add to LegStreamCommodity
41661 ~~tbd~~	LegStreamDataProvider	NEW	String	~~W~~Specifies the ~~weather~~ commodity data or information provider. See http://www.fpml.org/coding-	DataPrvdr	Add to LegStreamCommodity

				scheme/commodity-information-provider for values.		
41675 ~~tbd~~	LegStreamCommodityAltID	NEW	String	Alternate security identifier value for the~~is~~ commodity. ~~of LegStreamCommodityAltIDSource(tbd) type. Requires LegStreamCommodityAltIDSource(tbd) if specified.~~	AltID	Add to LegStreamCommodityAltIDGrp
41676 ~~tbd~~	LegStreamCommodityAltIDSource	NEW	String	Identifies the class or source of the alternate commodity security identifier. ~~LegStreamCommodityAltID(tbd) value. Required if LegStreamCommodityAltID(tbd) is specified.~~	AltIDSrc	Add to LegStreamCommodityAltIDGrp
41674 ~~tbd~~	NoLegStreamCommodityAltIDs	NEW	NumInGroup	Number of alternate security identifers.	—	Add to LegStreamCommodityAltIDGrp
41678 ~~tbd~~	LegStreamCommodityDataSourceID	NEW	String	~~D~~Specifies the data source identifier.	ID	Add to LegStreamCommodityDataSourceGrp
41679 ~~tbd~~	LegStreamCommodityDataSourceIDType	NEW	int	Specifies the t~~T~~ype of data source identifier. ~~0 = City (4-character business center code)~~ ~~1 = Airport (IATA standard)~~ ~~2 = Weather station WBAN (Weather Bureau Army Navy)~~ ~~3 = Weather index WMO (World Meteorological Organization)~~ *(Uses values from StreamCommodityDataSourceIDType(41282))*	Typ	Add to LegStreamCommodityDataSourceGrp
41647 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~BusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the commodity delivery ~~for~~ date ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to LegStreamCommoditySettl~~ement~~BusinessCenterGrp
41646	NoLegStreamCommoditySettle	NEW	NumInGro	Number of business centers in the	—	Add to

~~tbd~~	~~ment~~BusinessCenters		up	repeating group.		LegStreamCommoditySettl~~ement~~BusinessCenterGrp
41681 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~Day	NEW	int	~~Delivery day or day group.~~ Specifies the day or group of days for delivery. ~~1 = Monday~~ ~~2 = Tuesday~~ ~~3 = Wednesday~~ ~~4 = Thursday~~ ~~5 = Friday~~ ~~6 = Saturday~~ ~~7 = Sunday~~ ~~8 = All weekdays~~ ~~9 = All days~~ ~~10 = All weekends~~*(Uses values from DeliveryScheduleSettlDay(41052))*	Day	Add to LegStreamCommoditySettl~~ement~~DayGrp
41682 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~TotalHours	NEW	int	Sum of the hours specified in LegStreamCommoditySettl~~ement~~TimeGrp.	TotHrs	Add to LegStreamCommoditySettl~~ement~~DayGrp
41680 ~~tbd~~	NoLegStreamCommoditySettl~~e~~~~ment~~Days	NEW	NumInGroup	Number of days in the repeating group.	—	Add to LegStreamCommoditySettl~~ement~~DayGrp
41687 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~Country	NEW	~~String~~Country	~~Commodity delivery country. The country code used to specify where the delivery is specified.~~ Specifies the country where delivery takes place. Uses ISO 3166 2-character country codes.	Ctry	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41689 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~FlowType	NEW	int	Specifies the c~~C~~ommodity delivery flow type. ~~0 = All times~~ ~~1 = On-peak~~ ~~2 = Off-peak~~ ~~3 = Base~~*(Uses values from DeliveryScheduleSettlFlowType(41049))*	FlowTyp	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41697 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~HolidaysProcessingInstruction	NEW	int	Indicates whether holidays are included in the settlement periods. Required for	Holidays	Add to LegStreamCommoditySet

				electricity contracts. ~~0 = Do not include holidays~~ ~~1 = Include holidays~~ *(Uses values from DeliverySettlHolidaysProcessingInstruction(41050))*		tl~~ement~~PeriodGrp
41692 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodFrequencyPeriod	NEW	int	Time unit multiplier for the settlement period frequency. ~~If present LegPaymentStreamCommoditySettlementPeriodFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41693 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodFrequencyUnit	NEW	String	Time unit associated with the settlement~~ement~~ period frequency. ~~If present LegPaymentStreamCommoditySettlementPeriodFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~LegPaymentStreamPaymentOffsetUnit~~(40760))*	FreqUnit	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41690 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodNotional	NEW	Qty	Delivery quantity associated with this settlement period.	Notl	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41691 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodNotionalUnitOfMeasure	NEW	String	Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period. *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41694 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodPrice	NEW	Price	The settlement period price.	Px	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41696 ~~tbd~~	LegStreamCommoditySettl~~emen~~~~t~~PeriodPriceCurrency	NEW	Currency	The currency of the settlement period price. Uses ISO 4217 currency codes.	PxCcy	Add to LegStreamCommoditySettl~~ement~~PeriodGrp

41695 ~~tbd~~	LegStreamCommoditySettl~~ement~~PeriodPriceUnitOfMeasre	NEW	String	The settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	PxUOM	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41698 ~~tbd~~	LegStreamCommoditySettl~~ement~~PeriodXID	NEW	XID	Identifier of this settlement period for cross referencing elsewhere in the message.	XID	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41699 ~~tbd~~	LegStreamCommoditySettl~~ement~~PeriodXIDRef	NEW	XIDREF	Cross reference to another settlement period for duplicating its properties.	XIDRef	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41688 ~~tbd~~	LegStreamCommoditySettl~~ement~~TimeZone	NEW	String	Commodity delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41686 ~~tbd~~	NoLegStreamCommoditySettl~~ement~~Periods	NEW	NumInGroup	Number of commodity settlement periods in the repeating group.	—	Add to LegStreamCommoditySettl~~ement~~PeriodGrp
41685 ~~tbd~~	LegStreamCommoditySettl~~ement~~End	NEW	String	Specifies the end time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type. ~~Two formats:~~ ~~Electricity - delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~	End	Add to LegStreamCommoditySettl~~ement~~TimeGrp
41684 ~~tbd~~	LegStreamCommoditySettl~~ement~~Start	NEW	String	Specifies the start time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type. ~~Two formats:~~	Start	Add to LegStreamCommoditySettl~~ement~~TimeGrp

				~~Electricity - delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight.~~ ~~Gas - delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~		
41935	LegStreamCommoditySettlTimeType	NEW	int	Specifies the format of the commodity settlement start and end times. *(Uses values from DeliveryScheduleSettlTimeType(41057))*	Typ	Add to LegStreamCommoditySettlTimeGrp
41683 ~~tbd~~	NoLegStreamCommoditySettle~~ment~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	—	Add to LegStreamCommoditySettle~~ment~~TimeGrp
41705 ~~tbd~~	LegStreamNotionalCommodityFrequency	NEW	int	~~Quantity delivery~~ ~~The~~frequency ~~of notional delivery.~~The commodity's notional or quantity delivery frequency. ~~0 = Term~~ ~~1 = Per business day~~ ~~2 = Per calculation period~~ ~~3 = Per settlement period~~ ~~4 = Per calendar day~~ ~~5 = Per hour~~ ~~6 = Per month~~*(Uses values from StreamNotionalCommodityFrequency(41308))*	NotlFreq	Add to LegStreamGrp
41703 ~~tbd~~	LegStreamNotionalFrequencyPeriod	NEW	int	Time unit multiplier for the swap stream's notional frequency. ~~If present LegStreamNotionalFrequencyUnit(tbd) must be specified.~~	NotlPeriod	Add to LegStreamGrp
41704 ~~tbd~~	LegStreamNotionalFrequencyUnit	NEW	String	Time unit associated with the swap stream's notional frequency. ~~If present LegStreamNotionalFrequencyPeriod(tbd) must be specified.~~ ~~S = Second~~ ~~Min = Minute~~	NotlUnit	Add to LegStreamGrp

				~~H = Hour~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from TimeUnit(997)~~PaymentLegStreamPayment OffsetUnit(40760)~~)*		
41706 ~~tbd~~	LegStreamNotionalUnitOfMeasure	NEW	String	~~D~~Specifies the delivery ~~LegStream~~ quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to LegStreamGrp
~~tbd~~	~~LegStreamNotionalXID~~	~~NEW~~	~~XID~~	~~Identifier of this notional LegStream for cross referencing elsewhere in the message.~~	~~NotlXID~~	~~Add to LegStreamGrp~~
41702 ~~tbd~~	LegStreamNotionalXIDRef	NEW	XIDREF	Cross reference to another ~~notional~~ LegStream notional for duplicating its properties.	NotlXIDRef	Add to LegStreamGrp
41707 ~~tbd~~	LegStreamTotalNotional	NEW	Qty	~~T~~Specifies the total notional or delivery quantity over the term of the contract.	TotNotl	Add to LegStreamGrp
41708 ~~tbd~~	LegStreamTotalNotionalUnitOfMeasure	NEW	String	~~DSpecifies the total notinal or delivery LegStream quantity unit of measure (UOM).~~ Specifies the unit of meausture (UOM) for the total notional or delivery quantity over the term of the contract. *(Uses values from UnitOfMeasure(996))*	TotNotlUOM	Add to LegStreamGrp
41700 ~~tbd~~	LegStreamXID	NEW	XID	Identifier of this LegStream for cross referencing elsewhere in the message.	XID	Add to LegStreamGrp
~~tbd~~	~~NoLegStrikeSteps~~	~~NEW~~				~~Add to LegStrikeStepGrp~~
41312	NoMandatoryClearingJurisdictions	NEW	NumInGroup	Number of mandatory clearing jurisdictions.	—	Add to MandatoryClearingJurisdictionGrp
41313	MandatoryClearingJurisdiction	NEW	String	Identifier of the regulatory jurisdiction requiring the trade to be cleared.	Jrsdctn	Add to MandatoryClearingJurisdictionGrp
41088 ~~tbd~~	MarketDisruptionFallbackProvision	NEW	int	Specifies the ~~L~~location of fallback provision documentation. Values: 0 = As specified in master agreement	FallbckProv	Add to MarketDisruption

				1 = As specified in confirmation		
41090 ~~tbd~~	MarketDisruptionMaterialityPercentage	NEW	Percentage	~~2005 Commodity Definitions only. To be u~~Used whe~~re~~n a price materiality percentage applies to the price source disruption event and this event has been specified. ~~by including it in MarketDisruption EventGrp.~~ (Elaboration: Applicable to 2005 Commodity Definitions only.)	MtrltyPctage	Add to MarketDisruption
41089 ~~tbd~~	MarketDisruptionMaximumDays	NEW	int	Specifies the maximum number of market disruption days (~~C~~commodity or bullion ~~B~~business ~~Ddays or Bullion Business Days~~) in a contract or confirmation. If none are specified, the maximum number of market disruption days is five (5). Elaboration: ISDA 2005 Commodity Definitions. ~~only. Specify only to override the number of days specified in the definitions.~~	MaxDays	Add to MarketDisruption
41091 ~~tbd~~	MarketDisruptionMinimumFuturesContracts	NEW	int	~~1993 Commodity Definitions only.~~ Specifies the minimum futures contracts level that dictates whether or not a "De Minimis Trading" event has occurred. ~~Only relevant if 'De Minimis Trading' has been specified in LegMarket DisruptionEventGrp.~~ (Elaboration: Applicable to 1993 Commodity Definitions only.)	MinC~~n~~trcts	Add to MarketDisruption
41087 ~~tbd~~	MarketDisruptionProvision	NEW	int	The consequences of market disruption events.~~Provision specification.~~ Values: 0 = Not applicable 1 = Applicable 2 = As specified in master agreement 3 = As specified in confirmation	Prov	Add to MarketDisruption
41093 ~~tbd~~	MarketDisruptionEvent	NEW	String	Specifies the market disruption event. See http://www.fpml.org/coding-scheme/commodity-market-disruption for	Evnt	Add to MarketDisruptionEventGrp

				values.		
41092 ~~tbd~~	NoMarketDisruptionEvents	NEW	NumInGroup	Number of disruption events in the repeating group.	—	Add to MarketDisruptionEventGrp
41095 ~~tbd~~	MarketDisruptionFallbackType	NEW	String	Specifies the type of ~~market~~ disruption fallback~~event~~. See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values. ~~Order of entries specifies sequence in which the fallback should be applied.~~	Typ	Add to MarketDisruptionFallbackGrp
41094 ~~tbd~~	NoMarketDisruptionFallbacks	NEW	NumInGroup	Number of fallbacks in the repeating group.	—	Add to MarketDisruptionFallbackGrp
41104 ~~tbd~~	MarketDisruptionFallbackBasketCurrency	NEW	Currency	Specifies the currency if the ~~underlyer~~ underlier is a basket. Uses ISO 4217 currency codes.	Ccy	Add to MarketDisruptionFallbackReferencePriceGrp
41105 ~~tbd~~	MarketDisruptionFallbackBasketDivisor	NEW	float	Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.	Dvsr	Add to MarketDisruptionFallbackReferencePriceGrp
41103 ~~tbd~~	MarketDisruptionFallbackOpenUnits	NEW	Qty	If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underli~~y~~er of the swap. In the case of a basket swap, this ~~element~~ is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.	OpnUnits	Add to MarketDisruptionFallbackReferencePriceGrp
41100 ~~tbd~~	MarketDisruptionFallbackUnderli~~y~~erSecurityDesc	NEW	String	~~D~~Specifies the description of underlying security.	Desc	Add to MarketDisruptionFallbackReferencePriceGrp
41101	EncodedMarketDisruptionFallbackUnderlierSecurityDescLen	NEW	Lenth	Byte length of encoded (non-ASCII characters) EncodedMarketDisruptionFallbackUnderlierSecurityDesc(41102) field.	EncDescLen	Add to MarketDisruptionFallbackReferencePriceGrp
41102	EncodedMarketDisruptionFallbackUnderlierSecurityDesc	NEW	Data	Encoded (non-ASCII characters) representation of the	EncDesc	Add to MarketDisruptionFallback

				MarketDisruptionFallbackUnderlierSecurityDesc(41100) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field.		ReferencePriceGrp
41098 ~~tbd~~	MarketDisruptionFallbackUnderli~~y~~erSecurityID	NEW	String	Specifies the identifier value of the ~~underlying~~ security~~ identifier of underlyer~~. ~~Requires MarketDisruptionFallbackUnderlyerSecurityIDSource if specified.~~	ID	Add to MarketDisruptionFallbackReferencePriceGrp
41099 ~~tbd~~	MarketDisruptionFallbackUnderli~~y~~erSecurityIDSource	NEW	String	Specifies the class or source scheme of the ~~underlying~~ security identifier. ~~Required if MarketDisruptionFallbackUnderlyerSecurityID is specified.~~ *(Use values from SecurityIDSource(22))*	Src	Add to MarketDisruptionFallbackReferencePriceGrp
41097 ~~tbd~~	MarketDisruptionFallbackUnderli~~y~~erType	NEW	int	Type of~~r~~ reference price underli~~y~~er. Values: 0 = Basket 1 = Bond 2 = Cash 3 = Commodity 4 = Convertible ~~B~~bond 5 = Equity 6 = Exchange traded fund 7 = Future 8 = Index 9 = Loan 10 = Mortgage 11 = Mutual fund	Typ	Add to MarketDisruptionFallbackReferencePriceGrp
41096 ~~tbd~~	NoMarketDisruptionFallbackReferencePrices	NEW	NumInGroup	Number of fallback reference securities in the repeating group.	—	Add to MarketDisruptionFallbackReferencePriceGrp
2217 ~~tbd~~	MiscFeeAmountDue	NEW	Amt	The fee amount due if different from MiscFeeAmt(137).	AmtDue	Add to MiscFeesGrp
2216	MiscFeeRate	NEW	Percentage	The fee rate when MiscFeeAmt(137) is a	Rt	Add to MiscFeesGrp

~~tbd~~				percentage of trade quantity.		
41109 ~~tbd~~	AutomaticExerciseIndicator	NEW	Boolean	~~When this element is specified and set to 'Y', it i~~Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.	AutoExerInd	Add to OptionExercise
41110 ~~tbd~~	AutomaticExerciseThresholdRate	NEW	float	The threshold rate for triggering automatic exercise.	AutoRt	Add to OptionExercise
41111 ~~tbd~~	ExerciseConfirmationMethod	NEW	int	Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent. Values: 0 = Not required 1 = Non-electronic 2 = Electronic 3 = Unknown at time of report	ExerCnfm	Add to OptionExercise
41106 ~~tbd~~	ExerciseDesc~~ription~~	NEW	String	A~~n optional~~ description of the option exercise.	Desc	Add to OptionExercise
41107	EncodedExerciseDescLen	NEW	Lenth	Byte length of encoded (non-ASCII characters) EncodedExerciseDesc(41102) field.	EncDescLen	Add to OptionExercise
41108	EncodedExerciseDesc	NEW	Data	Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ExerciseDesc(41106) field.	EncDesc	Add to OptionExercise
41112	ManualNoticeBusinessCenter	NEW	String	Identifies the business center ~~time zone~~ used for adjusting the time for manual exercise notice. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Man~~l~~NtcBizCtr	Add to OptionExercise
41113	FallbackExerciseIndicator	NEW	Boolean	Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will	FallbckExerInd	Add to OptionExercise

				be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).		
41114	LimitedRightToConfirmIndicator	NEW	Boolean	Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.	LtdRightCnfmInd	Add to OptionExercise
41115	ExerciseSplitTicketIndicator	NEW	Boolean	Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.	ExerSpltTktInd	Add to OptionExercise
41116 ~~tbd~~	NoOptionExerciseBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to OptionExerciseBusinessCenterGrp
41117 ~~tbd~~	OptionExerciseBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise~~for~~ dates ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to OptionExerciseBusinessCenterGrp
41137 ~~tbd~~	NoOptionExerciseDates	NEW	NumInGroup	Number of dates in the repeating group.	—	Add to OptionExerciseDateGrp
41138 ~~tbd~~	OptionExerciseDate	NEW	LocalMktDate	An option exercise fixed date, unadjusted or adjusted depending on OptionExerciseDateType(41139~~tbd~~).	Dt	Add to OptionExerciseDateGrp
41139 ~~tbd~~	OptionExerciseDateType	NEW	int	~~T~~Specifies the type of date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.	Typ	Add to OptionExerciseDateGrp

				Values: 0 = Unadjusted 1 = Adjusted		
41118 ~~tbd~~	OptionExerciseBusinessDayConvention	NEW	int	The business day convention used to adjust the option exercise dates. ~~This should only be used~~Used only to override the business day convention specified ~~defined~~ in the DateAdjustment component within the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to OptionExerciseDates
41120 ~~tbd~~	OptionExerciseEarliestDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise date offset. ~~If present OptionExerciseEarliestDateUnit(tbd) must be specified~~	ErlstOfstPeriod	Add to OptionExerciseDates
41121 ~~tbd~~	OptionExerciseEarliestDateOffsetUnit	NEW	String	Time unit associated with the relative exercise earliest date offset. ~~If present OptionExerciseEarliestDatePeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~	ErlstOfstUnit	Add to OptionExerciseDates

				~~Yr = Year~~ *(Uses values from ProvisionOptionExerciseEarliestDateUnit(40126)~~PaymentStreamPayment~~OffsetUnit(~~40760)~~))*		
41119 ~~tbd~~	OptionExerciseEarliestDateOffsetDayType	NEW	int	Specifies the type of day for the earliest exercise date offset. ~~The exercise earliest date offset day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~PaymentStreamPaymentOffset~~ComplexEventDayType(41024))*	ErlstOfstDayTyp	Add to OptionExerciseDates
41134 ~~tbd~~	OptionExerciseEarliestTime	NEW	LocalMktTime	~~Earliest exercise 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 expriation date, in the case of a European style option, (ii) on each ~~b~~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.	EarlstTm	Add to OptionExerciseDates
41132 ~~tbd~~	OptionExerciseFirstDateUnadjusted	NEW	LocalMktDate	Unadjusted first exercise date.	FirstDtUnadj	Add to OptionExerciseDates
41122 ~~tbd~~	OptionExerciseFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of exercise dates. ~~If present OptionExerciseFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to OptionExerciseDates
41123 ~~tbd~~	OptionExerciseFrequencyUnit	NEW	String	Time unit associated with the frequency of exercise dates. ~~If present OptionExerciseFrequencyPeriod(tbd) must be specified.~~	FreqUnit	Add to OptionExerciseDates

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				~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~Payment StreamPaymentOffsetUnit~~(~~40760~~))*		
41133 ~~tbd~~	OptionExerciseLastDateUnadjusted	NEW	LocalMktDate	Unadjusted last exercise date.	LastDtUnadj	Add to OptionExerciseDates
41135 ~~tbd~~	OptionExerciseLatestTime	NEW	LocalMktTime	Latest exercise time. See also OptionExerciseEarliestTime(41134).	LtstTm	Add to OptionExerciseDates
41131 ~~tbd~~	OptionExerciseNominationDeadline	NEW	LocalMktDate	Last date (adjusted) for establishing the option exercise terms.	NomntnDdln	Add to OptionExerciseDates
41130 ~~tbd~~	OptionExerciseSkip	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 OptionExerciseDates
41129 ~~tbd~~	OptionExerciseStartDateAdjusted	NEW	LocalMktDate	Adjusted start date for calculating periodic exercise dates.	StartDt	Add to OptionExerciseDates
41128 ~~tbd~~	OptionExerciseStartDateOffsetDayType	NEW	int	Specifies the day type of t~~T~~he exercise start 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))*	StartDtOfstDayTyp	Add to OptionExerciseDates
41126 ~~tbd~~	OptionExerciseStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise start date offset. ~~If present OptionExerciseEarliestStartDateOffsetUnit (tbd) must be specified~~	StartDtOfstPeriod	Add to OptionExerciseDates
41127	OptionExerciseStartDateOffsetU	NEW	String	Time unit associated with the relative	StartDtOfstU	Add to

~~tbd~~	nit			exercise start date offset. ~~If present OptionExerciseEarliestStartDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	nit	OptionExerciseDates
41125 ~~tbd~~	OptionExerciseStartDateRelativeTo	NEW	~~I~~Int, Reserved10000Plus	Specifies the anchor date w~~W~~hen the option exercise start date is relative to an anchor date~~, this specifies the anchor date~~. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values." 1000+ = Reserved and available for bi-laterally agreed upon user defined values. ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ ~~*(Uses values from StreamEffectiveDateRelativeTo(40910) - see that field for complete list of values*~~*)*	StartDtReltv	Add to OptionExerciseDates
41124 ~~tbd~~	OptionExerciseStartDateUnadjusted	NEW	LocalMktDate	Unadjusted start date for calculating periodic exercise dates.	StartDtUnadj	Add to OptionExerciseDates
41136 ~~tbd~~	OptionExerciseTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise time, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values	TmBizCtr	Add to OptionExerciseDates
41142	OptionExerciseExpirationDateB	NEW	int	The business day convention used to adjust	BizDayCnvtn	Add to

~~tbd~~	usinessDayConvention			the option exercise expiration dates. ~~This should only be used~~Used only to override the business day convention specified~~defined~~ in the DateAdjustment component within the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		OptionExerciseExpiration
41144 ~~tbd~~	OptionExerciseExpirationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise expiration date offset. ~~If present OptionExerciseExpirationDateOffsetUnit(tbd) must be specified~~	OfstPeriod	Add to OptionExerciseExpiration
41145 ~~tbd~~	OptionExerciseExpirationDateOffsetUnit	NEW	String	Time unit associated with the relative exercise expiration date offset. ~~If present OptionExerciseExpirationDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from*	OfstUnit	Add to OptionExerciseExpiration

				PaymentStream<u>Payment</u>OffsetUnit<u>(40760)</u>)		
<u>41143</u> ~~tbd~~	OptionExerciseExpirationDateRelativeTo	NEW	int	~~When the exercise expiration is relative to an anchor date, this s~~<u>S</u>pecifies the anchor date<u> when</u>~~if~~<u> the option exercise expiration date is relative to another date</u>. ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ *(Uses values from StreamEffectiveDateRelativeTo<u>(40910)</u>~~– see that field for complete list of values~~)*	Reltv	Add to OptionExerciseExpiration
<u>41149</u> ~~tbd~~	OptionExerciseExpiration<u>DateOffset</u>DayType	NEW	int	<u>Specifies the day type for the option exercise expiration date offset.</u> ~~The exercise start date offset day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from <u>ComplexEventDayType(41024))</u>* *~~PaymentStreamPaymentOffsetDayType(40920))~~*	<u>OfstDay</u>Typ	Add to OptionExerciseExpiration
<u>41146</u> ~~tbd~~	OptionExerciseExpirationFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of exercise expiration dates. ~~If present OptionExerciseExpirationFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to OptionExerciseExpiration
<u>41147</u> ~~tbd~~	OptionExerciseExpirationFrequencyUnit	NEW	String	Time unit associated with the frequency of exercise expiration dates. ~~If present OptionExerciseExpirationFrequencyPeriod (tbd) must~~	FreqUnit	Add to OptionExerciseExpiration

				~~be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~Payment StreamPaymentOffsetUnit(40760)~~)*		
41148 ~~tbd~~	OptionExerciseExpirationRollConvention	NEW	String	The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. Used~~This should only be used~~Used only to override the roll convention defined in the DateAdjustment component in Instrument. ~~[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)~~	Roll	Add to OptionExerciseExpiration

				~~MON (Monday)~~ ~~TUE (Tuesday)~~ ~~WED (Wednesday)~~ ~~THU (Thursday)~~ ~~FRI (Friday)~~ ~~SAT (Saturday)~~ ~~SUN (Sunday)~~ ~~*other bilaterally agreed values*~~ *(Uses values from ~~StreamCalculation~~DateRollConvention(40922))*		
41150 ~~tbd~~	OptionExerciseExpirationTime	NEW	LocalMktTime	The option ~~E~~exercise expiration time.	Tm	Add to OptionExerciseExpiration
41151 ~~tbd~~	OptionExerciseExpirationTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise expiration time, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to OptionExerciseExpiration
41140 ~~tbd~~	NoOptionExerciseExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	~~—~~	Add to OptionExerciseExpirationDateBusinessCenterGrp
41141 ~~tbd~~	OptionExerciseExpirationDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise expiration ~~for~~ date ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to OptionExerciseExpirationDateBusinessCenterGrp
41152 ~~tbd~~	NoOptionExerciseExpirationDates	NEW	NumInGroup	Number of fixed exercise expiration dates in the repeating group.	~~—~~	Add to OptionExerciseExpirationDateGrp
41153 ~~tbd~~	OptionExerciseExpirationDate	NEW	LocalMktDate	An adjusted or unadjusted fixed option exercise expiration ~~fixed~~ date~~, unadjusted or adjusted depending on OptionExerciseExpirationDateType(tbd)~~.	Dt	Add to OptionExerciseExpirationDateGrp
41154 ~~tbd~~	OptionExerciseExpirationDateType	NEW	int	~~T~~Specifies the type of option exercise expiration date. When specified it applies	Typ	Add to OptionExerciseExpiration

				not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses values from OptionExerciseDateType(41139))*		DateGrp
41159 ~~tbd~~	PaymentDateOffsetDayType	NEW	int	The payment date offset day type. Values: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day ~~*(Uses value from PaymentStreamPaymentOffsetDayType)*~~	OfstDayTyp	Add to PaymentGrp
41157 ~~tbd~~	PaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative payment date offset. ~~If present PaymentDateOffsetUnit(tbd) must be specified.~~	OfstPeriod	Add to PaymentGrp
41158 ~~tbd~~	PaymentDateOffsetUnit	NEW	String	Time unit associated with the relative payment date offset. ~~If present PaymentDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	OfstUnit	Add to PaymentGrp
41156 ~~tbd~~	PaymentDateRelativeTo	NEW	~~i~~Int, Reserved100Plus	Specifies the anchor date w~~W~~hen the payment date is relative to an anchor date~~,~~ ~~this specifies the anchor date~~. Values: 0 = Trade date 1 = Settlement date 2 = Effective date	Reltv	Add to PaymentGrp

				Reserve100Plus = Reserved for bi-laterally agreed upon user defined values.		
41160 ~~tbd~~	PaymentForwardStartType	New	int	Forward start premium type. Values: 0 = Prepaid 1 = Post-paid 2 = Variable 3 = Fixed	FwdStartTyp	Add to PaymentGrp
41155 ~~tbd~~	PaymentUnitOfMeasure	NEW	String	Used to express the unit of measure (UOM) of the payment amount if not in the currency of the trade. *(Uses values from UnitOfMeasure(996))*	UOM	Add to PaymentGrp
41161 ~~tbd~~	NoPaymentSchedule~~Fx~~FixingDays	NEW	NumInGroup	Number of ~~FX~~ fixing days in the repeating group.	—	Add to PaymentSchedule~~Fx~~FixingDayGrp
41163 ~~tbd~~	PaymentSchedule~~Fx~~FixingDayNumber	NEW	int	The occurrence of the day of week on which ~~FX~~ fixing will take place. Elaboration:~~E.g.~~ For example, a fixing of the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week is~~will be~~ a fixing day.	DayNum	Add to PaymentSchedule~~Fx~~FixingDayGrp
41162 ~~tbd~~	PaymentSchedule~~Fx~~FixingDayOfWeek	NEW	int	The day of the week on which ~~FX~~ fixing will take place. ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a fixing day~~. *(Uses values from PaymentStreamPricingDayOfWeek(41228))*	DayOfWk	Add to PaymentSchedule~~Fx~~FixingDayGrp
41175 ~~tbd~~	PaymentSchedule~~Fx~~FixingDayCount	NEW	int	The number of days over which ~~FX~~ fixing should take place.	FixngDayCnt	Add to PaymentScheduleGrp
41174 ~~tbd~~	PaymentSchedule~~Fx~~FixingDayDistribution	NEW	int	The distribution of ~~FX~~ fixing days. ~~0 = All~~ ~~1 = First~~ ~~2 = Last~~ ~~3 = Penultimate~~*(Uses values from PaymentStreamPricingDayDistribution(41214))*	Fixng~~d~~DayDistrib	Add to PaymentScheduleGrp

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41178 ~~tbd~~	PaymentSchedule~~Fx~~FixingFirstObservationOffsetPeriod	NEW	int	Time unit multiplier for the first observation offset. ~~interval.~~ Elaboration: If the first~~1st~~ observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the first~~1st~~ observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no first~~1st~~ observation offset is specified, the observation period will end immediately preceding each calculation period. ~~If present PaymentScheduleFxFixingFirstObservationOffsetUnit(tbd) must be specified.~~	FixngFirstObsvtnPeriod	Add to PaymentScheduleGrp
41179 ~~tbd~~	PaymentSchedule~~Fx~~FixingFirstObservationOffsetUnit	NEW	String	Time unit associated with the first~~1st~~ observation offset~~ interval~~. ~~If present PaymentScheduleFxFixingFirstObservationOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit~~PaymentStreamOffsetUnit~~(40760))*	FixngFirstObsvtnUnit	Add to PaymentScheduleGrp
41176 ~~tbd~~	PaymentSchedule~~Fx~~FixingLagPeriod	NEW	int	Time unit multiplier for the fixing lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st~~	FixngLagPeriod	Add to PaymentScheduleGrp

				~~observation offset is specified, the observation period will end immediately preceding each calculation period. If present PaymentScheduleFxFixingUnit(tbd) must be specified.~~		
41177 ~~tbd~~	PaymentSchedule~~Fx~~FixingLagUnit	NEW	String	Time unit associated with the fixing lag duration. ~~period. If present PaymentScheduleFxFixingLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~PaymentStream~~PaymentOffsetUnit~~(40760)~~)*	FixngLagUnit	Add to PaymentScheduleGrp
41168 ~~tbd~~	PaymentScheduleRateConversionFactor	NEW	Float	The number to be multiplied by the derived floating rate of the ~~PaymentSchedule~~payment schedule in order to arrive at the payment rate. If omitted, the schedule rate conversion factor is 1.	RtFctr	Add to PaymentScheduleGrp
41166 ~~tbd~~	PaymentScheduleRateCurrency	NEW	Currency	The currency of the schedule rate. Uses ISO 4217 currency codes.	RtCcy	Add to PaymentScheduleGrp
41169 ~~tbd~~	PaymentScheduleRateSpreadType	NEW	int	Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. ~~0 = Absolute~~ ~~1 = Percentage~~ *(Uses values from PaymentStreamRateType(41206))*	SpreadTyp	Add to PaymentScheduleGrp
41167 ~~tbd~~	PaymentScheduleRateUnitOfMeasure	NEW	String	The schedule rate unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	RtUOM	Add to PaymentScheduleGrp
41170 ~~tbd~~	PaymentScheduleSettl~~ement~~PeriodPrice	NEW	Price	The schedule settlement period price.	SettlPx	Add to PaymentScheduleGrp
41171	PaymentScheduleSettl~~ement~~Peri	NEW	Currency	Specifies t~~T~~he currency of the schedule	SettlPxCcy	Add to

~~tbd~~	odPriceCurrency			settlement period price. Uses ISO 4217 currency codes.		PaymentScheduleGrp
41172 ~~tbd~~	PaymentScheduleSettl~~ement~~PeriodPriceUnitOfMeasure	NEW	String	The settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	SettlPxUOM	Add to PaymentScheduleGrp
41173 ~~tbd~~	PaymentScheduleStepUnitOfMeasure	NEW	String	The schedule step unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	StepUOM	Add to PaymentScheduleGrp
41164 ~~tbd~~	PaymentScheduleXID	NEW	XID	Identifier of this PaymentSchedule for cross referencing elsewhere in the message.	XID	Add to PaymentScheduleGrp
41165 ~~tbd~~	PaymentScheduleXIDRef	NEW	XIDREF~~ef~~	Reference to payment schedule elsewhere in the message.	XIDRef	Add to PaymentScheduleGrp
41181 ~~tbd~~	PaymentStreamFlatRateAmount	NEW	Amt~~float~~	Specifies the actual ~~amount of the~~ monetary value of the flat rate~~,~~ when~~If~~ PaymentStreamFlatRateIndicator(41180)= 'Y'. ~~is true this specifies the actual flat rate.~~	FlatRtAmt	Add to PaymentStream
41182 ~~tbd~~	PaymentStreamFlatRateCurrency	NEW	Currency	Specifies t~~T~~he currency of the actual flat rate. Uses ISO 4217 currency codes.	FlatRtCcy	Add to PaymentStream
41180 ~~tbd~~	PaymentStreamFlatRateIndicator	NEW	Boolean	When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction "Fixed". If 'N' it is taken on each Pricing Date "Floating".	FlatRtInd	Add to PaymentStream
41183 ~~tbd~~	PaymentStreamMaximumPaymentAmount	NEW	Amt	Specifies the l~~L~~imit on the total payment amount.	MaxPmtAmt	Add to PaymentStream
41184 ~~tbd~~	PaymentStreamMaximumPaymentCurrency	NEW	Currency	Specifies the c~~C~~urrency of ~~the~~ total payment amount limit. Uses ISO 4217 currency codes.	MaxPmtCcy	Add to PaymentStream
41185 ~~tbd~~	PaymentStreamMaximumTransactionAmount	NEW	Amt	Specifies the l~~L~~imit on the payment amount that goes out in any particular calculation period.	MaxTxnAmt	Add to PaymentStream
41186 ~~tbd~~	PaymentStreamMaximumTransactionCurrency	NEW	Currency	Specifies the c~~C~~urrency of the period payment amount limit. Uses ISO 4217 currency codes.	MaxTxnCcy	Add to PaymentStream
tbd	~~NoPaymentStreamCommodityDataSources~~	~~NEW~~	~~NumInGroup~~	~~Number of data sources in the repeating group. The order of entry determines~~	~~—~~	~~Add to PaymentStreamCommodit~~

				~~priority – first is the main source, second is fallback, third is second fallback.~~		~~yDataSourceGrp~~
41190 ~~tbd~~	PaymentStreamContractPrice	NEW	Price	~~For a DRY Voyage Charter or Time Charter Commodity Swap, the price per relevant unit for purposes of the calculation of a Fixed Amount.~~ The price per relevant unit for purposes of the calculation of a fixed amount for a dry voyage charter or time charter commodity swap.	C~~n~~trctPx	Add to PaymentStreamFixedRate
41191 ~~tbd~~	PaymentStreamContractPriceCurrency	NEW	Currency	Specifies the currency of PaymentStreamContractPrice(41190~~tbd~~). Uses ISO 4217 currency codes.	C~~n~~trctPxCcy	Add to PaymentStreamFixedRate
41187 ~~tbd~~	PaymentStreamFixedAmountUnitOfMeasure	NEW	String	Specifies the f~~F~~ixed payment amount unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	FixedAmtUOM	Add to PaymentStreamFixedRate
41188 ~~tbd~~	PaymentStreamTotalFixedAmount	NEW	Amt	Specifies the total f~~F~~ixed payment amount.	FixedAmt	Add to PaymentStreamFixedRate
41189 ~~tbd~~	PaymentStreamWorldScaleRate	NEW	~~Qty~~float	For a WET Voyager Charter Commodity Swap, the number of Worldscale Points for purposes of the calculation of a f~~F~~ixed payment a~~A~~mount.	WorldScaleRt	Add to PaymentStreamFixedRate
~~tbd~~	~~PaymentStreamAveragingMethod~~	~~NEW~~	~~int~~	~~Specifies a method of averaging where more than one pricing date is applicable.~~ ~~0 = Unweighted~~ ~~1 = Weighted~~	~~AvgngMeth~~	~~Add to PaymentStreamFloatingRate~~
41209 ~~tbd~~	PaymentStreamCalculationLagPeriod	NEW	int	Time unit multiplier for the calculation lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end~~	~~Fixng~~CalcLagPeriod	Add to PaymentStreamFloatingRate

				~~immediately preceding each calculation period. If present PaymentStreamCalculationLagUnit(tbd) must be specified.~~		
41210 ~~tbd~~	PaymentStreamCalculationLagUnit	NEW	String	Time unit associated with the calculation lag duration ~~period~~. ~~If present PaymentStreamCalculationLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~PaymentStreamPaymentOffsetUnit(40760)~~)*	~~Fixng~~CalcLagUnit	Add to PaymentStreamFloatingRate
~~tbd~~	~~PaymentStreamConversionFactor~~	~~NEW~~	~~float~~	~~The floating rate conversion factor.~~	~~RtFctr~~	~~Add to PaymentStreamFloatingRate~~
41208 ~~tbd~~	PaymentStreamFinalRate	NEW	Percentage	The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	FnlRt	Add to PaymentStreamFloatingRate
41211 ~~tbd~~	PaymentStreamFirstObservationDateOffsetPeriod	NEW	int	Time unit multiplier for the first observation offset ~~interval~~. Elaboration: If ~~1st~~ the first observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the ~~1st~~ first observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no ~~1st~~ first observation offset is specified, the observation period will end immediately preceding each calculation period. ~~If present PaymentStreamFirstObservationOffsetUnit (tbd) must be specified.~~	~~Fixng~~FirstObsvtnOfstPeriod	Add to PaymentStreamFloatingRate

41212 ~~tbd~~	PaymentStreamFirstObservationDateOffsetUnit	NEW	String	Time unit associated with the first~~1st~~ observation offset. ~~If present PaymentStreamFirstObservationOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	~~Fixng~~FirstObsvtnOfstUnit	Add to PaymentStreamFloatingRate
41207 ~~tbd~~	PaymentStreamLastResetRate	NEW	Percentage	The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	LastResetRt	Add to PaymentStreamFloatingRate
41216 ~~tbd~~	PaymentStreamPricingBusinessCalendar	NEW	String	Specifies the b~~B~~usiness calendar to use for pricing. See~~Values given at URL~~ http://www.fpml.org/coding-scheme/commodity-business-calendar for values.	PxngClndr	Add to PaymentStreamFloatingRate
41217 ~~tbd~~	PaymentStreamPricingBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's pricing dates. ~~This should~~Used only ~~be used~~ to override the business day convention specified~~defined~~ in the DateAdjustment component within the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding~~	PxngBizDayCnvtn	Add to PaymentStreamFloatingRate

				~~business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention (40921))*		
41215 ~~tbd~~	PaymentStreamPricingDayCount	NEW	int	The number of days over which pricing should take place.	PxngDayCnt	Add to PaymentStreamFloatingRate
41214 ~~tbd~~	PaymentStreamPricingDayDistribution	NEW	int	The distribution of pricing days. Values: 0 = All 1 = First 2 = Last 3 = Penultimate	PxngDayDistrib	Add to PaymentStreamFloatingRate
41213 ~~tbd~~	PaymentStreamPricingDayType	NEW	int	~~T~~Specifies the commodity pricing day ~~day~~ type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~PaymentStreamPaymentOffset~~ComplexEventDayType(41024))*	PxngDayTyp	Add to PaymentStreamFloatingRate
41205 ~~tbd~~	PaymentStreamRateConversionFactor	NEW	float	The number to be multiplied by the derived floating rate of the ~~PaymentStream~~payment stream in order to arrive at the payment rate. If omitted, the ~~floating rate conversion~~ factor is 1.	RtFctr	Add to PaymentStreamFloatingRate
41194 ~~tbd~~	PaymentStreamRateIndexCurvePeriod2	NEW	int	Specifies the secondary time unit multiplier for the payment stream's floating rate index curve. ~~For a FRA with an average rate between two curve points this is the secondary time unit multiplier for the payment stream's floating rate~~	NdxPeriod2	Add to PaymentStreamFloatingRate

				~~index curve period. If present PaymentStreamRateIndexCurveUnit2(tbd) must be specified.~~ Elaboration: Maye be used for a Forward Rate Agreement (FRA) with an average rate between two curve points.		
41195 ~~tbd~~	PaymentStreamRateIndexCurveUnit2	NEW	String	Specifies the secondary time unit associated with the payment stream's floating rate index curve. ~~For a FRA with an average rate between two curve points this is the secondary time unit associated with the payment stream's floating rate index curve period. If present PaymentStreamRateIndexCurvePeriod2(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamRateIndexCurveUnit(40791))*	NdxUnit2	Add to PaymentStreamFloatingRate
41197 8 ~~tbd~~	PaymentStreamRateIndexLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related ~~C~~confirmation.	NdxLvl	Add to PaymentStreamFloatingRate
41196 ~~tbd~~	PaymentStreamRateIndexLocation	NEW	String	Specifies the location of the floating rate index.	NdxLctn	Add to PaymentStreamFloatingRate
41198 ~~tbd~~	PaymentStreamRateIndexUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate index level. *(Uses values from UnitOfMeasure(996))*	NdxUOM	Add to PaymentStreamFloatingRate
41203 ~~tbd~~	PaymentStreamRateSpreadCurrency	NEW	Currency~~String~~	Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.	SpreadCcy	Add to PaymentStreamFloatingRate

41206 ~~tbd~~	PaymentStreamRateSpreadType	NEW	int	Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. Values: 0 = Absolute 1 = Percentage	SpreadTyp	Add to PaymentStreamFloatingRate
41204 ~~tbd~~	PaymentStreamRateSpreadUnitOfMeasure	NEW	String	Species the unit of measure (UOM) of the floating rate spread. *(Uses values from UnitOfMeasure(996))*	SpreadUOM	Add to PaymentStreamFloatingRate
41200 ~~tbd~~	PaymentStreamReferenceLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related ~~C~~confirmation.	RefLvl	Add to PaymentStreamFloatingRate
41202 ~~tbd~~	PaymentStreamReferenceLevelEqualsZeroIndicator	NEW	Boolean	When ~~this element is specified and~~ set to 'Y', it indicates that the weather reference level equals zero.	RefLvlZero	Add to PaymentStreamFloatingRate
41201 ~~tbd~~	PaymentStreamReferenceLevelUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate reference level. *(Uses values from UnitOfMeasure(996))*	RefUOM	Add to PaymentStreamFloatingRate
41199 ~~tbd~~	PaymentStreamSettl~~ement~~Level	NEW	Int	Specifies ~~the calculation of~~ how weather index units are to be calculated. ~~The Settlement Level means either the cumulative number of Weather Index Units for each day in the Calculaiton Period (Cumulative) or the cumulative number of Weather Index Units for each day in the Calculation Period divided by the number of days in the Calculation Period (Average) or the maximum number of Weather Index Units for any day in the Calculation Period (Maximum) or the minimum number of Weather Index Units for any day in the Calculation Period.~~ Values: 0 = Average [Elaboration: The cumulative number of weather index units for each	SettlLvl	Add to PaymentStreamFloatingRate

				day in the calculation period divided by the number of days in the calculation period.] 1 = Maximum [Elaboration: The maximum number of weather index units for any day in the calculaiton period.] 2 = Minimum [Elaboration: The minimum number of weather index units for any day in the calculaiton period.] 3 = Cumulative [Elaboration: The cumulative number of weather index units for each day in the calculaiton period]		
41220 ~~tbd~~	NoPaymentStreamPaymentDates	NEW	NumInGroup	Number of payment dates in the repeating group.	—	Add to PaymentStreamPaymentDateGrp
41221 ~~tbd~~	PaymentStreamPaymentDate	NEW	LocalMktDate	An adjusted or unadjusted fixed-stream payment ~~fixed~~ date~~, unadjusted or adjusted depending on PaymentStreamPaymentDateType(tbd)~~.	Dt	Add to PaymentStreamPaymentDateGrp
41222 ~~tbd~~	PaymentStreamPaymentDateType	NEW	int	Specifies the t~~T~~ype of payment date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*	Typ	Add to PaymentStreamPaymentDateGrp
41223 ~~tbd~~	PaymentStreamMasterAgreementPaymentDatesIndicator	NEW	Boolean	When ~~this element is specified and~~ set to 'Y', it indicates that ~~the P~~payment ~~D~~dates are specified in the relevant master agreement.	MADts	Add to PaymentStreamPaymentDates
41192 ~~tbd~~	NoPaymentStreamPricingBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to PaymentStreamPricingBusinessCenterGrp
41193 ~~tbd~~	PaymentStreamPricingBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the payment stream's pricing dates, ~~for date adjustment,~~ e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-	Ctr	Add to PaymentStreamPricingBusinessCenterGrp

				character code values.		
41224 ~~tbd~~	NoPaymentStreamPricingDates	NEW	NumInGroup	Number of pricing dates in the repeating group.	~~—~~	Add to PaymentStreamPricingDateGrp
41225 ~~tbd~~	PaymentStreamPricingDate	NEW	LocalMktDate	An adjusted or unadjusted fixed stream pricing ~~fixed~~ date~~, unadjusted or adjusted depending on PaymentStreamPricingDateType(tbd)~~.	Dt	Add to PaymentStreamPricingDateGrp
41226 ~~tbd~~	PaymentStreamPricingDateType	NEW	int	Specifies the t~~T~~ype of pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*	Typ	Add to PaymentStreamPricingDateGrp
41227 ~~tbd~~	NoPaymentStreamPricingDays	NEW	NumInGroup	Number of pricing days in the repeating group.	~~—~~	Add to PaymentStreamPricingDayGrp
41229 ~~tbd~~	PaymentStreamPricingDayNumber	NEW	int	The occurrence of the day of week on which pricing ~~will~~ takes place. Elaboration: ~~E.g.~~For example, a pricing day of the 3rd Friday would be DayOfWk=5 DayNum=3. ~~If omitted every day of the week will be a pricing day.~~	DayNum	Add to PaymentStreamPricingDayGrp
41228 ~~tbd~~	PaymentStreamPricingDayOfWeek	NEW	int	The day of the week on which pricing ~~will~~ takes place. ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a pricing day.~~ Values: 0=Every day (the default if not specified) 1=Monday 2=Tuesday 3=Wednesday 4=Thursday 5=Friday 6=Saturday 7=Sunday	DayOfWk	Add to PaymentStreamPricingDayGrp

41230 ~~tbd~~	NoPricingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	~~—~~	Add to PricingDateBusinessCenterGrp
41231 ~~tbd~~	PricingDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust pricing or fixing~~for~~ dates ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to PricingDateBusinessCenterGrp
41234 ~~tbd~~	PricingDateAdjusted	NEW	LocalMktDate	~~A~~~~Specifies t~~The adjusted pricing or fixing date~~, e.g. for commodity or FX forward trades~~.	Dt	Add to PricingDateTime
41233 ~~tbd~~	PricingDateBusinessDayConvention	NEW	int	The business day convention used to adjust p~~P~~ricing or fixing dates~~-adjustment business day convention~~. ~~This should only be used~~Used only to override the business day convention specifi~~defin~~ed in the DateAdjustment component within~~in~~ the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to PricingDateTime
41232	PricingDateUnadjusted	NEW	LocalMktD	~~U~~~~Specifies t~~The unadjusted pricing or	DtUnadj	Add to PricingDateTime

~~tbd~~			ate	fixing date~~, e.g. for commodity or FX forward trades~~.		
41235 ~~tbd~~	PricingTime	NEW	LocalMktTime	Specifies the ~~L~~local market time of the pricing or fixing.	Tm	Add to PricingDateTime
41236 ~~tbd~~	PricingTimeBusinessCenter	NEW	String	~~T~~Specifies the business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to PricingDateTime
41237 ~~tbd~~	NoStreamAssetAttributes	NEW	NumInGroup	Number of asset attribute entries in the group.	—	Add to StreamAssetAttributeGrp
41240 ~~tbd~~	StreamAssetAttributeLimit	NEW	String	Limit or lower acceptable value of the attribute.	Lmt	Add to StreamAssetAttributeGrp
41238 ~~tbd~~	StreamAssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the ~~asset~~ attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.~~E.g.:~~ ~~**Grade** – Grade of the commodity to be delivered, e.g. of oil or of refined product.~~ ~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical transfer~~ ~~**DeliveryPoint** – Physical delivery point~~ ~~**DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~**DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~**SpecialCondition** – Free-form description of condition~~ ~~**Moisture** - The moisture content of the coal product.~~ ~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal~~	Typ	Add to StreamAssetAttributeGrp

				~~product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of deformation.~~ ~~**SofteningHeightWidth** -The temperature at which the height of an ash cone equals its width. (Softening temperature).~~ ~~**SofteningHeightHalfWidth** -The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** -The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be~~		

				~~delivered.~~ ~~**ComplianceStartYear** – (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** – (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** – (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** – (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** – (Environmental) For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.~~ ~~**FailureToDeliverApplicable** – (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** – (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the~~		

				~~confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name manager.~~ ~~**BrandCountry** – (Metal) Country where brand is produced.~~ ~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~		

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				~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
41239 ~~tbd~~	StreamAssetAttributeValue	NEW	String	~~V~~Specifies the value of the attribute.	Val	Add to StreamAssetAttributeGrp
41241 ~~tbd~~	NoStreamCalculationPeriodDates	NEW	NumInGroup	Number of calculation period dates in the repeating group.	—	Add to StreamCalculationPeriodDateGrp
41242 ~~tbd~~	StreamCalculationPeriodDate	NEW	LocalMktDate	An adjusted or unadjusted fixed calculation period date~~, unadjusted or adjusted depending on StreamCalculationPeriodDateType(tbd)~~.	Dt	Add to StreamCalculationPeriodDateGrp
41243 ~~tbd~~	StreamCalculationPeriodDateType	NEW	int	~~T~~Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all	Typ	Add to StreamCalculationPeriodDateGrp

				subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseDateType(41139))*		
41246 ~~tbd~~	StreamCalculationBalanceOfFirstPeriod	NEW	Boolean	When ~~this element is~~ specified and set to 'Y', it indicates that the first c~~C~~alculation p~~P~~eriod should run from the e~~E~~ffective d~~D~~ate to the end of the calendar period in which the e~~E~~ffective d~~D~~ate falls~~,~~ (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and e~~E~~ffective d~~D~~ate is Jan 15.). If 'N' or not specified~~omitted~~, it indicates that the first c~~C~~alculation p~~P~~eriod should run from the e~~E~~ffective d~~D~~ate for one whole period~~,~~ (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and e~~E~~ffective d~~D~~ate is Jan 15.).	BalFirst	Add to StreamCalculationPeriodDates
41247 ~~tbd~~	StreamCalculationCorrectionPeriod	NEW	int	~~The period~~The time unit multiplier ~~indicating how long~~ for the length of time after the publication of the data when corrections c~~an~~~~ould~~ be made.	CrrctnPeriod	Add to StreamCalculationPeriodDates
41248 ~~tbd~~	StreamCalculationCorrectionUnit	NEW	String	T~~ime~~~~he~~ unit associated with the length of time after publication of the data when corrections can be made.~~for the data correction period.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~(Uses values from ProtectionTermEventUnit(40196)~~CouponFrequencyUnit(1949)~~)	CrrctnUnit	Add to StreamCalculationPeriodDates
41244 ~~tbd~~	StreamCalculationPeriodDatesXID	NEW	XID	Identifier of this calculation period for cross referencing elsewhere in the message.	XID	Add to StreamCalculationPeriodDates
41245	StreamCalculationPeriodDatesX	NEW	XIDREF	Cross reference to another calculation	XIDRef	Add to

~~tbd~~	IDRef			period for duplicating its properties.		StreamCalculationPeriod Dates
41251 ~~tbd~~	StreamCommodityBase	NEW	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. Elaboration: ~~For e~~Examples of general commodity base types include: Metal, Bullion, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions	Base	Add to StreamCommodity
41259 ~~tbd~~	StreamCommodityCurrency	NEW	Currency	Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.	Ccy	Add to StreamCommodity
41255 ~~tbd~~	StreamCommodityDesc~~ription~~	NEW	String	Description of the commodity asset.	Desc	Add to StreamCommodity
41256	EncodedStreamCommodityDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedCommodityDesc(41257) field.	EncDescLen	Add to StreamCommodity
41257	EncodedStreamCommodityDesc	NEW	Data	Encoded (non-ASCII characters) representation of the StreamCommodityDesc(41255) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the StreamCommodityDesc(41255) field.	EncDesc	Add to StreamCommodity

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41260 ~~tbd~~	StreamCommodityExchange	NEW	Exchange	Identifies the exchange where the commodity is traded.	Exch	Add to StreamCommodity
41253 ~~tbd~~	StreamCommoditySecurityID	NEW	String	Specifies the m~~M~~arket identifier for the commodity. ~~Requires StreamCommodityIDSource(tbd) if specified.~~	ID	Add to StreamCommodity
41254 ~~tbd~~	StreamCommoditySecurityIDSource	NEW	String	~~Specifies~~ Identifies the class or source of~~for~~ the StreamCommoditySecurityID(41253) value.~~commodity market identifier.~~ ~~Required if StreamCommodityID(tbd) if specified.~~ (Use values from SecurityIDSource(22)).	~~ID~~Src	Add to StreamCommodity
41266 ~~tbd~~	StreamCommodityNearbySettle~~ment~~DayPeriod	NEW	int	~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies is the period multiplier. If used StreamCommodityNearbySettlementDayUnit(tbd) must also be supplied. For spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~Time unit multiplier for the nearby settlement day. Elaboration: When the commodity transaction references a futures contract, the delivery or settlement dates are a nearby month or week. For example, for eighth nearby month use Period=8 and Unit=Mo.	DayPeriod	Add to StreamCommodity
41267 ~~tbd~~	StreamCommodityNearbySettle~~ment~~DayUnit	NEW	String	~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies the period unit. If used StreamCommodityNearbySettlementDayPeriod(tbd) must also be supplied. For spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~	DayUnit	Add to StreamCommodity

				Time unit associated with the nearby settlement day. Values: Wk = Week Mo = Month		
41265 ~~tbd~~	StreamCommodityPricingeType	NEW	String	Specifies how the pricing or rate setting of the trade is to be determined or based upon. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricinge_Type for code list of applicable commodity pricinge types.~~the timing of rate pricing.~~ ~~Suggestions:~~ ~~Afternoon~~ ~~Ask~~ ~~Bid~~ ~~Closing~~ ~~High~~ ~~Index~~ ~~MeanOfBidAndAsk~~ ~~Low~~ ~~MeanOfHighAndLow~~ ~~Morning~~ ~~Official~~ ~~Opening~~ ~~OfficialSettlementPrice~~ ~~Settlement~~ ~~Spot~~ ~~Midpoint~~ ~~WeightedAverage.~~	PxngTyp	Add to StreamCommodity
41263 ~~tbd~~	StreamCommodityRatePageHeading	NEW	String	Identifies the page heading from the rate source.	RtPgHdng	Add to StreamCommodity
41262 ~~tbd~~	StreamCommodityRateReferencePage	NEW	String	Identifies the reference "page" from the rate source.	RefPg	Add to StreamCommodity
41261 ~~tbd~~	StreamCommodityRateS~~R~~ource	NEW	~~String~~int	Specifies the source or publication f~~F~~or those commodities being traded with reference to a price distributed by a	RtSrc	Add to StreamCommodity

				publication~~, that publication should be specified here~~. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.		
41270 ~~tbd~~	StreamCommoditySettl~~ement~~DateAdjusted	NEW	LocalMktDate	~~A~~Specifies the adjusted commodity delivery date.	Dt	Add to StreamCommodity
41269 ~~tbd~~	StreamCommoditySettl~~ement~~DateBusinessDayConvention	NEW	int	The business day convention used to adjust the commodity delivery date. ~~This should only be used~~Used only to override the business day convention specifie~~define~~d in the DateAdjustment component within the Instrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to StreamCommodity
41272 ~~tbd~~	StreamCommoditySettl~~ement~~DateRollPeriod	NEW	int	Time unit multiplier for the commodity delivery date roll. Elaboration: For a commodity transaction that references a listed future via the delivery dates, this is the day offset on which the specified future will roll to the next nearby month when the referenced	RollPeriod	Add to StreamCommodity

				future expires. ~~Specifies, for a commodity transaction that references a listed future via the delivery dates element, the day offset on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all - i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified. If present StreamCommoditySettlementDateRollUnit (tbd) must be specified~~		
41273 ~~tbd~~	StreamCommoditySettl~~ement~~DateRollUnit	NEW	String	Time unit associated with the commodity delivery~~delivery~~ date roll. ~~If present StreamCommoditySettlementDateRollPeriod(tbd) must be specified.~~ Values: D = Day	RollUnit	Add to StreamCommodity
41268 ~~tbd~~	StreamCommoditySettl~~ement~~DateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted commodity delivery date.	DtUnadj	Add to StreamCommodity
41274 ~~tbd~~	StreamCommoditySettl~~ement~~DayType	NEW	int	~~T~~Specifies the commodity delivery roll day type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses values from ~~PaymentStreamPaymentOffset~~ComplexEventDayType(41024))*	DayTyp	Add to StreamCommodity
41271 ~~tbd~~	StreamCommoditySettl~~ement~~Month	NEW	int	Specifies a fixed single month for commodity delivery. (Elaboration: Use 1 for January, 2 for	Mo	Add to StreamCommodity

				February, etc.)		
41252 ~~tbd~~	StreamCommodityType	NEW	String	Specifies the type of commodity product.~~Encoded commodity type.~~ For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values. For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for values. For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.~~For bullion use:~~ ~~Gold~~ ~~Palladium~~ ~~Platinum~~ ~~Silver~~ ~~RhodiumSponge~~ ~~Iridium~~ ~~Ruthenium~~ ~~Osmium~~	CmdtyTyp	Add to StreamCommodity
41258 ~~tbd~~	StreamCommodityUnitOfMeasure	NEW	String	The unit of measure (UOM) of the commodity asset. *(Uses values from UnitOfMeasure(996)).*	UOM	Add to StreamCommodity
41275 ~~tbd~~	StreamCommodityXID	NEW	XID	Identifier of this ~~S~~stream ~~C~~commodity for cross referencing elsewhere in the message.	XID	Add to StreamCommodity
41276 ~~tbd~~	StreamCommodityXIDRef	NEW	XIDREF	Reference to a ~~S~~stream ~~C~~commodity elsewhere in the message.	XIDRef	Add to StreamCommodity
41264 ~~tbd~~	StreamDataProvider	NEW	String	Specifies the ~~wWeather~~ commodity data or information provider. See http://www.fpml.org/coding-scheme/commodity-information-provider for values	DataPrvdr	Add to StreamCommodity
41277 ~~tbd~~	NoStreamCommodityAltIDs	NEW	NumInGroup	Number of alternate security identifers.	~~—~~	Add to StreamCommodityAltIDGrp
41278	StreamCommodityAltID	NEW	String	Alternate security identifier value for the~~is~~	AltID	Add to

~~tbd~~				commodity. ~~of StreamCommodityAltIDSource(tbd) type. Requires StreamCommodityAltIDSource(tbd) if specified.~~		StreamCommodityAltIDGrp
41279 ~~tbd~~	StreamCommodityAltIDSource	NEW	String	Identifies the class or source of the alternate commodity security identifier. ~~StreamCommodityAltID(tbd) value. Required if StreamCommodityAltID(tbd) is specified.~~	AltIDSrc	Add to StreamCommodityAltIDGrp
41280 ~~tbd~~	NoStreamCommodityDataSources	NEW	NumInGroup	Number of data sources in the repeating group. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.	—	Add to StreamCommodityDataSourceGrp
41281 ~~tbd~~	StreamCommodityDataSourceID	NEW	String	Data source identifier.	ID	Add to StreamCommodityDataSourceGrp
41282 ~~tbd~~	StreamCommodityDataSourceIDType	NEW	int	Type of data source identifier. Values: 0 = City (4-character business center code) 1 = Airport (IATA standard) 2 = Weather station WBAN (Weather Bureau Army Navy) 3 = Weather index WMO (World Meteorological Organization)	Typ	Add to StreamCommodityDataSourceGrp
41249 ~~tbd~~	NoStreamCommoditySettl~~ement~~BusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to StreamCommoditySettle~~ment~~BusinessCenterGrp
41250 ~~tbd~~	StreamCommoditySettl~~ement~~BusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the commodity delivery~~for~~ date ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to StreamCommoditySettle~~ment~~BusinessCenterGrp
41283 ~~tbd~~	NoStreamCommoditySettl~~ement~~Days	NEW	NumInGroup	Number of days in the repeating group.	—	Add to StreamCommoditySettle~~ment~~DayGrp

41284 ~~tbd~~	StreamCommoditySettl~~ement~~Day	NEW	int	~~Delivery day or day group.~~ Specifies the day or group of days for delivery. ~~1 = Monday~~ ~~2 = Tuesday~~ ~~3 = Wednesday~~ ~~4 = Thursday~~ ~~5 = Friday~~ ~~6 = Saturday~~ ~~7 = Sunday~~ ~~8 = All weekdays~~ ~~9 = All days~~ ~~10 = All weekends~~ *(Uses values from DeliveryScheduleSettlDay(41052))*	Day	Add to StreamCommoditySettl~~ement~~DayGrp
41285 ~~tbd~~	StreamCommoditySettl~~ement~~TotalHours	NEW	int	Sum of the hours specified in StreamCommoditySettl~~ement~~TimeGrp.	TotHrs	Add to StreamCommoditySettl~~ement~~DayGrp
41289 ~~tbd~~	NoStreamCommoditySettl~~ement~~Periods	NEW	NumInGroup	Number of commodity settlement periods in the repeating group.	—	Add to StreamCommoditySettl~~ement~~PeriodGrp
41290 ~~tbd~~	StreamCommoditySettl~~ement~~Country	NEW	~~String~~Country	~~Commodity delivery country.The country code used to specify where the delivery is specified.~~ Specifies the country where delivery takes place. Uses ISO 3166 2-character country codes.	Ctry	Add to StreamCommoditySettl~~ement~~PeriodGrp
41292 ~~tbd~~	StreamCommoditySettl~~ement~~FlowType	NEW	int	~~C~~Specifies the commodity delivery flow type. ~~0 = All times~~ ~~1 = On-peak~~ ~~2 = Off-peak~~ ~~3 = Base~~*(Uses values from DeliveryScheduleSettlFlowType(41049))*	FlowTyp	Add to StreamCommoditySettl~~ement~~PeriodGrp
41300 ~~tbd~~	StreamCommoditySettl~~ement~~HolidaysProcessingInstruction	NEW	int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts. ~~0 = Do not include holidays~~	Holidays	Add to StreamCommoditySettl~~ement~~PeriodGrp

				~~1 = Include holidays~~ *(Uses values from DeliverySettlHolidaysProcessingInstruction(41050))*		
41295 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodFrequencyPeriod	NEW	int	Time unit multiplier for the settlement period frequency. ~~If present StreamCommoditySettlementPeriodFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to StreamCommoditySettl~~ement~~PeriodGrp
41296 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodFrequencyUnit	NEW	String	Time unit associated with the settlement period frequency. ~~If present StreamCommoditySettlementPeriodFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~Payment StreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to StreamCommoditySettl~~ement~~PeriodGrp
41293 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodNotional	NEW	Qty	~~D~~Specifies the delivery quantity associated with this settlement period.	Notl	Add to StreamCommoditySettl~~ement~~PeriodGrp
41294 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodNotionalUnitOfMeasure	NEW	String	Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period. *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to StreamCommoditySettl~~ement~~PeriodGrp
41297 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodPrice	NEW	Price	The settlement period price.	Px	Add to StreamCommoditySettl~~ement~~PeriodGrp
~~tbd~~	~~StreamCommoditySettlementPeriodPrice~~	~~NEW~~	~~Price~~	~~The settlement period price.~~	~~Px~~	~~Add to StreamCommoditySettlementPeriodGrp~~
41299 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodPriceCurrency	NEW	Currency	The currency of the settlement period price. Uses ISO 4217 currency codes.	PxCcy	Add to StreamCommoditySettl~~ement~~PeriodGrp
~~tbd~~	~~StreamCommoditySettlementPeriodPriceCurrency~~	~~NEW~~	~~Currency~~	~~The currency of the settlement period price.~~	~~PxCcy~~	~~Add to StreamCommoditySettle~~

						~~mentPeriodGrp~~
41298 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodPriceUnitOfMeasre	NEW	String	Specifies ~~T~~the settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	PxUOM	Add to StreamCommoditySettle~~ment~~PeriodGrp
~~tbd~~	~~StreamCommoditySettlementPeriodPriceUnitOfMeasre~~	~~NEW~~	~~String~~	~~The settlement period price UOM.~~ ~~*(Uses values from UnitOfMeasure(996))*~~	~~PxUOM~~	~~Add to StreamCommoditySettlementPeriodGrp~~
41301 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodXID	NEW	XID	Identifier of this settlement period for cross referencing elsewhere in the message.	XID	Add to StreamCommoditySettle~~ment~~PeriodGrp
41302 ~~tbd~~	StreamCommoditySettl~~ement~~PeriodXIDRef	NEW	XIDREF	Cross reference to another settlement period for duplicating its properties.	XIDRef	Add to StreamCommoditySettle~~ment~~PeriodGrp
41291 ~~tbd~~	StreamCommoditySettl~~ement~~TimeZone	NEW	String	Commodity delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to StreamCommoditySettle~~ment~~PeriodGrp
41286 ~~tbd~~	NoStreamCommoditySettl~~ement~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	~~—~~	Add to StreamCommoditySettle~~ment~~TimeGrp
41288 ~~tbd~~	StreamCommoditySettl~~ement~~End	NEW	String	Specifies the end time for commodities settlement where delivery occurs over time. The time format is specified by the settlement time type.~~Two formats: Electricity - delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight. Gas - delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~	End	Add to StreamCommoditySettle~~ment~~TimeGrp
41287 ~~tbd~~	StreamCommoditySettl~~ement~~Start	NEW	String	Specifies the start time for commodities settlement where delivery occurs over	Start	Add to StreamCommoditySettle

				time. The time format is specified by the settlement time type.~~Two formats: Electricity - delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight. Gas - delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~		~~ment~~TimeGrp
41588	StreamCommoditySettlTimeType	NEW	int	Specifies the format of the commodities settlement start and end times. *(Uses values from DeliveryScheduleSettlTimeType(41057))*	Typ	Add to StreamCommoditySettlTimeGrp
41308 ~~tbd~~	StreamNotionalCommodityFrequency	NEW	int	~~Quantity delivery~~The ~~frequency of notional delivery.~~The commodity's notional or quantity delivery frequency. Values: 0 = Term 1 = Per business day 2 = Per calculation period 3 = Per settlement period 4 = Per calendar day 5 = Per hour 6 = Per month	NotlFreq	Add to StreamGrp
41306 ~~tbd~~	StreamNotionalFrequencyPeriod	NEW	int	Time unit multiplier for the swap stream's notional frequency. ~~If present StreamNotionalFrequencyUnit(tbd) must be specified.~~	NotlPeriod~~e~~	Add to StreamGrp
41307 ~~tbd~~	StreamNotionalFrequencyUnit	NEW	String	Time unit associated with the swap stream's notional frequency. ~~If present StreamNotionalFrequencyPeriod(tbd) must be specified.~~ ~~S = Second~~ ~~Min = Minute~~ ~~H = Hour~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~	NotlUnit	Add to StreamGrp

				~~Yr = Year~~ *(Uses values from TimeUnit(997)~~PaymentStreamPaymentOffsetUnit(40760)~~)*		
41309 ~~tbd~~	StreamNotionalUnitOfMeasure	NEW	String	Specifies the d~~D~~elivery stream quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to StreamGrp
~~tbd~~	~~StreamNotionalXID~~	~~NEW~~	~~XID~~	~~Identifier of this notional stream for cross referencing elsewhere in the message.~~	~~NotlXID~~	~~Add to StreamGrp~~
41305 ~~tbd~~	StreamNotionalXIDRef	NEW	XIDREF	Cross reference to another ~~notional~~ S~~s~~tream notional for duplicating its properties.	NotlXIDRef	Add to StreamGrp
41310 ~~tbd~~	StreamTotalNotional	NEW	Qty	Total notional or delivery quantity over the term of the contract.	TotNotl	Add to StreamGrp
41311 ~~tbd~~	StreamTotalNotionalUnitOfMeasure	NEW	String	~~Specifies the dDelivery stream total quantity unit of measure (UOM)~~Specifies the unit of measure (UOM) for the total notional or delivery quantity over the term of the contract. *(Uses values from UnitOfMeasure(996))*	TotNotlUOM	Add to StreamGrp
41303 ~~tbd~~	StreamXID	NEW	XID	Identifier of this Stream for cross referencing elsewhere in the message.	XID	Add to StreamGrp
~~tbd~~	~~NoStrikeSteps~~	~~NEW~~				~~Add to StrikeStepGrp~~
2301 ~~tbd~~	LastQtyChanged	NEW	Qty	The positive or negative change in quantity when this report is a trade correction or continuation. ~~Omit if zero.~~	QtyChngd	Add to TradeCaptureReport
2303 ~~tbd~~	HistoricalReportIndicator	NEW	Boolean	Indicates that the trade or event being reported occurred in the past and the trade is terminated or no longer active. ~~When this element is specified and set to 'Y', indicates this report is of a historical trade or event.~~	HistrclRpt	Add to TradeCaptureReport
2302 ~~tbd~~	TradeVersion	NEW	String	Specifies the version of a trade or contract. This is used by systems or trading platforms in conjunction with TradeID(1003) to uniquely identify the version of a trade or contract. If used the conditions for a change of version are	TrdVer	Add to TradeCaptureReport

				subject to bilateral agreement. It is recommended to change the version only for significant updates to the business entity rather than for minor changes to trade details or systematic distribution of reports. Examples where the version would change are trade quantity modification, customer account assignment or trade novation.		
2087 ~~tbd~~	ValuationBusinessCenter	CHANGE ~~NEW~~	String	Identifies the business center whose calendar is used for valuation, e.g. "GLOB". ~~Business center of ValuationDate(tbd) and ValuationTime(tbd). Single value only, e.g. "USNY".~~ See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	ValBizCtr	Add to TradeCaptureReport
2085 ~~tbd~~	ValuationDate	CHANGE ~~NEW~~	LocalMktDate	The ~~Date of trade~~ valuation date of the trade.	ValDt	Add to TradeCaptureReport
2086 ~~tbd~~	ValuationTime	CHANGE ~~NEW~~	LocalMktTime	The ~~ime of trade~~ valuation time of the trade.	ValTm	Add to TradeCaptureReport
2312 ~~tbd~~	NoUnderlyingAssetAttributes	NEW	NumInGroup	Number of asset attribute entries in the group.	~~—~~	Add to UnderlyingAssetAttributeGrp
2315 ~~tbd~~	UnderlyingAssetAttributeLimit	NEW	String	Limit or lower acceptable value of the attribute.	Lmt	Add to UnderlyingAssetAttributeGrp
2313 ~~tbd~~	UnderlyingAssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types. ~~E.g.:~~ ~~**Grade** – Grade of the commodity to be delivered, e.g. of oil or of refined product.~~	Typ	Add to UnderlyingAssetAttributeGrp

				~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical transfer~~ ~~**DeliveryPoint** – Physical delivery point~~ ~~**DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~**DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~**SpecialCondition** – Free-form description of condition~~ ~~**Moisture** - The moisture content of the coal product.~~ ~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of deformation.~~		

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				~~**SofteningHeightWidth** - The temperature at which the height of an ash cone equals its width. (Softening temperature).~~ ~~**SofteningHeightHalfWidth** - The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** - The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be delivered.~~ ~~**ComplianceStartYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** - (Environmental) For U.S. Emissions Allowance~~		

				~~Transactions specifies terms which apply in the event of an abandonment of scheme event.~~ ~~**FailureToDeliverApplicable** – (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** – (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name~~		

				~~manager.~~ ~~**BrandCountry** – (Metal) Country where brand is produced.~~ ~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~ ~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used~~		

				~~where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
2314 ~~tbd~~	UnderlyingAssetAttributeValue	NEW	String	~~V~~Specifies the value of the attribute.	Val	Add to UnderlyingAssetAttributeGrp
41713 ~~tbd~~	NoUnderlyingComplexEventAveragingObservations	NEW	NumInGroup	The number of averaging observations in the repeating group.	—	Add to UnderlyingComplexEventAveragingObservationGrp
41714 ~~tbd~~	UnderlyingComplexEventAveragingObservationNumber	NEW	int	Cross reference to the ordinal observation as specified either in the ~~<~~UnderlyingComplexEventScheduleGrp~~>~~ or ~~<~~UnderlyingComplexEventPeriodDateGrp~~>~~ components.	ObsvtnNum	Add to UnderlyingComplexEventAveragingObservationGrp
41715 ~~tbd~~	UnderlyingComplexEventAveragingWeight	NEW	float	The weight factor to be applied to the observation.	Wt	Add to UnderlyingComplexEventAveragingObservationGrp
41716 ~~tbd~~	NoUnderlyingComplexEventCreditEvents	NEW	NumInGroup	The number of credit events specified in the repeating group.	—	Add to UnderlyingComplexEventCreditEventGrp
41719 ~~tbd~~	UnderlyingComplexEventCreditEventCurrency	NEW	Currency	Specifies the ~~A~~applicable currency when UnerlyingComplexEventCredit~~if~~ EventValue(41718) is an amount. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingComplexEventCreditEventGrp
41722 ~~tbd~~	UnderlyingComplexEventCreditEventDayType	NEW	int	~~D~~Specifies the day-type for the credit events that specify a period and unit~~, e.g. FTP grace period~~. ~~*Values:*~~ ~~*0 = Business*~~ ~~*1 = Calendar*~~ ~~*2 = Commodity business*~~	DayTyp	Add to UnderlyingComplexEventCreditEventGrp

				~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~(Uses values from ComplexEventDayType(41024))		
41720 ~~tbd~~	UnderlyingComplexEventCreditEventPeriod	NEW	int	Time unit multiplier for complex credit events. ~~Period for events that specify a period and unit, e.g. FTP grace period.~~	Period	Add to UnderlyingComplexEventCreditEventGrp
41723 ~~tbd~~	UnderlyingComplexEventCreditEventRateSource	NEW	int~~String~~	Identifies the ~~Rate~~ source of rate information for credit events~~ that specify a rate source~~. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.	RtSrc	Add to UnderlyingComplexEventCreditEventGrp
41717 ~~tbd~~	UnderlyingComplexEventCreditEventType	NEW	String	~~T~~Specifies the type of credit event. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types. ~~Bankruptcy – Bankruptcy. 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. Omit EventValue.~~ ~~FailureToPay – Failure to pay. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregrate 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 EventValue(tbd) for amount and~~	Typ	Add to UnderlyingComplexEventCreditEventGrp

				~~EventCurrency(tbd) for currency. If a grace period extension is specified used EventPeriod(tbd) for grace period multiplier, EventUnit(tbd) for grace period unit and EventDayType(tbd) for grace period day type.~~ ~~FailureToPayPrincipal – Failiure to pay principal. 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.~~ ~~FailureToPayInterest – Failure to pay interest. 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. Omit EventValue.~~ ~~Default – Obligation default. 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. Omit EventValue.~~ ~~Acceleration – Obligation acceleration. 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 EventValue.~~ ~~Moratorium – Repudiation moratorium. 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 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.~~ ~~Restructuring – Restructuring type. Specifies the type of restructuring that is applicable. EventValue: String~~ ~~FR (Full Restructuring)~~ ~~MR (Modified Restructuring)~~ ~~MM (Modified Mod Restructuring)~~ ~~XR (No restructuring specified)~~ ~~If multiple holding obligation or multiple credit event noticies applies append the ProtectionTermEventQualifierGrp repeating group.~~ ~~RatingsDowngrade – Distressed ratings downgrade. 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. Omit EventValue.~~ ~~MaturityExtension - Maturity extension. Results from the fact that the underlyer fails to make principal payments as expected. Omit EventValue.~~ ~~Writedown – Writedown. 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. Omit EventValue.~~ ~~ImpliedWritedown – Implied writedown. 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. Omit EventValue.~~ ~~DefaultRequirement – Default requirement amount. 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. EventValue: Amt. EventCurrency: Currency.~~		
41721 ~~tbd~~	UnderlyingComplexEventCreditEventUnit	NEW	String	Time unit associated with complex credit events.~~Unit for events that specify a period and unit, e.g. FTP grace period.~~ ~~Values:~~ ~~D = Day~~	Unit	Add to UnderlyingComplexEventCreditEventGrp

				~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~*(Uses values from ProtectionTermEventUnit(40196))*		
41718 ~~tbd~~	UnderlyingComplexEventCredit EventValue	NEW	String	~~V~~The credit event value ~~of~~ appropriate to~~credit event, if applicable. See specific~~ UnderlyingComplexEventCredit EventType(41717) ~~for appropriate usage~~. See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.	Val	Add to UnderlyingComplexEvent CreditEventGrp
41724 ~~tbd~~	NoUnderlyingComplexEventCreditEventQualifiers	NEW	NumInGroup	Number of qualifiers in the repeating group.	—	Add to UnderlyingComplexEvent CreditEventQualifierGrp
41725 ~~tbd~~	UnderlyingComplexEventCredit EventQualifier	NEW	char	~~E~~Specifies a complex event qualifier. Used to further qualify UnderlyingComplexEventCreditEventType(41717). ~~Values:~~ ~~H = [Restructuring] Multiple holding obligations. 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.~~ ~~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.~~	~~V~~Qual	Add to UnderlyingComplexEvent CreditEventQualifierGrp

				(Uses same values as ProtectionTermEventQualifier(40200))		
41737 ~~tbd~~	NoUnderlyingComplexEventDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingComplexEventDateBusinessCenterGrp
41738 ~~tbd~~	UnderlyingComplexEventDateBusinessCenter	NEW	String	The ~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the ~~for~~event date ~~adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingComplexEventDateBusinessCenterGrp
41726 ~~tbd~~	NoUnderlyingComplexEventPeriodDateTimes	NEW	NumInGroup	Number of entries in the date-time repeating group.	—	Add to UnderlyingComplexEventPeriodDateGrp
41727 ~~tbd~~	UnderlyingComplexEventPeriodDate	NEW	LocalMktDate	Averaging date for an Asian option. Trigger date for a Barrier or Knock option.	Dt	Add to UnderlyingComplexEventPeriodDateGrp
41728 ~~tbd~~	UnderlyingComplexEventPeriodTime	NEW	LocalMktTime	Averaging time for an Asian option. ~~Omit for Barrier or Knock option.~~	Tm	Add to UnderlyingComplexEventPeriodDateGrp
41729 ~~tbd~~	NoUnderlyingComplexEventPeriods	NEW	NumInGroup	Number of periods in the repeating group.	—	Add to UnderlyingComplexEventPeriodGrp
41731 ~~tbd~~	UnderlyingComplexEventBusinessCenter	NEW	String	~~B~~The business center for adjusting dates and times in the schedule or date-time group. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to UnderlyingComplexEventPeriodGrp
41730 ~~tbd~~	UnderlyingComplexEventPeriodType	NEW	int	~~P~~Specifies the period type. ~~0 = Asian Out~~ ~~1 = Asian In~~ ~~2 = Barrier Cap~~ ~~3 = Barrier Floor~~ ~~5 = Knock Out~~ ~~4 = Knock In~~ *(Uses values from ComplexEventPeriod(41011))*	Typ	Add to UnderlyingComplexEventPeriodGrp
41732	NoUnderlyingComplexEventRat	NEW	NumInGro	Number of rate sources in the repeating	—	Add to

~~tbd~~	eSources		up	group.		UnderlyingComplexEventRateSourceGrp
41736 ~~tbd~~	UnderlyingComplexEventRefere~~t~~ncePageHeading	NEW	String	Identifies the reference page heading from the rate source.	RefHd~~n~~g	Add to UnderlyingComplexEventRateSourceGrp
41733 ~~tbd~~	UnderlyingComplexEventRateSource	NEW	int	Identifies the source of rate information. For FX, the reference source to be used for the FX spot rate. ~~0 = Bloomberg~~ ~~1 = Reuters~~ ~~2 = Telerate~~ ~~99= Other~~ *(Uses values from RateSource(1446))*	RtSrc	Add to UnderlyingComplexEventRateSourceGrp
41734 ~~tbd~~	UnderlyingComplexEventRateSourceType	NEW	int	Indicates whether the rate source specified is a primary or secondary source. ~~0 = Primary~~ ~~1 = Secondary~~*(Uses values from RateSourceType(1447))*	RtSrcTyp	Add to UnderlyingComplexEventRateSourceGrp
41735 ~~tbd~~	UnderlyingComplexEventReferencePage	NEW	String	Identifies the reference page from the rate source. For FX, the reference page to the spot rate is to be used for the reference FX spot rate. When UnderlyingComplexEventRateSource(41733) = 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 UnderlyingComplexEventRateSourceGrp
41745 ~~tbd~~	UnderlyingComplexEventDateAdjusted	NEW	LocalMktDate	Specifies the ~~A~~adjusted complex event date~~. and time, e.g. expiration day two for a Calendar Spread option~~.	Dt	Add to UnderlyingComplexEventRelativeDate
41744 ~~tbd~~	UnderlyingComplexEventDateBusinessDayConvention	NEW	int	The business day convention used to adjust the event date~~Date adjustment business day convention~~. ~~This should~~Used only ~~be used~~ to override the business day	BizDayCnvtn	Add to UnderlyingComplexEventRelativeDate

				convention ~~defined~~ specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41741 ~~tbd~~	UnderlyingComplexEventDateOffsetPeriod	NEW	int	Time unit multiplier for the r~~R~~elative date offset~~ period multiplier~~.	OfstPeriod	Add to UnderlyingComplexEventRelativeDate
41742 ~~tbd~~	UnderlyingComplexEventDateOffsetUnit	NEW	String	~~R~~Time unit associated with the relative date offset~~ unit~~. ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~*(Uses values from PaymentStreamPaymentOffsetUnit(40760) ~~ProtectionTermEventUnit(40196)~~)*	OfstUnit	Add to UnderlyingComplexEventRelativeDate
41740 ~~tbd~~	UnderlyingComplexEventDateRelativeTo	NEW	i~~I~~nt, Reserved100Plus	Specifices the ~~type of~~ anchor date when~~If~~ the complex event date is relative to an~~other~~ anchor date. (Uses values from ComplexEventDateRelativeTo(41021))	Reltv	Add to UnderlyingComplexEventRelativeDate

				100+ = Reserved and available for bi-laterally agreed upon user defined values. ~~, this specifies the anchor date.~~ ~~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 valuation date~~ ~~9 = Option exercise start date~~ ~~*(Uses values from ComplexEventDateRelativeTo(41021)*~~)		
41739 ~~tbd~~	UnderlyingComplexEventDateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted complex event date. ~~and time, e.g. expiration day two for a Calendar Spread option~~. Elaboration: For example, the second expiration date for a calendar spread option strategy.	DtUnadj	Add to UnderlyingComplexEventRelativeDate
41743 ~~tbd~~	UnderlyingComplexEventDateOffsetDayType	NEW	int	~~Date adjustment day type.~~ Specifies the ~~offset~~ day type of ~~day for~~ the ~~complex event's~~ relative date offset. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~*(Uses values from ComplexEventDayType(41024))*	OfstDayTyp	Add to UnderlyingComplexEventRelativeDate
41746 ~~tbd~~	UnderlyingComplexEventFixingTime	NEW	LocalMktTime	Local market time of ~~FX~~ fixing.	FixngTm	Add to UnderlyingComplexEventRelativeDate
41747 ~~tbd~~	UnderlyingComplexEventFixingTimeBusinessCenter	NEW	String	The business center for determining the actual ~~FX~~ fixing times. See	FixngBizCtr	Add to UnderlyingComplexEvent

				http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		RelativeDate
2273 ~~tbd~~	UnderlyingComplexEventCalculationAgent	NEW	int	~~Determination of~~ Used to identify the calculation agent. ~~0 = Exercising party~~ ~~1 = Non-exercising party~~ ~~2 = As specified in the master agreement~~ ~~3 = As specified in the standard terms supplement~~*(Uses values from ProvisionCalculationAgent(40098))*	CalcAgent	Add to UnderlyingComplexEvents
2279 ~~tbd~~	UnderlyingComplexEventCreditEventBusinessCenter	NEW	String	Specifies the local business center for which the credit event is to be determined. The ~~I~~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 specified business center.~~city indicated by the businessCenter element value.~~ See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to UnderlyingComplexEvents
2281 ~~tbd~~	UnderlyingComplexEventCreditEventMinimumSources	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. *(Elaboration: ISDA 2003 Term: Specified Number.)*	MinSrcs	Add to UnderlyingComplexEvents
2278 ~~tbd~~	UnderlyingComplexEventCreditEventNotifyingParty	NEW	int	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. ~~0 = Seller notifies~~	NotifygPty~~Seller~~	Add to UnderlyingComplexEvents

				~~1 = Buyer notifies~~ ~~2 = Either buyer or seller notifies~~ *(Uses same values as ComplexEventCreditEventNotifyingParty(2134))*		
2280 ~~tbd~~	UnderlyingComplexEventCreditEventStandardSources	NEW	Boolean	When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.	StdSrcs	Add to UnderlyingComplexEvents
2277 ~~tbd~~	UnderlyingComplexEventCreditEventsXIDRef	NEW	XIDREF~~ef~~	Reference to credit event table elsewhere in the message.	CdtEvntXIDRef	Add to UnderlyingComplexEvents
2268 ~~tbd~~	UnderlyingComplexEventCurrencyOne	NEW	Currency	~~For FX option features s~~Specifies the first or only reference currency of the trade. Uses ISO 4217 currency codes. Elaboration: Applicable for complex FX option strategies.	Ccy1	Add to UnderlyingComplexEvents
2269 ~~tbd~~	UnderlyingComplexEventCurrencyTwo	NEW	Currency	~~For FX option features s~~Specifies the second reference currency of the trade. Uses ISO 4217 currency codes. Elaboration: Applicable for complex FX option strategies.	Ccy2	Add to UnderlyingComplexEvents
2272 ~~tbd~~	UnderlyingComplexEventDeterminationMethod	NEW	String	Specifies the method according to which an amount or a date is determined. ~~For FxComposite.~~ See http://www.fpml.org/coding-scheme/determination-method for values.	Meth	Add to UnderlyingComplexEvents
2271 ~~tbd~~	UnderlyingComplexEventFixedFXRate	NEW	float	~~For FX Quanto option,~~ Specifies the fixed FX rate alternativefor FX Quan~~t~~ro options.	Rt	Add to UnderlyingComplexEvents
2267 ~~tbd~~	UnderlyingComplexEventPricePercentage	NEW	Percentage	Specifies the price percentage at which the ~~UnderlyingComplex~~ complex event takes effect. Impact of the event price is determined by the UnderlyingComplexEventType(2046~~1484~~).	PxPctage	Add to UnderlyingComplexEvents
2270 ~~tbd~~	UnderlyingComplexEventQuoteBasis	NEW	int	Specifies the currency pairing for the quote. ~~For FxQuanto option feature.~~	QteBasis	Add to UnderlyingComplexEvents

				~~0 = Currency1PerCurrency2~~ ~~1 = Currency2PerCurrency1~~*(Uses values from ComplexEventQuoteBasis(2126))*		
2275 ~~tbd~~	UnderlyingComplexEventStrikeFactor	NEW	float	Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.	StrkFctr	Add to UnderlyingComplexEvents
2276 ~~tbd~~	UnderlyingComplexEventStrikeNumberOfOptions	NEW	int	Upper string number of options for a Strike Spread.	StrkNum	Add to UnderlyingComplexEvents
2274 ~~tbd~~	UnderlyingComplexEventStrikePrice	NEW	Price	Upper strike price for Asian option feature. Strike percentage for a Strike Spread.	StrkPx	Add to UnderlyingComplexEvents
2282 ~~tbd~~	UnderlyingComplexEventXID	NEW	XID	Identifier of this c~~C~~omplex e~~E~~vent for cross referencing elsewhere in the message.	XID	Add to UnderlyingComplexEvents
2283 ~~tbd~~	UnderlyingComplexEventXIDRef	NEW	XIDREF	Reference to a c~~C~~omplex e~~E~~vent elsewhere in the message.	XIDRef	Add to UnderlyingComplexEvents
2266 ~~tbd~~	UnderlyingComplexOptPayoutCurrency	NEW	Currency	~~C~~Specifies the currency of the payout amount. Uses ISO 4217 currency codes.	OptCcy	Add to UnderlyingComplexEvents
2261 ~~tbd~~	UnderlyingComplexOptPayoutPaySide	NEW	int	Trade side of payout payer. ~~1 = Buyer~~ ~~2 = Seller~~*(Uses values from PaymentPaySide(40214))*	OptPay	Add to UnderlyingComplexEvents
2264 ~~tbd~~	UnderlyingComplexOptPayoutPercentage	NEW	Percentage	Percentage of observed price for calculating the payout associated with the event.	OptPctage	Add to UnderlyingComplexEvents
2262 ~~tbd~~	UnderlyingComplexOptPayoutReceiveSide	NEW	int	Trade side of payout receiver. ~~1 = Buyer~~ ~~2 = Seller~~*(Uses values from PaymentPaySide(40214))*	OptRcv	Add to UnderlyingComplexEvents
2265 ~~tbd~~	UnderlyingComplexOptPayoutTime	NEW	int	~~P~~Specifies when the payout is to occur.~~the time of payout~~. ~~time.~~ *(Uses values from ComplexOptPayoutTime(2121))*~~Values:~~ ~~7.1.1.0.1.1 0 = Close~~ ~~7.1.1.0.1.2 1 = Open~~	OptTm	Add to UnderlyingComplexEvents

				~~7.1.1.0.1.3 2 = Official Settlement~~ ~~7.1.1.0.1.4 3 = Valuation Time~~ ~~7.1.1.0.1.5 4= Exchange Settlement Time~~ ~~7.1.1.0.1.6 5 = Derivatives Close~~ ~~7.1.1.0.1.7 6 = As specified in master confirmation~~		
2263 ~~tbd~~	UnderlyingComplexOptPayoutUnderlier	NEW	String	Reference to the underlyer whose payments are being passed through.	OptUndlr	Add to UnderlyingComplexEvents
41750 ~~tbd~~	NoUnderlyingComplexEventSchedules	NEW	NumInGroup	Number of schedules in the repeating group.	~~—~~	Add to UnderlyingComplexEventScheduleGrp
41752 ~~tbd~~	UnderlyingComplexEventScheduleEndDate	NEW	LocalMktDate	End date of the schedule.	EndDt	Add to UnderlyingComplexEventScheduleGrp
41753 ~~tbd~~	UnderlyingComplexEventScheduleFrequencyPeriod	NEW	int	Time unit multiplier for the s~~S~~chedule date frequency~~ period multiplier~~.	Period	Add to UnderlyingComplexEventScheduleGrp
41754 ~~tbd~~	UnderlyingComplexEventScheduleFrequencyUnit	NEW	String	Time unit associated with the s~~S~~chedule date frequency~~ unit.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196))*	Unit	Add to UnderlyingComplexEventScheduleGrp
41755 ~~tbd~~	UnderlyingComplexEventScheduleRollConvention	NEW	String~~int~~	The convention for determining the sequence of dates. It is used in conjunction with a specified frequency. ~~This should~~ Used only ~~be used~~ to override the roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. ~~[day of month] (the particular day of the~~	Roll	Add to UnderlyingComplexEventScheduleGrp

				~~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)~~ ~~FRI (Friday)~~ ~~SAT (Saturday)~~ ~~SUN (Sunday)~~ ~~*other bilaterally agreed values*~~*(Uses values from DateRollConvention(40922))*		
41751 ~~tbd~~	UnderlyingComplexEventScheduleStartDate	NEW	LocalMktDate	Start date of the schedule.	StartDt	Add to UnderlyingComplexEventScheduleGrp
41748 ~~tbd~~	NoUnderlyingComplex~~redit~~EventCreditEventSources	NEW	NumInGroup	Number of event sources in the repeating group.	~~—~~	Add to UnderlyingCreditEventCreditEventSourceGrp
41749 ~~tbd~~	UnderlyingComplex~~redit~~EventCreditEventSource	NEW	String	A newspaper or electronic news service that may publish relevant information used	Src	Add to UnderlyingCreditEventCr

				in the determination of whether or not a credit event has occurred.		editEventSourceGrp
41756 ~~tbd~~	NoUnderlyingDeliverySchedules	NEW	NumInGroup	Number of delivery schedules in the repeating group.	—	Add to UnderlyingDeliveryScheduleGrp
41762 ~~tbd~~	UnderlyingDeliveryScheduleNegativeTolerance	NEW	~~Qty~~float	Specifies the negative tolerance value. The value may be an absolute quantity or percentage, as specified in UnderlyingDeliveryScheduleToleranceType(41765). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or percentage.~~	NegtvTlrnc	Add to UnderlyingDeliveryScheduleGrp
41759 ~~tbd~~	UnderlyingDeliveryScheduleNotional	NEW	Qty	Physical delivery quantity.	Notl	Add to UnderlyingDeliveryScheduleGrp
41761 ~~tbd~~	UnderlyingDeliveryScheduleNotionalCommodityFrequency	NEW	int	~~Quantity delivery~~ The frequency of notional delivery. ~~0 = Term~~ ~~1 = Per business day~~ ~~2 = Per calculation period~~ ~~3 = Per settlement period~~ ~~4 = Per calendar day~~ ~~5 = Per hour~~ ~~6 = Per month~~*(Uses values from StreamNotionalCommodityFrequency(41308))*	~~CmdtyFreq~~NotlFreq	Add to UnderlyingDeliveryScheduleGrp
41760 ~~tbd~~	UnderlyingDeliveryScheduleNotionalUnitOfMeasure	NEW	String	~~D~~Specifies the delivery quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to UnderlyingDeliveryScheduleGrp
41763 ~~tbd~~	UnderlyingDeliverySchedulePositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in UnderlyingDeliveryScheduleToleranceType(41765). Value may exceed agreed upon value. Percentage value is to be expressed	PostvTlrnc	Add to UnderlyingDeliveryScheduleGrp

				relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantity or a percentage. May exceed the agreed quantity.~~		
41766 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~Country	NEW	~~String~~Country	~~Delivery county. The country code used to specify where the delivery is specified.~~ Specifies the country where delivery takes place. Uses ISO 3166 2--character country codes.	Ctry	Add to UnderlyingDeliveryScheduleGrp
41768 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~FlowType	NEW	int	~~D~~Specifies the delivery flow type. ~~0 = All times~~ ~~1 = On-peak~~ ~~2 = Off-peak~~ ~~3 = Base~~*(Uses values from DeliveryScheduleSettlFlowType(41049))*	FlowTyp	Add to UnderlyingDeliveryScheduleGrp
41767 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~TimeZone	NEW	String	Delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to UnderlyingDeliveryScheduleGrp
41765 ~~tbd~~	UnderlyingDeliveryScheduleToleranceType	NEW	int	~~T~~Specifies the tolerance ~~quantity~~ value type. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from DeliveryScheduleToleranceType(41046))*	TlrncTyp	Add to UnderlyingDeliveryScheduleGrp
41764 ~~tbd~~	UnderlyingDeliveryScheduleToleranceUnitOfMeasure	NEW	String	~~T~~Specifies the tolerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to UnderlyingDeliveryScheduleGrp
41757 ~~tbd~~	UnderlyingDeliveryScheduleType	NEW	int	~~T~~Specifies the type of delivery schedule. ~~0 = Notional~~ ~~1 = Delivery~~ ~~2 = Physical settlement periods~~	Typ	Add to UnderlyingDeliveryScheduleGrp

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				(Uses values from DeliveryScheduleType(41038))		
41758 ~~tbd~~	UnderlyingDeliveryScheduleXID	NEW	XID	Identifier of this instance of ~~UnderlyingD~~delivery ~~S~~schedule for cross referencing elsewhere in the message.	XID	Add to UnderlyingDeliveryScheduleGrp
41769 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~HolidaysProcessingInstruction	NEW	int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts. ~~0 = Do not include holidays~~ ~~1 = Include holidays~~*(Uses values from DeliverySettlHolidaysProcessingInstruction(41050))*	Holidays	Add to UnderlyingDeliveryScheduleGrp.
41770 ~~tbd~~	NoUnderlyingDeliveryScheduleSettl~~ement~~Days	NEW	NumInGroup	Number of delivery schedules in the repeating group.	—	Add to UnderlyingDeliveryScheduleSettl~~ement~~DayGrp
41771 ~~tbd~~	UnderlyingDeliveryScheduleSettl~~ement~~Day	NEW	int	~~Delivery day or day group.~~ Specifies the day or group of days for delivery. ~~1 = Monday~~ ~~2 = Tuesday~~ ~~3 = Wednesday~~ ~~4 = Thursday~~ ~~5 = Friday~~ ~~6 = Saturday~~ ~~7 = Sunday~~ ~~8 = All weekdays~~ ~~9 = All days~~ ~~10 = All weekends~~ *(Uses values from DeliveryScheduleSettlDay(41052))*	Day	Add to UnderlyingDeliveryScheduleSettl~~ement~~DayGrp
41772 ~~tbd~~	UnderlyingDeliveryScheduleSettl~~ement~~TotalHours	NEW	int	The ~~S~~sum of the total hours specified in the UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp component.	TotHrs	Add to UnderlyingDeliveryScheduleSettl~~ement~~DayGrp
41773 ~~tbd~~	NoUnderlyingDeliveryScheduleSettl~~ement~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	—	Add to UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp
41775	UnderlyingDeliveryScheduleSett	NEW	String	Specifies the scheduled end time for the	End	Add to

~~tbd~~	~~lement~~End			delivery of thecommodity~~ies~~ where delivery occurs over specified times. The ~~time~~ format of the time value is specified in UnderlyingDeliveryScheduleSettlTimeType(41776)~~by the settlement time type.~~ ~~Two formats:~~ ~~Electricity – delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight.~~ ~~Gas – delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~		UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp
41774 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~Start	NEW	String	Specifies the schedu~~i~~led start time for the delivery of the commodity~~ies~~ where delivery occurs over specified times. The ~~time~~ format of the time value is specified in UnderlyingDeliveryScheduleSettlTimeType(41776)~~by the settlement time type.~~ ~~Two formats:~~ ~~Electricity – delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight.~~ ~~Gas – delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~	Start	Add to UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp
41776 ~~tbd~~	UnderlyingDeliveryScheduleSett~~lement~~TimeType	NEW	int	Specifies the format of the ~~scheduled settlement~~ delivery start and end time values. ~~0 = Hour of the day (electricity)~~ ~~1 = HH:MM timestamp (gas)~~ *(Uses values from DeliveryScheduleSettlTimeType(41057))*	Typ	Add to UnderlyingDeliveryScheduleSettl~~ement~~TimeGrp
41785 ~~tbd~~	UnderlyingDeliveryStreamDeliverAtSourceIndicator	NEW	Boolean	When this element is specified and set to 'Y', delivery of the coal product is to be at	DlvrAtSrc	Add to UnderlyingDeliveryStrea

				its source.		m
41783 ~~tbd~~	UnderlyingDeliveryStreamDeliveryContingency	NEW	String	Specifies the electricity delivery contingency. See http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.	Cntgncy	Add to UnderlyingDeliveryStream
41784 ~~tbd~~	UnderlyingDeliveryStreamDeliveryContingentPartySide	NEW	int~~String~~	The trade side value of the party responsible for electricity delivery contingency. *(Uses values from DeliveryStreamElectingPartySide(41080))*	CntgPty	Add to UnderlyingDeliveryStream
41781 ~~tbd~~	UnderlyingDeliveryStreamDeliveryPoint	NEW	String	The point at which the commodity product will be delivered and received. Value specified should follow market convention appropriate for the commodity product.~~Unconstrained string for most commodities.~~ For bullion see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.	DlvryPnt	Add to UnderlyingDeliveryStream
41782 ~~tbd~~	UnderlyingDeliveryStreamDeliveryRestriction	NEW	int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations. ~~1 = Firm (never excused of delivery obligations)~~ ~~2 = Interruptible or Non-firm (excused when interrupted for any reason or for no reason without liability)~~ ~~3 = Force majeure (excused when prevented by force majeure).~~ ~~4 = System firm (must be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified)~~ ~~5 = Unit firm (must be supplied from the generation asset specified)~~*(Uses values*	DlvryRstctn~~Typ~~	Add to UnderlyingDeliveryStream

				from DeliveryStreamDeliveryRestriction(41063))		
41799 ~~tbd~~	UnderlyingDeliveryStreamElectingPartySide	NEW	int	A reference to the party able to choose whether the gas is delivered for a particular period e.g. a swing or interruptible contract. ~~1 = Buyer~~ ~~2 = Seller~~*(Uses values from DeliveryStreamElectingPartySide(41080))*	ElctngSide	Add to UnderlyingDeliveryStream
41779 ~~tbd~~	UnderlyingDeliveryStreamEntryPoint	NEW	String	The point at which the commodity will enter the delivery mechanism or pipeline.	EntryPnt	Add to UnderlyingDeliveryStream
41789 ~~tbd~~	UnderlyingDeliveryStreamImporterOfRecord	NEW	String	A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.	Imprtr	Add to UnderlyingDeliveryStream
41790 ~~tbd~~	UnderlyingDeliveryStreamNegativeTolerance	NEW	~~Qty~~float	Specifies the negative tolerance value. The value may be an absolute quantity or percentage, as specified in UnderlyingDeliveryStreamToleranceType(41793). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" is 5.75%).~~Specifies the negative quantity tolerance as an absolute quantity or a percentage.~~	NegtvTlrnc	Add to UnderlyingDeliveryStream
41797 ~~tbd~~	UnderlyingDeliveryStreamNotionalConversionFactor	NEW	float	If the ~~N~~notional ~~Q~~quantity is specified in a unit that does not match the unit in which the ~~C~~commodity ~~R~~reference ~~P~~price is quoted, the scaling or conversion factor used to convert the ~~C~~commodity ~~R~~reference ~~P~~price unit into the ~~N~~notional ~~Q~~quantity unit should be stated here. If there is no conversion, this ~~element~~ field is not intended to be used.	CnvrsnFctr	Add to UnderlyingDeliveryStream
41778 ~~tbd~~	UnderlyingDeliveryStreamPipeline	NEW	String	The name of the oil delivery pipeline.	Ppln	Add to UnderlyingDeliveryStrea

						m
41791 ~~tbd~~	UnderlyingDeliveryStreamPositiveTolerance	NEW	~~Qty~~float	Specifies the positive tolerance value. The value may be an absolute quantity or percentage, as specified in UnderlyingDeliveryStreamToleranceType(41793). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).~~Specifies the positive quantity tolerance as an absolute quantit or percentage. May exceed the agreed quantity.~~	PostvTlrnc	Add to UnderlyingDeliveryStream
41786 ~~tbd~~	UnderlyingDeliveryStreamRiskApportionment	NEW	String	Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product. ~~, e.g. Free On Board, Cost, Insurance, Freight.~~ See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.	RiskApprtnmt	Add to UnderlyingDeliveryStream
41587	UnderlyingDeliveryStreamRiskApportionmentSource	NEW	String	Specifies the source or legal framework for the risk apportionment. See http://www.fixptradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.	RiskApprtnmtSrc	Add to UnderlyingDeliveryStream
41788 ~~tbd~~	UnderlyingDeliveryStreamTitleTransferCondition	NEW	int	~~T~~Specifies the title transfer condition. ~~Values: 0 = Transfers with risk of loss 1 = Does not transfer with risk of loss~~(Uses values from DeliveryStreamTitleTransferCondition(41069))	TtlXferCond	Add to UnderlyingDeliveryStream
41787 ~~tbd~~	UnderlyingDeliveryStreamTitleTransferLocation	NEW	String	~~T~~Specifies the title transfer location.	TtlXfer	Add to UnderlyingDeliveryStream
41794	UnderlyingDeliveryStreamToler	NEW	int	Indicates whether the tolerance is at the	TlrncOptSide	Add to

~~tbd~~	anceOptionSide			seller's or buyer's option. ~~1 = Buyer~~ ~~2 = Seller~~ *(Uses values from DeliveryStreamToleranceOptionSide(41075))*		UnderlyingDeliveryStream
41793 ~~tbd~~	UnderlyingDeliveryStreamToleranceType	NEW	int	~~T~~Specifies the tolerance ~~quantity~~ value type. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from DeliveryScheduleToleranceType(41046))*	TlrncTyp	Add to UnderlyingDeliveryStream
41792 ~~tbd~~	UnderlyingDeliveryStreamToleranceUnitOfMeasure	NEW	String	~~T~~Specifies the tolerance ~~quantity~~ value's unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	TlrncUOM	Add to UnderlyingDeliveryStream
41796 ~~tbd~~	UnderlyingDeliveryStreamTotalNegativeTolerance	NEW	Percentage ~~Qty~~	The negative percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotNegtvTlrnc	Add to UnderlyingDeliveryStream
41795 ~~tbd~~	UnderlyingDeliveryStreamTotalPositiveTolerance	NEW	Percentage ~~Qty~~	The positive percent tolerance which applies to the total quantity delivered over all shipment periods. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%)	TotPostvTlrnc	Add to UnderlyingDeliveryStream
41798 ~~tbd~~	UnderlyingDeliveryStreamTransportEquipment	NEW	String	The transportation equipment with which the commodity product will be delivered and received. ~~E.g. Barge, Truck, Railcar.~~ [Elaboration: Examples of transportation equipment or mode are barge, truck, railcar, etc.]	Eqpmt	Add to UnderlyingDeliveryStream
41777 ~~tbd~~	UnderlyingDeliveryStreamType	NEW	int	Specifies the type of delivery stream. ~~Values:~~ ~~0 = Periodic (the default)~~ ~~1 = Initial~~ ~~2 = Single~~*(Uses values from DeliveryStreamType(41058))*	Typ	Add to UnderlyingDeliveryStream

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41780 ~~tbd~~	UnderlyingDeliveryStreamWithdrawalPoint	NEW	String	The point at which the commodity product will be withdrawn prior to delivery.	WthdrwlPnt	Add to UnderlyingDeliveryStream
41808 ~~tbd~~	NoUnderlyingDeliveryStreamCommoditySources	NEW	NumInGroup	Number of commodity sources in the repeating group	—	Add to UnderlyingDeliveryStreamCommoditySourceGrp
41809 ~~tbd~~	UnderlyingDeliveryStreamCommoditySource	NEW	String	The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that ~~S~~seller and ~~B~~buyer agree are acceptable origins for the ~~C~~coal ~~P~~product. For ~~I~~international ~~C~~coal transactions, this is the ~~O~~origin of the ~~C~~coal ~~P~~product. See ~~values at URL:~~ http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.	Src	Add to UnderlyingDeliveryStreamCommoditySourceGrp
41804 ~~tbd~~	NoUnderlyingDeliveryStreamCycles	NEW	NumInGroup	Number of delivery cycles in the repeating group.	—	Add to UnderlyingDeliveryStreamCycleGrp
41805 ~~tbd~~	UnderlyingDeliveryStreamCycleDesc	NEW	String	The delivery cycles during which the oil product will be transported in the pipeline. ~~Unconstrained string.~~	Desc	Add to UnderlyingDeliveryStreamCycleGrp
41806	EncodedUnderlyingDeliveryStreamCycleDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingDeliveryStreamCycleDesc(41807) field.	EncDescLen	Add to UnderlyingDeliveryStreamCycleGrp
41807	EncodedUnderlyingDeliveryStreamCycleDesc	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingDeliveryStreamCycleDesc(41805) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingDeliveryStreamCycleDesc(41805) field.	EncDesc	Add to UnderlyingDeliveryStreamCycleGrp
2296 ~~tbd~~	UnderlyingCommonPricingIndicator	NEW	Boolean	When this element is specified and set to 'Y', it indicates that common pricing	CmnPxng	Add to UnderlyingInstrument

				applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.		
2298 ~~tbd~~	UnderlyingInstrumentRounding Direction	NEW	int	Specifies the rounding direction if not overridden elsewhere. *(Uses values from RoundingDirection(468))* ~~0 = Round to nearest~~ ~~1 = Round down~~ ~~2 = Round up~~	RndDirctn	Add to UnderlyingInstrument
2299 ~~tbd~~	UnderlyingInstrumentRounding Precision	NEW	int~~float~~	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.	RndPrcsn	Add to UnderlyingInstrument
2286 ~~tbd~~	UnderlyingOptionExpirationDesc	NEW	String	Description of option expiration.	ExpDesc	Add to UnderlyingInstrument
2287	EncodedUnderlyingOptionExpirationDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingOptionExpirationDesc (2288) field.	EncExpDescLen	Add to UnderlyingInstrument
2288	EncodedUnderlyingOptionExpirationDesc	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingOptionExpirationDesc(2286).	EncExpDesc	Add to UnderlyingInstrument
2297 ~~tbd~~	UnderlyingSettl~~ement~~Disruption Provision	NEW	int	Specifies the consequences of settlement disruption events. ~~Values:~~ ~~1 = Negotiation~~ ~~2 = Cancellation and payment~~*(Uses values of SettlDisruptionProvision(2143))*	SettlDsrptnProv	Add to UnderlyingInstrument
2284 ~~tbd~~	UnderlyingSettl~~ement~~RateIndex	NEW	String	In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.	SettlNdx	Add to UnderlyingInstrument

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2285 ~~tbd~~	UnderlyingSettl~~ement~~RateIndex Location	NEW	String	This is an optional qualifying attribute of UnderlyingSettl~~ement~~RateIndex(2284~~tbd~~) such as the delivery zone for an electricity contract.	SettlNdxLctn	Add to UnderlyingInstrument
2295 ~~tbd~~	UnderlyingStrategyType	NEW	String	~~T~~Specifies the type of trade strategy. ~~CAP = Capped~~ ~~FLRS = Floors~~ ~~CLLR = Collar~~ ~~STD = Straddle~~ ~~STG = Strangle~~ ~~BF = Butterfly~~ ~~CNDR = Condor~~ ~~CISN = Callable inverse snowball~~ ~~OTHER = Other~~*(Uses values from StrategyType(2141))*	StrtTyp	Add to UnderlyingInstrument
2291 ~~tbd~~	UnderlyingStrikeIndex	NEW	String	Specifies the index used to calculate the strike price.	StrkNdx	Add to UnderlyingInstrument
2292 ~~tbd~~	UnderlyingStrikeIndexSpread	NEW	PriceOffset	Specifies the strike price offset from the named index.	StrkSpread	Add to UnderlyingInstrument
2290 ~~tbd~~	UnderlyingStrikeUnitOfMeasure	NEW	String	Used to express the unit of measure (UOM) of the price if different from the contract. *(Uses values from UnitOfMeasure(996))*	StrkUOM	Add to UnderlyingInstrument
2289 ~~tbd~~	UnderlyingSwapSubClass	NEW	String	The subclassification or subtype of swap. ~~AMTZ = Amortizing~~ ~~COMP = Compounding~~*(Uses values from SwapSubClass(1575))*	SwapSubClss	Add to UnderlyingInstrument
2294 ~~tbd~~	UnderlyingValuationReference Model	NEW	String	Specifies the methodology and/or assumptions used to generate the -trade value.	ValRefModel	Add to UnderlyingInstrument
2293 ~~tbd~~	UnderlyingValuationSource	NEW	String	Specifies the source of trade valuation data.	ValSrc	Add to UnderlyingInstrument
41860 ~~tbd~~	UnderlyingMarketDisruptionFall backProvision	NEW	int	Specifies the ~~L~~location of fallback provision documentation. ~~0 = As specified in master agreement~~ ~~1 = As specified in confirmation~~*(Uses values from*	FallbckProv	Add to UnderlyingMarketDisruption

				MarketDisruptionFallbackProvision(41088))		
41862 ~~tbd~~	UnderlyingMarketDisruptionMaterialityPercentage	NEW	Percentage	~~2005 Commodity Definitions only. To be u~~Used whe~~re~~n a price materiality percentage applies to the price source disruption event and this event has been specified. ~~by including it in UnderlyingMarketDisruption EventGrp.~~ (Elaboration: Applicable to 2005 Commodity Definitions only.)	MtrltyPctage	Add to UnderlyingMarketDisruption
41861 ~~tbd~~	UnderlyingMarketDisruptionMaximumDays	NEW	int	Specifies the maximum number of market disruption days (~~C~~commodity or bullion ~~B~~business ~~D~~days ~~or Bullion Business Days~~) in a contract or ~~C~~confirmation. If none are specified, the maximum number of market disruption days is five (5). Elaboration: ISDA 2005 Commodity Definition.~~s only. Specify only to override the number of days specified in the definitions.~~	MaxDays	Add to UnderlyingMarketDisruption
41863 ~~tbd~~	UnderlyingMarketDisruptionMinimumFuturesContracts	NEW	int	~~1993 Commodity Definitions only.~~ Specifies the minimum futures contracts level that dictates whether or not a "De Minimis Trading" event has occurred. ~~Only relevant if 'De Minimis Trading' has been specified in LegMarket DisruptionEventGrp.~~ (Elaboration: Applicable to 1993 Commodity Definitions only.)	MinC~~n~~trcts	Add to UnderlyingMarketDisruption
41859 ~~tbd~~	UnderlyingMarketDisruptionProvision	NEW	int	The consequences of market disruption events.~~Provision specification.~~ ~~0 = Not applicable~~ ~~1 = Applicable~~ ~~2 = As specified in master agreement~~ ~~3 = As specified in confirmation~~*(Uses values from*	Prov	Add to UnderlyingMarketDisruption

				MarketDisruptionProvision(41087))		
41864 ~~tbd~~	NoUnderlyingMarketDisruptionEvents	NEW	NumInGroup	Number of disruption events in the repeating group.	—	Add to UnderlyingMarketDisruptionEventGrp
41865 ~~tbd~~	UnderlyingMarketDisruptionEvent	NEW	String	Specifies the ~~underlying~~ market disruption event. See http://www.fpml.org/coding-scheme/commodity-market-disruption for values.	Evnt	Add to UnderlyingMarketDisruptionEventGrp
41866 ~~tbd~~	NoUnderlyingMarketDisruptionFallbacks	NEW	NumInGroup	Number of fallbacks in the repeating group.	—	Add to UnderlyingMarketDisruptionFallbackGrp
41867 ~~tbd~~	UnderlyingMarketDisruptionFallbackType	NEW	String	Specifies the ~~underlying market~~ type of disruption fallbacks. See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values. ~~Order of entries specifies sequence in which the fallback should be applied.~~	Typ	Add to UnderlyingMarketDisruptionFallbackGrp
41868 ~~tbd~~	NoUnderlyingMarketDisruptionFallbackReferencePrices	NEW	NumInGroup	Number of fallback reference securities in the repeating group.	—	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41876 ~~tbd~~	UnderlyingMarketDisruptionFallbackBasketCurrency	NEW	Currency	Specifies the currency if the underli~~y~~er is a basket. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41877 ~~tbd~~	UnderlyingMarketDisruptionFallbackBasketDivisor	NEW	float	Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.	Dvsr	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41875 ~~tbd~~	UnderlyingMarketDisruptionFallbackOpenUnits	NEW	Qty	If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underli~~y~~er of the swap. In the case of a basket swap, this ~~element~~ is used to reference both the number of basket units, and the number of each asset components of the basket when	OpnUnits	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp

				these are expressed in absolute terms.		
41872 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erSecurityDesc	NEW	String	~~D~~Specifies the description of underlying security.	Desc	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41873	EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41874) field.	EncDescLen	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41874	EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc	Data	Data	Encoded (non-ASCII characters) representation of the UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41872) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41872).	EncDesc	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41870 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erSecurityID	NEW	String	~~Security~~Specifies the identifier value of the ~~underlyinger~~ security. ~~Requires UnderlyingMarketDisruptionFallbackUnderlyerSecurityIDSource(tbd) if specified.~~	ID	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41871 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erSecurityIDSource	NEW	String	Specifies the class or source scheme of the ~~underlying~~ security identifier. ~~Required if UnderlyingMarketDisruptionFallbackUnderlyerSecurityID(tbd) if specified.~~ *(Use values from SecurityIDSource(22))*	Src	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp
41869 ~~tbd~~	UnderlyingMarketDisruptionFallbackUnderli~~y~~erType	NEW	Int	~~T~~Specifies ~~t~~The type o~~f~~r reference price ~~underlyer~~underlier. *(Uses values from MarketDisruptionFallbackUnderlierType(~~40197~~41097))* ~~*Values:*~~ ~~0 = Basket~~ ~~1 = Bond~~ ~~2 = Cash~~ ~~3 = Commodity~~ ~~4 = ConvertibleBond~~	Typ	Add to UnderlyingMarketDisruptionFallbackReferencePriceGrp

				~~5 = Equity~~ ~~6 = Exchange traded fund~~ ~~7 = Future~~ ~~8 = Index~~ ~~9 = Loan~~ ~~10 = Mortgage~~ ~~11 = Mutual fund~~		
41813 ~~tbd~~	UnderlyingAutomaticExerciseIndicator	NEW	Boolean	~~When this element is specified and set to 'Y', it i~~Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.	AutoExerInd	Add to UnderlyingOptionExercise
41814 ~~tbd~~	UnderlyingAutomaticExerciseThresholdRate	NEW	float	The threshold rate for triggering automatic exercise.	AutoRt	Add to UnderlyingOptionExercise
41815 ~~tbd~~	UnderlyingExerciseConfirmationMethod	NEW	int ~~Boolean~~	Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent. ~~0 = Not required~~ ~~1 = Non-electronic~~ ~~2 = Electronic~~ ~~3 = Unknown at time of report~~*(Uses values from ExerciseConfirmationMethod(41111))*	ExerCnfm	Add to UnderlyingOptionExercise
41810 ~~tbd~~	UnderlyingExerciseDesc~~ription~~	NEW	String	An optional description of the option exercise.	Desc	Add to UnderlyingOptionExercise
41811	EncodedUnderlyingExerciseDescLen	NEW	Lenth	Byte length of encoded (non-ASCII characters) EncodedExerciseDesc(41102) field.	EncDescLen	Add to UnderlyingOptionExercise
41812	EncodedUnderlyingExerciseDesc	NEW	Data	Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ExerciseDesc(41106) field.	EncDesc	Add to UnderlyingOptionExercise
41816	UnderlyingManualNoticeBusine	NEW	String	Identifies the business center~~-time~~	Man	Add to

	ssCenter			~~zone~~ used for adjusting the time for manual exercise notice. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	~~I~~NtcBizCtr	UnderlyingOptionExercise
41817	UnderlyingFallbackExerciseIndicator	NEW	Boolean	Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).	FallbckExerInd	Add to UnderlyingOptionExercise
41818	UnderlyingLimitedRightToConfirmIndicator	NEW	Boolean	Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the Expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.	LtdRightCnfmInd	Add to UnderlyingOptionExercise
41819	UnderlyingExerciseSplitTicketIndicator	NEW	Boolean	Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.	ExerSpltTktInd	Add to UnderlyingOptionExercise
41820 ~~tbd~~	NoUnderlyingOptionExerciseBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	~~--~~	Add to UnderlyingOptionExerciseBusinessCenterGrp
41821 ~~tbd~~	UnderlyingOptionExerciseBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise ~~for~~ dates ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingOptionExerciseBusinessCenterGrp
41841	NoUnderlyingOptionExerciseDa	NEW	NumInGro	Number of dates in the repeating group.	~~--~~	Add to

~~tbd~~	tes		up			UnderlyingOptionExerciseDateGrp
41842 ~~tbd~~	UnderlyingOptionExerciseDate	NEW	LocalMktDate	An adjusted or unadjusted option exercise fixed date~~, unadjusted or adjusted depending on UnderlyingOptionExerciseDateType(tbd)~~.	Dt	Add to UnderlyingOptionExerciseDateGrp
41843 ~~tbd~~	UnderlyingOptionExerciseDateType	NEW	int	~~T~~Specifies the type of option exercise date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~ *(Uses values from OptionExerciseeDateType(41139))*	Typ	Add to UnderlyingOptionExerciseDateGrp
41822 ~~tbd~~	UnderlyingOptionExerciseBusinessDayConvention	NEW	int	The business day convention used to adjust the option exercise dates. ~~This should~~Used only ~~be used~~ to override the business day convention ~~defined~~ specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	BizDayCnvtn	Add to UnderlyingOptionExerciseDates

41824 ~~tbd~~	UnderlyingOptionExerciseEarliestDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise date offset. ~~If present UnderlyingOptionExerciseEarliestDateUnit(tbd) must be specified~~	E~~a~~rlstOfstPeriod	Add to UnderlyingOptionExerciseDates
41825 ~~tbd~~	UnderlyingOptionExerciseEarliestDateOffsetUnit	NEW	String	Time unit associated with the relative exercise earliest date offset. ~~If present UnderlyingOptionExerciseEarliestDatePeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProvisionOptionExerciseEarliestDateUnit(40126)~~PaymentStreamPaymentOffsetUnit(40760)~~)*	E~~a~~rlstOfstUnit	Add to UnderlyingOptionExerciseDates
41823 ~~tbd~~	UnderlyingOptionExerciseEarliestDateOffsetDayType	NEW	int	Specifies the type of day for the earliest exercise date offset. ~~The exercise earliest date offset day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~PaymentStreamPayment~~ComplexEvent~~Offset~~DayType(41024))*	E~~a~~rlstOfstDayTyp	Add to UnderlyingOptionExerciseDates
41838 ~~tbd~~	UnderlyingOptionExerciseEarliestTime	NEW	LocalMktTime	~~Earliest exercise 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 expriation date, in the case of a European style option, (ii) on each ~~b~~Bermuda option exercise date and the expiration date, in the case of a Bermuda style option, (iii) the commencement date to, and including, the expiration date, in	E~~a~~rlstTm	Add to UnderlyingOptionExerciseDates

				the case of an American option.		
41836 ~~tbd~~	UnderlyingOptionExerciseFirstDateUnadjusted	NEW	LocalMktDate	Unadjusted first exercise date.	FirstDtUnadj	Add to UnderlyingOptionExerciseDates
41826 ~~tbd~~	UnderlyingOptionExerciseFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of exercise dates. ~~If present UnderlyingOptionExerciseFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to UnderlyingOptionExerciseDates
41827 ~~tbd~~	UnderlyingOptionExerciseFrequencyUnit	NEW	String	Time unit associated with the frequency of exercise dates. ~~If present UnderlyingOptionExerciseFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~Payment StreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to UnderlyingOptionExerciseDates
41837 ~~tbd~~	UnderlyingOptionExerciseLastDateUnadjusted	NEW	LocalMktDate	Unadjusted last exercise date.	LastDtUnadj	Add to UnderlyingOptionExerciseDates
41839 ~~tbd~~	UnderlyingOptionExerciseLatestTime	NEW	LocalMktTime	Latest exercise time. See also UnderlyingOptionExerciseEarliestTime(41838).	LtstTm	Add to UnderlyingOptionExerciseDates
41835 ~~tbd~~	UnderlyingOptionExerciseNominationDeadline	NEW	LocalMktDate	Last date (adjusted) for establishing the option exercise terms.	NomntnDdln	Add to UnderlyingOptionExerciseDates
41834 ~~tbd~~	UnderlyingOptionExerciseSkip	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 UnderlyingOptionExerciseDates
41833 ~~tbd~~	UnderlyingOptionExerciseStartDateAdjusted	NEW	LocalMktDate	Adjusted start date for calculating periodic exercise dates.	StartDt	Add to UnderlyingOptionExercis

						eDates
41832 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetDayType	NEW	int	Specifies the day type of t~~T~~he exercise start date offset ~~day type~~. ~~Values:~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from PaymentStreamPaymentOffsetDayType(40920))*	StartDtOfstDayTyp	Add to UnderlyingOptionExerciseDates
41830 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise start date offset. ~~If present UnderlyingOptionExerciseEarliestStartDateOffsetUnit(tbd) must be specified~~	StratDtOfstPeriod	Add to UnderlyingOptionExerciseDates
41831 ~~tbd~~	UnderlyingOptionExerciseStartDateOffsetUnit	NEW	String	Time unit associated with the relative exercise start date offset. ~~If present UnderlyingOptionExerciseEarliestStartDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	StartDtOfstUnit	Add to UnderlyingOptionExerciseDates
41829 ~~tbd~~	UnderlyingOptionExerciseStartDateRelativeTo	NEW	~~i~~Int, Reserved10000Plus	~~When the exercise start is relative to an anchor date, this s~~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. 1000+ = Reserved and available for bi-laterally agreed upon user defined values.	StartDtReltv	Add to UnderlyingOptionExerciseDates

				~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ ~~*(Uses values from StreamEffectiveDateRelativeTo(40910))*~~ ~~*StreamEffectiveDateRelativeTo - see that field for complete list of values)*~~		
41828 ~~tbd~~	UnderlyingOptionExerciseStartDateUnadjusted	NEW	LocalMktDate	Unadjusted start date for calculating periodic exercise dates.	StartDtUnadj	Add to UnderlyingOptionExerciseDates
41840 ~~tbd~~	UnderlyingOptionExerciseTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise time, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values	TmBizCtr	Add to UnderlyingOptionExerciseDates
41846 ~~tbd~~	UnderlyingOptionExerciseExpirationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the option exercise expiration dates. ~~This should~~Used only ~~be used~~ to override the business day convention specifi~~defin~~ed in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The~~	BizDayCnvtn	Add to UnderlyingOptionExerciseExpiration

				~~modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41848 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative exercise expiration date offset. ~~If present UnderlyingOptionExerciseExpirationDateOffsetUnit(tbd) must be specified~~	OfstPeriod	Add to UnderlyingOptionExerciseExpiration
41849 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetUnit	NEW	String	Time unit associated with the relative exercise expiration date offset. ~~If present UnderlyingOptionExerciseExpirationDateOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*	OfstUnit	Add to UnderlyingOptionExerciseExpiration
41847 ~~tbd~~	UnderlyingOptionExerciseExpirationDateRelativeTo	NEW	~~i~~Int, Reserved1000Plus	~~When the exercise expiration is relative to an anchor date, this s~~Specifies the anchor date when the option exercise expiration date is relative to an anchor~~other~~ date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. 1000+ = Reserved and available for bi-laterally agreed upon user defined values. ~~0 = Trade date~~ ~~1 = Settlement date~~ ~~2 = Effective date~~ ~~3 = Calculation period start date~~ ~~4 = Calculation period end date~~ ~~5 = Reset date~~ ~~*(Uses values from StreamEffectiveDateRelativeTo(40910)*~~	Reltv	Add to UnderlyingOptionExerciseExpiration

				~~see that field for complete list of values~~)		
41853 ~~tbd~~	UnderlyingOptionExerciseExpirationDateOffsetDayType	NEW	int	Specifies the day type of~~for~~ the option exercise expiration date offset. ~~The exercise start date offset day type.~~ ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ComplexEventDayType(41024)~~PaymentStreamPaymentOffsetDayType(40920)~~)*	OfstDayTyp	Add to UnderlyingOptionExerciseExpiration
41850 ~~tbd~~	UnderlyingOptionExerciseExpirationFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of exercise expiration dates. ~~If present UnderlyingOptionExerciseExpirationFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to UnderlyingOptionExerciseExpiration
41851 ~~tbd~~	UnderlyingOptionExerciseExpirationFrequencyUnit	NEW	String	Time unit associated with the frequency of exercise expiration dates. ~~If present UnderlyingOptionExerciseExpirationFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~PaymentStreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to UnderlyingOptionExerciseExpiration
41852 ~~tbd~~	UnderlyingOptionExerciseExpirationRollConvention	NEW	String	The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. ~~This should only be used~~Used only to override the roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. ~~[day of month] (the particular day of the month)~~ ~~EOM (end-of-month)~~	Roll	Add to UnderlyingOptionExerciseExpiration

				~~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)~~ ~~FRI (Friday)~~ ~~SAT (Saturday)~~ ~~SUN (Sunday)~~ ~~*other bilaterally agreed values*~~ *(Uses values from ~~StreamCalculation~~DateRollConvention(40922))*		
41854 ~~tbd~~	UnderlyingOptionExerciseExpirationTime	NEW	LocalMktTime	The option ~~E~~exercise expiration time.	Tm	Add to UnderlyingOptionExerciseExpiration
41855 ~~tbd~~	UnderlyingOptionExerciseExpirationTimeBusinessCenter	NEW	String	The business center used to determine the locale for option exercise expiration time, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-	TmBizCtr	Add to UnderlyingOptionExerciseExpiration

				character code values.		
41844 ~~tbd~~	NoUnderlyingOptionExerciseExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingOptionExerciseExpirationDateBusinessCenterGrp
41845 ~~tbd~~	UnderlyingOptionExerciseExpirationDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the option exercise expiration ~~for~~ dates~~ adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingOptionExerciseExpirationDateBusinessCenterGrp
41856 ~~tbd~~	NoUnderlyingOptionExerciseExpirationDates	NEW	NumInGroup	Number of fixed exercise expiration dates in the repeating group.	—	Add to UnderlyingOptionExerciseExpirationDateGrp
41857 ~~tbd~~	UnderlyingOptionExerciseExpirationDate	NEW	LocalMktDate	An adjusted or unadjusted option exercise expiration fixed date~~, unadjusted or adjusted depending on UnderlyingOptionExerciseExpirationDateType(tbd)~~.	Dt	Add to UnderlyingOptionExerciseExpirationDateGrp
41858 ~~tbd~~	UnderlyingOptionExerciseExpirationDateType	NEW	int	~~T~~Specifies the type of exercise expiration date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses values from OptionExerciseDateType(41139))*	Typ	Add to UnderlyingOptionExerciseExpirationDateGrp
41878 ~~tbd~~	NoUnderlyingPaymentSchedule~~Fx~~FixingDays	NEW	NumInGroup	Number of ~~FX~~ fixing days in the repeating group.	—	Add to UnderlyingPaymentSchedule~~Fx~~FixingDayGrp
41880 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingDayNumber	NEW	int	The occurrence of the day of week on which ~~FX~~ fixing ~~will~~ takes place. E Elaboration: ~~.g.~~For example, a fixing of the the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week ~~will be~~ is a fixing day.	DayNum	Add to UnderlyingPaymentSchedule~~Fx~~FixingDayGrp
41879	UnderlyingPaymentSchedule~~Fx~~	NEW	int	The day of the week on which ~~FX~~ fixing	DayOfWk	Add to

~~tbd~~	FixingDayOfWeek			~~will~~ takes place. ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a fixing day.~~ *(Uses values from PaymentStreamPricingDayOfWeek(41228))*		UnderlyingPaymentSchedule~~Fx~~FixingDayGrp
41892 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingDayCount	NEW	int	The number of days over which ~~FX~~ fixing should take place.	FixngDayCnt	Add to UnderlyingPaymentScheduleGrp
41891 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingDayDistribution	NEW	int	The distribution of ~~FX~~ fixing days. ~~0 = All~~ ~~1 = First~~ ~~2 = Last~~ ~~3 = Penultimate~~*(Uses values from PaymentStreamPricingDayDistribution(41214))*	FixngDayDistrib	Add to UnderlyingPaymentScheduleGrp
41895 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingFirstObservationOffsetPeriod	NEW	int	Time unit multiplier for the first observation offset ~~interval~~. Elaboration: If the first~~1st~~ observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the first~~1st~~ observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no first~~1st~~ observation offset is specified, the observation period will end immediately preceding each calculation period. ~~If present UnderlyingPaymentScheduleFxFixingFirstObservationOffsetUnit(tbd) must be specified.~~	FixngFirstObsvtnPeriod	Add to UnderlyingPaymentScheduleGrp
41896 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingFirstObservationOffsetUnit	NEW	String	Time unit associated with the ~~1st~~ first observation offset ~~interval~~. ~~If present UnderlyingPaymentScheduleFxFixingFirstObservationOffsetPeriod(tbd) must be specified.~~	FixngFirstObsvtnUnit	Add to UnderlyingPaymentScheduleGrp

				~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamPaymentOffsetUnit(40760))*		
41893 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingLagPeriod	NEW	int	Time unit multiplier for fixing lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period – i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period. If present UnderlyingPaymentScheduleFxFixingUnit (tbd) must be specified.~~	FixngLagPeriod	Add to UnderlyingPaymentScheduleGrp
41894 ~~tbd~~	UnderlyingPaymentSchedule~~Fx~~FixingLagUnit	NEW	String	Time unit associated with fixing lag duration. ~~period. If present UnderlyingPaymentScheduleFxFixingLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~PaymentStreamPaymentOffsetUnit40760)~~)*	FixngLagUnit	Add to UnderlyingPaymentScheduleGrp
41885	UnderlyingPaymentScheduleRat	NEW	float	The number to be multiplied by the	RtFctr	Add to

~~tbd~~	eConversionFactor			derived floating rate of the ~~UnderlyingPaymentSchedule~~ underlying's payment schedule in order to arrive at the payment rate. If ommitted, the ~~schedule rate conversion~~ factor is 1.		UnderlyingPaymentScheduleGrp
41883 ~~tbd~~	UnderlyingPaymentScheduleRateCurrency	NEW	Currency	~~T~~Specifies the currency of the schedule rate. Uses ISO 4217 currency codes.	RtCcy	Add to UnderlyingPaymentScheduleGrp
41886 ~~tbd~~	UnderlyingPaymentScheduleRateSpreadType	NEW	int	~~Ident~~Specifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from PaymentStreamRateType(41206))*	SpreadTyp	Add to UnderlyingPaymentScheduleGrp
41884 ~~tbd~~	UnderlyingPaymentScheduleRateUnitOfMeasure	NEW	String	The schedule rate unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	RtUOM	Add to UnderlyingPaymentScheduleGrp
41887 ~~tbd~~	UnderlyingPaymentScheduleSett~~lement~~PeriodPrice	NEW	Price	The schedule settlement period price.	SettlPx	Add to UnderlyingPaymentScheduleGrp
41888 ~~tbd~~	UnderlyingPaymentScheduleSett~~lement~~PeriodPriceCurrency	NEW	Currency	The currency of the schedule settlement period price. Uses ISO 4217 currency codes.	SettlPxCcy	Add to UnderlyingPaymentScheduleGrp
41889 ~~tbd~~	UnderlyingPaymentScheduleSett~~lement~~PeriodPriceUnitOfMeasure	NEW	String	The settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	SettlPxUOM	Add to UnderlyingPaymentScheduleGrp
41890 ~~tbd~~	UnderlyingPaymentScheduleStepUnitOfMeasure	NEW	String	The schedule step unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	StepUOM	Add to UnderlyingPaymentScheduleGrp
41881 ~~tbd~~	UnderlyingPaymentScheduleXID	NEW	XID	Identifier of this UnderlyingPaymentSchedule for cross referencing elsewhere in the message.	XID	Add to UnderlyingPaymentScheduleGrp
41882 ~~tbd~~	UnderlyingPaymentScheduleXIDRef	NEW	XIDREF~~ef~~	Reference to payment schedule elsewhere in the message.	XIDRef	Add to UnderlyingPaymentScheduleGrp
41898 ~~tbd~~	UnderlyingPaymentStreamFlatRateAmount	NEW	Amt~~float~~	Specifies the actual monetary value of the flat rate when ~~If~~ UnderlyingPaymentStreamFlatRateIndicat	FlatRtAmt	Add to UnderlyingPaymentStream

				or(41897) ~~is~~ = 'Y'.~~true this specifies the actual flat rate.~~		
41899 ~~tbd~~	UnderlyingPaymentStreamFlatRateCurrency	NEW	Currency	~~T~~Specifies the currency of the actual flat rate. Uses ISO 4217 currency codes.	FlatRtCcy	Add to UnderlyingPaymentStream
41897 ~~tbd~~	UnderlyingPaymentStreamFlatRateIndicator	NEW	Boolean	When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction "Fixed". If 'N' it is taken on each Pricing Date "Floating".	FlatRtInd	Add to UnderlyingPaymentStream
41900 ~~tbd~~	UnderlyingPaymentStreamMaximumPaymentAmount	NEW	Amt	~~L~~Specifies the limit on the total payment amount.	MaxPmtAmt	Add to UnderlyingPaymentStream
41901 ~~tbd~~	UnderlyingPaymentStreamMaximumPaymentCurrency	NEW	Currency	~~C~~Specifies the currency of total payment amount limit. Uses ISO 4217 currency codes.	MaxPmtCcy	Add to UnderlyingPaymentStream
41902 ~~tbd~~	UnderlyingPaymentStreamMaximumTransactionAmount	NEW	Amt	~~L~~Specifies the limit on the payment amount that goes out in any particular calculation period.	MaxTxnAmt	Add to UnderlyingPaymentStream
41903 ~~tbd~~	UnderlyingPaymentStreamMaximumTransactionCurrency	NEW	Currency	~~C~~Specifies the currency of the period payment amount limit. Uses ISO 4217 currency codes.	MaxTxnCcy	Add to UnderlyingPaymentStream
41907 ~~tbd~~	UnderlyingPaymentStreamContractPrice	NEW	Price	~~For a DRY Voyage Charter or Charter Commodity Swap, the price per relevant unit for purposes of the calculation of a Fixed Amount.~~The price per relevant unit for purposes of the calculation of a fixed amount for a dry voyage charter or time charter commodity swap.	C~~n~~trctPx	Add to UnderlyingPaymentStreamFixedRate
41908 ~~tbd~~	UnderlyingPaymentStreamContractPriceCurrency	NEW	Currency	Specifies the currency of UnderlyingPaymentStreamContractPrice(41907~~tbd~~). Uses ISO 4217 currency codes.	C~~n~~trctPxCcy	Add to UnderlyingPaymentStreamFixedRate
41904 ~~tbd~~	UnderlyingPaymentStreamFixedAmountUnitOfMeasure	NEW	String	~~F~~Specifies the fixed payment amount unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	FixedAmtUOM	Add to UnderlyingPaymentStreamFixedRate
41905 ~~tbd~~	UnderlyingPaymentStreamTotalFixedAmount	NEW	Amt	~~F~~Specifies the total fixed payment amount.	FixedAmt	Add to UnderlyingPaymentStrea

						mFixedRate
41906 ~~tbd~~	UnderlyingPaymentStreamWorldScaleRate	NEW	~~Qty~~float	~~For a WET Voyager Charter Commodity Swap, t~~The number of Worldscale ~~P~~points for purposes of the calculation of a ~~F~~fixed ~~A~~amount for a wet voyage charter commodity swap.	WorldScaleRt	Add to UnderlyingPaymentStreamFixedRate
~~tbd~~	~~UnderlyingPaymentStreamAveragingMethod~~	~~NEW~~	~~int~~	~~Specifies a method of averaging where more than one pricing date is applicable.~~ ~~0 = Unweighted~~ ~~1 = Weighted~~	~~AvgngMeth~~	~~Add to UnderlyingPaymentStreamFloatingRate~~
41926 ~~tbd~~	UnderlyingPaymentStreamCalculationLagPeriod	NEW	int	Time unit multiplier for the calculation lag duration. ~~FX fixing lag is used together with FX fixing 1st observation. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period. If present UnderlyingPaymentStreamCalculationLagUnit(tbd) must be specified.~~	~~Fixng~~CalcLagPeriod	Add to UnderlyingPaymentStreamFloatingRate
41927 ~~tbd~~	UnderlyingPaymentStreamCalculationLagUnit	NEW	String	Time unit associated with the calculation lag duration. ~~period. If present UnderlyingPaymentStreamCalculationLagPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamInflationLagUnit(40809)~~U~~*	~~Fixng~~CalcLagUnit	Add to UnderlyingPaymentStreamFloatingRate

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				~~nderlyingPaymentStreamPaymentOffsetUnit(40760)~~)		
~~tbd~~	~~UnderlyingPaymentStreamConversionFactor~~	~~NEW~~	~~float~~	~~The floating rate conversion factor.~~	~~RtFctr~~	~~Add to UnderlyingPaymentStreamFloatingRate~~
41925 ~~tbd~~	UnderlyingPaymentStreamFinalRate	NEW	Percentage	The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	FnlRt	Add to UnderlyingPaymentStreamFloatingRate
41928 ~~tbd~~	UnderlyingPaymentStreamFirstObservationDateOffsetPeriod	NEW	int	Time unit multiplier for the first observation offset ~~interval~~. ~~If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period. If present UnderlyingPaymentStreamFirstObservationOffsetUnit(tbd) must be specified.~~	~~Fixng~~FirstObsvtnOfstPeriod	Add to UnderlyingPaymentStreamFloatingRate
41929 ~~tbd~~	UnderlyingPaymentStreamFirstObservationDateOffsetUnit	NEW	String	Time unit associated with the ~~-~~first ~~1st~~ observation offset ~~interval~~. ~~If present UnderlyingPaymentStreamFirstObservationOffsetPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from UnderlyingPaymentStreamPaymentOffsetUnit(40760))*	~~Fixng~~FirstObsvtnOfstUnit	Add to UnderlyingPaymentStreamFloatingRate
41924 ~~tbd~~	UnderlyingPaymentStreamLastResetRate	NEW	Percentage	The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.	LastResetRt	Add to UnderlyingPaymentStreamFloatingRate

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41933 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessCalendar	NEW	String	Specifies the ~~B~~business calendar to use for pricing. See ~~Values given at URL~~ http://www.fpml.org/coding-scheme/commodity-business-calendar for values.	PxngClndr	Add to UnderlyingPaymentStreamFloatingRate
41934 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessDayConvention	NEW	int	The business day convention used to adjust the payment stream's pricing dates. ~~This should only be used~~Used only to override the business day convention ~~defined~~ specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*	PxngBizDayCnvtn	Add to UnderlyingPaymentStreamFloatingRate
41932 ~~tbd~~	UnderlyingPaymentStreamPricingDayCount	NEW	int	The number of days over which pricing should take place.	PxngDayCnt	Add to UnderlyingPaymentStreamFloatingRate
41931 ~~tbd~~	UnderlyingPaymentStreamPricingDayDistribution	NEW	int	The distribution of pricing days. ~~0 = All~~ ~~1 = First~~	PxngDayDistrib	Add to UnderlyingPaymentStreamFloatingRate

				~~2 = Last~~ ~~3 = Penultimate~~ *(Uses values from PaymentStreamPricingDayDistribution(41214))*		
41930 ~~tbd~~	UnderlyingPaymentStreamPricingDayType	NEW	int	~~T~~Specifies the commodity pricing ~~day~~ day type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~UnderlyingPaymentStreamPaymentOffset~~ ComplexEventDayType(41024))*	PxngDayTyp	Add to UnderlyingPaymentStreamFloatingRate
41922 ~~tbd~~	UnderlyingPaymentStreamRateConversionFactor	NEW	float	The number to be multiplied by the derived floating rate of the ~~UnderlyingPaymentStream~~underlying's payment stream in order to arrive at the payment rate. If omitted, the ~~floating rate conversion~~ factor is 1.	RtFctr	Add to UnderlyingPaymentStreamFloatingRate
41912 ~~tbd~~	UnderlyingPaymentStreamRateIndexCurvePeriod2	NEW	int	Specifies the secondary time unit multiplier for the payment stream’s floating rate index curve. ~~For a FRA with an average rate between two curve points this is the secondary time unit multiplier for the payment stream's floating rate index curve period. If present UnderlyingPaymentStreamRateIndexCurveUnit2(tbd) must be specified.~~ Elaboration: May be used for a Forward Rate Agreement (FRA) with an average rate between two curve points.	NdxPeriod2	Add to UnderlyingPaymentStreamFloatingRate
41911 ~~tbd~~	UnderlyingPaymentStreamRateIndexCurveUnit2	NEW	String	Specifies the secondary time unit associated with the payment stream’s floating rate index curve. ~~For a FRA with an average rate between~~	NdxUnit2	Add to UnderlyingPaymentStreamFloatingRate

				~~two curve points this is the secondary time unit associated with the payment stream's floating rate index curve period. If present UnderlyingPaymentStreamRateIndexCurvePeriod2(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from PaymentStreamRateIndexCurveUnit(40791))*		
41914 ~~tbd~~	UnderlyingPaymentStreamRateIndexLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related ~~C~~confirmation.	NdxLvl	Add to UnderlyingPaymentStreamFloatingRate
41913 ~~tbd~~	UnderlyingPaymentStreamRateIndexLocation	NEW	String	Specifies the location of the floating rate index.	NdxLctn	Add to UnderlyingPaymentStreamFloatingRate
41915 ~~tbd~~	UnderlyingPaymentStreamRateIndexUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate index level. *(Uses values from UnitOfMeasure(996))*	NdxUOM	Add to UnderlyingPaymentStreamFloatingRate
41920 ~~tbd~~	UnderlyingPaymentStreamRateSpreadCurrency	NEW	Currency ~~String~~	Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.	SpreadCcy	Add to UnderlyingPaymentStreamFloatingRate
41923 ~~tbd~~	UnderlyingPaymentStreamRateSpreadType	NEW	int	Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate. ~~0 = Absolute~~ ~~1 = Percentage~~*(Uses values from PaymentStreamRateType(41206))*	SpreadTyp	Add to UnderlyingPaymentStreamFloatingRate
41921 ~~tbd~~	UnderlyingPaymentStreamRateSpreadUnitOfMeasure	NEW	String	Specifies the unit of measure (UOM) of the floating rate spread. *(Uses values from UnitOfMeasure(996))*	SpreadUOM	Add to UnderlyingPaymentStreamFloatingRate
41917 ~~tbd~~	UnderlyingPaymentStreamReferenceLevel	NEW	Qty	This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or	RefLvl	Add to UnderlyingPaymentStrea

				HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related ~~C~~confirmation.		mFloatingRate
41919 ~~tbd~~	UnderlyingPaymentStreamReferenceLevelEqualsZeroIndicator	NEW	Boolean	When ~~this element is specified and set~~ to 'Y', it indicates that the weather reference level equals zero.	RefLvlZero	Add to UnderlyingPaymentStreamFloatingRate
41918 ~~tbd~~	UnderlyingPaymentStreamReferenceLevelUnitOfMeasure	NEW	String	The unit of measure (UOM) of the rate reference level. *(Uses values from UnitOfMeasure(996))*	RefUOM	Add to UnderlyingPaymentStreamFloatingRate
41916 ~~tbd~~	UnderlyingPaymentStreamSettle~~ment~~Level	NEW	int	Specifies ~~the calculation of~~ how weather index units are to be calculated. ~~The Settlement Level means either the cumulative number of Weather Index Units for each day in the Calculaiton Period (Cumulative) or the cumulative number of Weather Index Units for each day in the Calculation Period divided by the number of days in the Calculation Period (Average) or the maximum number of Weather Index Units for any day in the Calculation Period (Maximum) or the minimum number of Weather Index Units for any day in the Calculation Period.~~ ~~0 = Average~~ ~~1 = Maximum~~ ~~2 = Minimum~~*(Uses values from PaymentSettlLevel(41199))*	SettlLvl	Add to UnderlyingPaymentStreamFloatingRate
41937 ~~tbd~~	NoUnderlyingPaymentStreamPaymentDates	NEW	NumInGroup	Number of payment dates in the repeating group.	—	Add to UnderlyingPaymentStreamPaymentDateGrp
41938 ~~tbd~~	UnderlyingPaymentStreamPaymentDate	NEW	LocalMktDate	An adjusted or unadjusted fixed stream payment ~~fixed~~ date~~, unadjusted or adjusted depending on UnderlyingPaymentStreamPaymentDateType(tbd)~~.	Dt	Add to UnderlyingPaymentStreamPaymentDateGrp
41939 ~~tbd~~	UnderlyingPaymentStreamPaymentDateType	NEW	int	~~T~~Specifies the type of payment date. When specified it applies not only to the current	Typ	Add to UnderlyingPaymentStrea

				date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses values from OptionExerciseDateType(41139))*		mPaymentDateGrp
41940 ~~tbd~~	UnderlyingPaymentStreamMasterAgreementPaymentDatesIndicator	NEW	Boolean	When ~~this element is specified and~~ set to 'Y', it indicates that ~~the~~ p~~P~~ayment d~~D~~ates are specified in the relevant master agreement.	MADts	Add to UnderlyingPaymentStreamPaymentDates
41909 ~~10~~ ~~tbd~~	NoUnderlyingPaymentStreamPricingBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingPaymentStreamPricingBusinessCenterGrp
41910 ~~tbd~~	UnderlyingPaymentStreamPricingBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the payment stream's pricing~~for~~ date~~s adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingPaymentStreamPricingBusinessCenterGrp
41941 ~~tbd~~	NoUnderlyingPaymentStreamPricingDates	NEW	NumInGroup	Number of pricing dates in the repeating group.	—	Add to UnderlyingPaymentStreamPricingDateGrp
41942 ~~tbd~~	UnderlyingPaymentStreamPricingDate	NEW	LocalMktDate	An adjusted or unadjusted fixed stream pricing date. ~~fixed date, unadjusted or adjusted depending on UnderlyingPaymentStreamPricingDateType(tbd).~~	Dt	Add to UnderlyingPaymentStreamPricingDateGrp
41943 ~~tbd~~	UnderlyingPaymentStreamPricingDateType	NEW	int	~~T~~Specifies the type of pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses the values of OptionExerciseDateType(41139))*	Typ	Add to UnderlyingPaymentStreamPricingDateGrp
41944 ~~tbd~~	NoUnderlyingPaymentStreamPricingDays	NEW	NumInGroup	Number of pricing days in the repeating group.	—	Add to UnderlyingPaymentStreamPricingDayGrp
41946	UnderlyingPaymentStreamPricin	NEW	int	The occurrence of the day of week on	DayNum	Add to

~~tbd~~	gDayNumber			which pricing ~~will~~ takes place. Elaboration: ~~E.g. the 3rd Friday would be DayOfWk=5 DayNum=3. If omitted every day of the week will be a pricing day.~~		UnderlyingPaymentStreamPricingDayGrp
41945 ~~tbd~~	UnderlyingPaymentStreamPricingDayOfWeek	NEW	int	The day of the week on which pricing ~~will~~ takes place. ~~E.g.~~ For example, a pricing day of the 3rd Friday would be DayOfWk=5 DayNum=3. ~~If omitted every day of the week will be a pricing day.~~ *(Use values from PaymentStreamPricingDayOfWeek(41228))*	DayOfWk	Add to UnderlyingPaymentStreamPricingDayGrp
41947 ~~tbd~~	NoUnderlyingPricingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingPricingDateBusinessCenterGrp
41948 ~~tbd~~	UnderlyingPricingDateBusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the pricing or fixing ~~for~~ date ~~adjustment~~, e.g. “GBLO”. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingPricingDateBusinessCenterGrp
41951 ~~tbd~~	UnderlyingPricingDateAdjusted	NEW	LocalMktDate	~~A~~Specifies the adjusted pricing or fixing date.~~, e.g. for commodity or FX forward trades.~~	Dt	Add to UnderlyingPricingDateTime
41950 ~~tbd~~	UnderlyingPricingDateBusinessDayConvention	NEW	Int	The business day convention used to adjust the ~~P~~~~Specifies the~~ pricing or fixing date ~~adjustment business day convention~~. ~~This should only be used~~Used only to override the business day convention ~~defined~~ specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~	BizDayCnvtn	Add to UnderlyingPricingDateTime

				~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41949 ~~tbd~~	UnderlyingPricingDateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted pricing or fixing date.~~, e.g. for commodity or FX forward trades.~~	DtUnadj	Add to UnderlyingPricingDateTime
41952 ~~tbd~~	UnderlyingPricingTime	NEW	LocalMktTime	~~Local market~~ Specifies the local market time of the pricing or fixing.	Tm	Add to UnderlyingPricingDateTime
41953 ~~tbd~~	UnderlyingPricingTimeBusinessCenter	NEW	String	~~The~~ Specifies the business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to UnderlyingPricingDateTime
41800 ~~tbd~~	NoUnderlyingStreamAssetAttributes	NEW	NumInGroup	Number of asset attribute entries in the group.	~~—~~	Add to UnderlyingStreamAssetAttributeGrp
41803 ~~tbd~~	UnderlyingStreamAssetAttributeLimit	NEW	String	The l~~L~~imit or lower acceptable value of the attribute.	Lmt	Add to UnderlyingStreamAssetAttributeGrp
41801 ~~tbd~~	UnderlyingStreamAssetAttributeType	NEW	String	~~Name of the attribute being specified.~~ Specifies the name of the attribute. See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.~~E.g.:~~ ~~**Grade** Grade of the commodity to be delivered, e.g. of oil or of refined product.~~	Typ	Add to UnderlyingStreamAssetAttributeGrp

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				~~**EmissionsYear** – Year for emissions trading, i.e. "Vintage"~~ ~~**TransferTerms** – Terms for physical transfer~~ ~~**DeliveryPoint** – Physical delivery point~~ ~~**DeliveryQuality** – (Electricity) 0 = Not firm, 1 = Firm~~ ~~**DeliveryMethod** – Tanker, Barge, Pipeline, etc.~~ ~~**SpecialCondition** – Free-form description of condition~~ ~~**Moisture** - The moisture content of the coal product.~~ ~~**Ash** -The ash content of the coal product.~~ ~~**Sulphur** -The sulphur content of the coal product.~~ ~~**SO2** -The sulphur dioxide content of the coal product.~~ ~~**Volatile** -The volatile content of the coal product.~~ ~~**BTUperLB** - The number of British Thermal Units per Pound of the coal product.~~ ~~**TopSize** - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.~~ ~~**FinesPassingScreen**~~ ~~**Grindability** - The Hardgrove Grindability Index value of the coal to be delivered.~~ ~~**AshFusionTemperature** - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.~~ ~~**InitialDeformation** -The temperature at which an ash cone shows evidence of~~		

				~~deformation.~~ ~~**SofteningHeightWidth** - The temperature at which the height of an ash cone equals its width. (Softening temperature).~~ ~~**SofteningHeightHalfWidth** - The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).~~ ~~**Fluid** - The temperature at which the ash cone flattens.~~ ~~**Voltage** - The voltage of the electricity to be delivered.~~ ~~**CalorificValue** - The calorific value of the gas to be delivered specified in megajoules per cubic meter.~~ ~~**Quality** - The quality of the gas to be delivered.~~ ~~**ComplianceStartYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.~~ ~~**ComplianceEndYear** - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.~~ ~~**ApplicableLaw** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**TrackingSystem** - (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.~~ ~~**SchemeAbandonment** - (Environmental)~~		

				~~For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.~~ ~~**FailureToDeliverApplicable** – (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPApplicable** – (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the confirmation.~~ ~~**EEPRiskStartDate** – (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPRiskEndDate** – (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.~~ ~~**EEPEquivalentApplicable** – (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.~~ ~~**EEPPenaltyApplicable** – (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.~~ ~~**Shape** – (Metal) Shape.~~ ~~**BrandName** – (Metal) Brand name.~~ ~~**BrandManager** – (Metal) Brand name manager.~~		

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				~~**BrandCountry** – (Metal) Country where brand is produced.~~ ~~**BrandProducer** – (Metal) Producer of brand.~~ ~~**LoadShapeForced** – When value is "Y" it indicates that the electrical load settlement shape is forced.~~ ~~**QualityVariationAdjustment** – When value is "Y" Quality Variation Adjustment is applicable.~~ ~~**SCoTASpecification** – (Coal) When value is "Y" type and source of coal refer to global SCoTA specifications.~~ ~~**AdjustmentFallback** – (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.~~ ~~**AlternateProvider** – (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.~~ ~~**FinalEditedData** – (Weather) When value is "Y" it indicates that provider's data is final.~~ ~~**SynopticFallback** – When value is "Y" it indicates that synoptic data fallback is acceptable.~~ ~~**SO2QualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~**BTUQualityAdjustment** – (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL:~~		

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				~~http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments.~~ ~~Some attribtes may be repeated.~~		
41802 ~~tbd~~	UnderlyingStreamAssetAttributeValue	NEW	String	~~V~~Specifies the value of the attribute	Val	Add to UnderlyingStreamAssetAttributeGrp
41954 ~~tbd~~	NoUnderlyingStreamCalculationPeriodDates	NEW	NumInGroup	Number of calculation period dates in the repeating group.	—	Add to UnderlyingStreamCalculationPeriodDateGrp
41955 ~~tbd~~	UnderlyingStreamCalculationPeriodDate	NEW	LocalMktDate	An adjusted or unadjusted fixed calculation period date. ~~, unadjusted or adjusted depending on UnderlyingStreamCalculationPeriodDateType(tbd).~~	Dt	Add to UnderlyingStreamCalculationPeriodDateGrp
41956 ~~tbd~~	UnderlyingStreamCalculationPeriodDateType	NEW	int	~~T~~Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. ~~0 = Unadjusted~~ ~~1 = Adjusted~~*(Uses values from OptionExerciseDateType(41139))*	Typ	Add to UnderlyingStreamCalculationPeriodDateGrp
41959 ~~tbd~~	UnderlyingStreamCalculationBalanceOfFirstPeriod	NEW	Boolean	When ~~this element is~~ specified and set to 'Y', it indicates that the first ~~C~~calculation ~~P~~period should run from the ~~E~~effective ~~D~~date to the end of the calendar period in which the ~~E~~effective ~~D~~date falls~~,~~ (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and ~~E~~effective ~~D~~date is Jan 15.). If 'N' or not specified ~~omitted~~, it indicates that the first ~~C~~calculation ~~P~~period should run from the ~~E~~effective ~~D~~date for one whole period~~,~~ (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and ~~E~~effective ~~D~~date is Jan 15.).	BalFirst	Add to UnderlyingStreamCalculationPeriodDates
41960 ~~tbd~~	UnderlyingStreamCalculationCorrectionPeriod	NEW	int	~~The period~~Tthe time unit multiplier ~~indicating how long~~ for the length of time	CrrctnPeriod	Add to UnderlyingStreamCalcula

				after the publication of the data when corrections ~~could~~ can be made.		tionPeriodDates
41961 ~~tbd~~	UnderlyingStreamCalculationCorrectionUnit	NEW	String	~~The~~Time unit associated with the length of time after the publication of the data when corrections can be made. ~~for the data correction period.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~*(Uses values from ProtectionTermEventUnit(40196)~~CouponFrequencyUnit(1949)~~)*	CrrctnUnit	Add to UnderlyingStreamCalculationPeriodDates
41957 ~~tbd~~	UnderlyingStreamCalculationPeriodDatesXID	NEW	XID	Identifier of this calculation period for cross referencing elsewhere in the message.	XID	Add to UnderlyingStreamCalculationPeriodDates
41958 ~~tbd~~	UnderlyingStreamCalculationPeriodDatesXIDRef	NEW	XIDREF	Cross reference to another calculation period for duplicating its properties.	XIDRef	Add to UnderlyingStreamCalculationPeriodDates
41964 ~~tbd~~	UnderlyingStreamCommodityBase	NEW	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. Elaboration: ~~For e~~Examples of general commodity base types include: Metal, Bullion, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather,	Base	Add to UnderlyingStreamCommodity

				Emissions		
41972 ~~tbd~~	UnderlyingStreamCommodityCurrency	NEW	Currency	Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingStreamCommodity
41968 ~~tbd~~	UnderlyingStreamCommodityDesc~~ription~~	NEW	String	Description of the commodity asset.	Desc	Add to UnderlyingStreamCommodity
41969	EncodedUnderlyingStreamCommodityDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingStreamCommodityDesc(41970) field.	EncDescLen	Add to UnderlyingStreamCommodity
41970	EncodedUnderlyingStreamCommodityDesc	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingStreamCommodityDesc(41968) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingStreamCommodityDesc(41968) field.	EncDesc	Add to UnderlyingStreamCommodity
41973 ~~tbd~~	UnderlyingStreamCommodityExchange	NEW	Exchange	Identifies the exchange where the commodity is traded.	Exch	Add to UnderlyingStreamCommodity
41966 ~~tbd~~	UnderlyingStreamCommoditySecurityID	NEW	String	~~M~~Specifies the market identifier for the commodity. ~~Requires UnderlyingPaymentStreamCommodityIDSource(tbd) if specified.~~	ID	Add to UnderlyingStreamCommodity
41967 ~~tbd~~	UnderlyingStreamCommoditySecurityIDSource	NEW	String	~~Specifies~~ Identifies the class or source of~~for~~ the UnderlyingStreamCommoditySecurityID(41966) value.~~commodity market identifier.~~ ~~Required if UnderlyingPaymentStreamCommodityID(tbd) if specified.~~ *(Use values from SecurityIDSource(22))*~~.~~	~~ID~~Src	Add to UnderlyingStreamCommodity
41979 ~~tbd~~	UnderlyingStreamCommodityNearbySettl~~ement~~DayPeriod	NEW	int	Time unit multiplier for the nearby settlement day. Elaboration: When the commodity	DayPeriod	Add to UnderlyingStreamCommodity

				transaction references a futures contract, the delivery or settlement dates are a nearby month or week. For example, for eighth nearby month use Period=8 and Unit=Mo. ~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies is the period multiplier. If used UnderlyingStreamCommodityNearbySettlementDayUnit(tbd) must also be supplied. For spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~		
41980 ~~tbd~~	UnderlyingStreamCommodityNearbySettl~~ement~~DayUnit	NEW	String	Time unit associated with the nearby settlement day. ~~The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. This field specifies the period unit. If used UnderlyingStreamCommodityNearbySettlementDayPeriod(tbd) must also be supplied. For spot date used Period=0 Unit=D. For eighth nearby month use Period=8 Unit=Mo.~~ ~~- Wk = Week~~ ~~- Mo = Month~~*(Uses values from StreamCommodityNearbySettUnit(41267))*	DayUnit	Add to UnderlyingStreamCommodity
41978 ~~tbd~~	UnderlyingStreamCommodityPricingeType	NEW	String	Specifies how the pricing or rate setting of the trade is to be determined or based upon. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricinge_Type for code list of applicable commodity pricinge types.~~Specifies the timing of rate pricing. Suggestions:~~	PxngTyp	Add to UnderlyingStreamCommodity

				~~Afternoon~~ ~~Ask~~ ~~Bid~~ ~~Closing~~ ~~High~~ ~~Index~~ ~~MeanOfBidAndAsk~~ ~~Low~~ ~~MeanOfHighAndLow~~ ~~Morning~~ ~~Official~~ ~~Opening~~ ~~OfficialSettlementPrice~~ ~~Settlement~~ ~~Spot~~ ~~Midpoint~~ ~~WeightedAverage.~~		
41976 ~~tbd~~	UnderlyingStreamCommodityRatePageHeading	NEW	String	Identifies the page heading from the rate source.	RtPgHdng	Add to UnderlyingStreamCommodity
41975 ~~tbd~~	UnderlyingStreamCommodityRateReferencePage	NEW	String	Identifies the reference "page" from the rate source.	RefPg	Add to UnderlyingStreamCommodity
41974 ~~tbd~~	UnderlyingStreamCommodityRateS~~R~~ource	NEW	String	Specifies the source or publication f~~F~~or those commodities being traded with reference to a price distributed by a publication~~, that publication should be specified here~~. See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.	RtSrc	Add to UnderlyingStreamCommodity
41983 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateAdjusted	NEW	LocalMktDate	~~ASpecifies t~~The adjusted commodity delivery date.	Dt	Add to UnderlyingStreamCommodity
41982 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateBusinessDayConvention	NEW	int	The business day convention used to adjust the commodity delivery date. ~~This should~~Used only ~~be used~~ to override the business day convention ~~defined~~ specified	BizDayCnvtn	Add to UnderlyingStreamCommodity

				in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. ~~0 = Not applicable (Elaboration: Business day convention is not applicable.)~~ ~~1 = None~~ ~~2 = Following (Elaboration: Following business day)~~ ~~3 = FRN (Elaboration: The floating rate note business day convention.)~~ ~~4 = Mod-following (Elaboration: The modified following business day.)~~ ~~5 = Preceding (Elaboration: The preceding business day.)~~ ~~6 = Mod-preceding (Elaboration: The modified preceding business day.)~~ ~~7 = Nearest (Elaboration: The nearest applicable business day.)~~ *(Uses values from ~~Payment~~BusinessDayConvention(40921))*		
41985 ~~tbd~~	UnderlyingStreamCommoditySettlementDateRollPeriod	NEW	int	Time unit multiplier for the commodity delivery date roll. Elaboration: For a commodity transaction that references a listed future via the delivery dates, this is the day offset on which the specified future will roll to the next nearby month when the referenced future expires. ~~Specifies, for a commodity transaction that references a listed future via the delivery dates element, the day offset on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all – i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the~~	RollPeriod	Add to UnderlyingStreamCommodity

				~~last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified. If present UnderlyingStreamCommoditySettlementDateRollUnit(tbd) must be specified~~		
41986 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateRollUnit	NEW	String	Time unit associated with the commodity delivery date roll. ~~If present UnderlyingStreamCommoditySettlementDateRollPeriod(tbd) must be specified.~~ ~~D = Day~~ *(Uses values from StreamCommoditySettlDateRollUnit(41273))*	RollUnit	Add to UnderlyingStreamCommodity
41981 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DateUnadjusted	NEW	LocalMktDate	~~U~~Specifies the unadjusted commodity delivery date.	DtUnadj	Add to UnderlyingStreamCommodity
41987 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~DayType	NEW	int	~~T~~Specifies the commodity delivery roll day type. ~~0 = Business~~ ~~1 = Calendar~~ ~~2 = Commodity business~~ ~~3 = Currency business~~ ~~4 = Exchange business~~ ~~5 = Scheduled trading day~~ *(Uses value from ~~UnderlyingPaymentStreamPaymentOffset~~ ComplexEventDayType(41024))*	DayTyp	Add to UnderlyingStreamCommodity
41984 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Month	NEW	~~I~~int	Specifies a fixed single month for commodity delivery. (Elaboration: Use 1 for January, 2 for February, etc.)	Mo	Add to UnderlyingStreamCommodity
41965 ~~tbd~~	UnderlyingStreamCommodityType	NEW	String	Specifies the type of commodity product.~~Encoded commodity type.~~ For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values. For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for	CmdtyTyp	Add to UnderlyingStreamCommodity

				values. For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.~~For bullion use:~~ ~~Gold~~ ~~Palladium~~ ~~Platinum~~ ~~Silver~~ ~~RhodiumSponge~~ ~~Iridium~~ ~~Ruthenium~~ ~~Osmium~~		
41971 ~~tbd~~	UnderlyingStreamCommodityUnitOfMeasure	NEW	String	Theunit of measure (UOM) of the commodity asset. ~~7.1.1.0.1.8~~ (Uses values of UnitOfMeasure(996))	UOM	Add to UnderlyingStreamCommodity
41988 ~~tbd~~	UnderlyingStreamCommodityXID	NEW	XID	Identifier of this s~~S~~tream c~~C~~ommodity for cross referencing elsewhere in the message.	XID	Add to UnderlyingStreamCommodity
41989 ~~tbd~~	UnderlyingStreamCommodityXIDRef	NEW	XIDREF	Reference to a s~~S~~tream c~~C~~ommodity elsewhere in the message.	XIDRef	Add to UnderlyingStreamCommodity
41977 ~~tbd~~	UnderlyingStreamDataProvider	NEW	String	~~Weather~~ Specifies the commodity data or information provider. See http://www.fpml.org/coding-scheme/commodity-information-provider for values	DataPrvdr	Add to UnderlyingStreamCommodity
41990 ~~tbd~~	NoUnderlyingStreamCommodityAltIDs	NEW	NumInGroup	Number of alternate security identifers.	—	Add to UnderlyingStreamCommodityAltIDGrp
41991 ~~tbd~~	UnderlyingStreamCommodityAltID	NEW	String	Alternate security identifier value for th~~is~~e commodity. ~~of UnderlyingStreamCommodityAltIDSource (tbd) type. Requires UnderlyingStreamCommodityAltIDSource (tbd) if specified.~~	AltID	Add to UnderlyingStreamCommodityAltIDGrp

41992 ~~tbd~~	UnderlyingStreamCommodityAltIDSource	NEW	String	Identifies the class or source of the alternate commodity security identifier. ~~UnderlyingStreamCommodityAltID(tbd) value. Required if UnderlyingStreamCommodityAltID(tbd) is specified.~~	AltIDSrc	Add to UnderlyingStreamCommodityAltIDGrp
41993	NoUnderlyingStreamCommodityDataSources	NEW	NumInGroup	Number of commodity data sources in the repeating group.		Add to UnderlyingStreamCommodityDataSourceGrp
41994 ~~tbd~~	UnderlyingStreamCommodityDataSourceID	NEW	String	Data source identifier.	ID	Add to UnderlyingStreamCommodityDataSourceGrp
41995 ~~tbd~~	UnderlyingStreamCommodityDataSourceIDType	NEW	int	~~T~~Specifies the type of data source identifier. ~~7.1.1.0.1.9~~ *(Uses values from StreamCommodityDataSourceIDType(41282))*~~*0 = City (4-character business center code)*~~ ~~7.1.1.0.1.10~~ ~~*1 = Airport (IATA standard)*~~ ~~7.1.1.0.1.11~~ ~~*2 = Weather station WBAN (Weather Bureau Army Navy)*~~ ~~7.1.1.0.1.12~~ ~~*3 = Weather index WMO (World Meteorological Organization)*~~	Typ	Add to UnderlyingStreamCommodityDataSourceGrp
41962 ~~tbd~~	NoUnderlyingStreamCommoditySettl~~ement~~BusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	~~—~~	Add to UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp
41963 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~BusinessCenter	NEW	String	The~~A~~ business center ~~whose~~ calendar ~~is~~ used to adjust the commodity delivery date~~for date adjustment~~, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingStreamCommoditySettl~~ement~~BusinessCenterGrp
41996 ~~tbd~~	NoUnderlyingStreamCommoditySettl~~ement~~Days	NEW	NumInGroup	Number of days in the repeating group.	~~—~~	Add to UnderlyingStreamCommoditySettl~~ement~~DayGrp

41997 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Day	NEW	int	~~Delivery day or day group.~~ Specifies the day or group of days for delivery. ~~1 = Monday~~ ~~2 = Tuesday~~ ~~3 = Wednesday~~ ~~4 = Thursday~~ ~~5 = Friday~~ ~~6 = Saturday~~ ~~7 = Sunday~~ ~~8 = All weekdays~~ ~~9 = All days~~ ~~10 = All weekends~~ *(Uses values from DeliveryScheduleSettlDay(41052))*	Day	Add to UnderlyingStreamCommoditySettl~~ement~~DayGrp
41998 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~TotalHours	NEW	int	Sum of the hours specified in UnderlyingStreamCommoditySettl~~ement~~TimeGrp.	TotHrs	Add to UnderlyingStreamCommoditySettl~~ement~~DayGrp
42002 ~~tbd~~	NoUnderlyingStreamCommoditySettl~~ement~~Periods	NEW	NumInGroup	Number of commodity settlement periods in the repeating group.	--	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42003 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Country	NEW	~~String~~Country	~~Commodity delivery country. The country code used to specify where the delivery is specified.~~ Specifies the country where delivery takes place. Uses ISO 3166 2-character country codes.	Ctry	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42005 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~FlowType	NEW	int	~~C~~Specifies the commodity delivery flow type. ~~0 = All times~~ ~~1 = On-peak~~ ~~2 = Off-peak~~ ~~3 = Base~~*(Uses values from DeliveryScheduleSettlFlowType(41049))*	FlowTyp	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42013 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~HolidaysProcessingInstruction	NEW	int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts. ~~0 = Do not include holidays~~ ~~1 = Include holidays~~*(Uses values from*	Holidays	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp

				DeliverySettlHolidaysProcessingInstruction(41050))		
42008 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodFrequencyPeriod	NEW	int	Time unit multiplier for the settlement period frequency. ~~If present UnderlyingStreamCommoditySettlementPeriodFrequencyUnit(tbd) must be specified.~~	FreqPeriod	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42009 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodFrequencyUnit	NEW	String	Time unit associated with the settlement period frequency. ~~If present UnderlyingStreamCommoditySettlementPeriodFrequencyPeriod(tbd) must be specified.~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from ProtectionTermEventUnit(40196)~~UnderlyingPaymentStreamPaymentOffsetUnit(40760)~~)*	FreqUnit	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42006 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodNotional	NEW	Qty	~~D~~Specifies the delivery quantity associated with this settlement period.	Notl	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42007 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodNotionalUnitOfMeasure	NEW	String	Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period. *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42010	UnderlyingStreamCommoditySettlPeriodPrice	NEW	Price	The settlement period price.	Px	Add to UnderlyingStreamCommoditySettlPeriodGrp
42012	UnderlyingStreamCommoditySettlPeriodPriceCurrency	NEW	Currency	The currency of the settlement period price. Uses ISO 4217 currency codes.	PxCcy	Add to UnderlyingStreamCommoditySettlPeriodGrp
42011	UnderlyingStreamCommoditySettlPeriodPriceUnitOfMeasure	NEW	String	Specifies the settlement period price unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	PxUOM	Add to UnderlyingStreamCommoditySettlPeriodGrp
42014 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodXID	NEW	XID	Identifier of this settlement period for cross referencing elsewhere in the	XID	Add to UnderlyingStreamCommo

				message.		ditySettl~~ement~~PeriodGrp
42015 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~PeriodXIDRef	NEW	XIDREF	Cross reference to another settlement period for duplicating its properties.	XIDRef	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
42004 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~TimeZone	NEW	String	Commodity delivery timezone specified as “prevailing” rather than “standard” or “daylight”. See ~~http://www.fixprotocol.org/codelists#~~http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.~~E.g. CPT for Central (US) Prevailing Time.~~	TZ	Add to UnderlyingStreamCommoditySettl~~ement~~PeriodGrp
41999 ~~tbd~~	NoUnderlyingStreamCommoditySettl~~ement~~Times	NEW	NumInGroup	Number of hour ranges in the repeating group.	—	Add to UnderlyingStreamCommoditySettl~~ement~~TimeGrp
42001 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~End	NEW	String	Specifies the end time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.~~Two formats: Electricity - delivery end hour specified as the end of the included hour expressed as an integer, e.g. an end hour of 20 ends at at 8:00pm. 1-24 indicates midnight to midnight. Gas - delivery end time given in 24-hour format, e.g. 20:30 for 8:30pm.~~	End	Add to UnderlyingStreamCommoditySettl~~ement~~TimeGrp
42000 ~~tbd~~	UnderlyingStreamCommoditySettl~~ement~~Start	NEW	String	Specifies the start time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.~~Two formats: Electricity - delivery start hour specified as the end of the included hour expressed as an integer, e.g. a start hour of 4 begins at 3:00am. 1-24 indicates midnight to midnight. Gas - delivery start time given in 24-hour time format, e.g. 13:30 for 1:30pm.~~	Start	Add to UnderlyingStreamCommoditySettl~~ement~~TimeGrp

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41936	UnderlyingStreamCommoditySettlTimeType	NEW	int	Specifies the format of the commodity settlement start and end times. *(Uses values from DeliveryScheduleSettlTimeType(41057))*	Typ	Add to UnderlyingStreamCommoditySettlTimeGrp
42021 ~~tbd~~	UnderlyingStreamNotionalCommodityFrequency	NEW	int	~~Quantity delivery The frequency of notional delivery.~~The commodity's notional or quantity delivery frequency. ~~0 = Term~~ ~~1 = Per business day~~ ~~2 = Per calculation period~~ ~~3 = Per settlement period~~ ~~4 = Per calendar day~~ ~~5 = Per hour~~ ~~6 = Per month~~*(Uses values from StreamNotionalCommodityFrequency(41308))*	NotlFreq	Add to UnderlyingStreamGrp
42019 ~~tbd~~	UnderlyingStreamNotionalFrequencyPeriod	NEW	int	Time unit multiplier for the swap stream's notional frequency. ~~If present UnderlyingStreamNotionalFrequencyUnit(tbd) must be specified.~~	NotlPerio~~d~~e	Add to UnderlyingStreamGrp
42020 ~~tbd~~	UnderlyingStreamNotionalFrequencyUnit	NEW	String	Time unit associated with the swap stream's notional frequency. ~~If present UnderlyingStreamNotionalFrequencyPeriod(tbd) must be specified.~~ ~~S = Second~~ ~~Min = Minute~~ ~~H = Hour~~ ~~D = Day~~ ~~Wk = Week~~ ~~Mo = Month~~ ~~Yr = Year~~ *(Uses values from TimeUnit(997)~~PaymentUnderlyingStream PaymentOffsetUnit(40760)~~)*	NotlUnit	Add to UnderlyingStreamGrp
42022 ~~tbd~~	UnderlyingStreamNotionalUnitOfMeasure	NEW	String	~~D~~Specifies the delivery ~~UnderlyingStream~~ quantity unit of measure (UOM). *(Uses values from UnitOfMeasure(996))*	NotlUOM	Add to UnderlyingStreamGrp

~~tbd~~	~~UnderlyingStreamNotionalXID~~	~~NEW~~	~~XID~~	~~Identifier of this notional UnderlyingStream for cross referencing elsewhere in the message.~~	~~NotlXID~~	~~Add to UnderlyingStreamGrp~~
42018 ~~tbd~~	UnderlyingStreamNotionalXIDRef	NEW	XIDREF	Cross reference to another ~~notional~~ UnderlyingStream notional for duplicating its properties.	NotlXIDRef	Add to UnderlyingStreamGrp
42023 ~~tbd~~	UnderlyingStreamTotalNotional	NEW	Qty	~~T~~Specifies the total notional or delivery quantity over the term of the contract.	TotNotl	Add to UnderlyingStreamGrp
42024 ~~tbd~~	UnderlyingStreamTotalNotionalUnitOfMeasure	NEW	String	~~Delivery UnderlyingStream~~ Specifies the unit of measure (UOM) for the total notional or delivery quantity over the term of the contract.~~quantity UOM.~~ *(Uses values from UnitOfMeasure(996))*	TotNotlUOM	Add to UnderlyingStreamGrp
42016 ~~tbd~~	UnderlyingStreamXID	NEW	XID	Identifier of this UnderlyingStream for cross referencing elsewhere in the message.	XID	Add to UnderlyingStreamGrp
~~tbd~~	~~NoUnderlyingStrikeSteps~~	~~NEW~~				~~Add to UnderlyingStrikeStepGrp~~
1478	StrikePriceDeterminationMethod	Change	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 (default if not specified)		
1195	OptPayoutAmount	Change	Amt	Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount. ~~Conditionally required if OptPayoutType(1482) is set to binary.~~		
2023	UnderlyingStrikePriceDeterminationMethod	Change	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".~~		
40744	PaymentStreamDiscountType	Change	int	*correct the enum description for enum value 1* 1 = ~~Floating~~Forward Rate Agreement (FRA)		
40816	PaymentStreamFRADiscouinting	Change	int	*correct the description:* The method of ~~floating~~Forward R~~r~~ate A~~a~~greement (FRA) discounting, if any, that will apply.		
40358	LegPaymentStreamFRADiscounting	Change	int	*correct the description:* The method of ~~floating~~Forward R~~r~~ate A~~a~~greement (FRA) discounting, if any, that will apply.		
40647	UnderlyingPaymentStreamFRADiscounting	Change	int	*correct the description:* The method of ~~floating~~Forward R~~r~~ate A~~a~~greement (FRA) discounting, if any, that will apply.		

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Appendix B – Glossary Entries

Term	Definition	Field where used
First Observation Offset Duration~~None~~		
Fixing/Calculation Lag Interval		
Nearby Settlement Day		
Settlement Date Roll		

Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Apportionment	Apprtnmt	DeliveryStreamRiskApportionment, etc.
Automatic	Auto	AutomaticExerciseIndicator, etc.
Balance	Bal	StreamCalculationBalanceOfFirstPeriod, etc.
Calendar	Clndr	PaymentStreamPricingBusinessCalendar, etc.
Changed	Chngd	LastQtyChanged
Commodity	Cmdty	DeliveryScheduleNotionalCommodityFreqquency, etc.
Contingency	Cntgncy	DeliveryStreamDeliveryContingency, etc.
Contract	Cntrct	MarketDisruptionMinimumFuturesContracts
Conversion	Cnvrsn	DeliveryStreamNotionalConversionFactor
Correction	Crrctn	StreamCalculationCorrectionPeriod, etc.
~~Data~~	~~Data~~	~~StreamDataProvider, etc.~~
Deadline	Ddln	OptionExerciseNominationDeadline, etc.
Disruption	Dsrptn	MarketDisruption
Distribution	Distrib	PaymentSchedule~~Fx~~FixingDayDistribution, DisribPercentage, etc.
Divisor	Dvsr	MarketDisruptionFallbackBasketDivisor
Documentation	Dcmntn	Documentation
Electing	Elctng	DeliveryStreamElectingPartySide, etc.
End	End	ComplexEventScheduleEndDate, etc.
Entry	Entry	
Equipment	Eqpmt	
Fixed	Fixed	PaymentStreamTotalFixedAmount, etc.
Flat	Flat	PaymentStreamFlatRateIndicator, etc.
Flow	Flow	DeliveryScheduleSettle
Heading	Hdng	ComplexEventReferencePageHeading
Historical	Histrcl	HistoricalReportIndicator
Hour	Hr	DeliveryScheduleSettl~~ement~~TotalHours, etc.
Importer	Imprtr	DeliveryStreamImporterOfRecord, etc.
Limited	Ltd	LimitedRightToConfirmIndicator
~~Manual~~	~~Mnl~~	~~ManualNoticeBusinessCenter~~
MasterAgreement	MA	PaymentStreamMasterAgreementPaymentDatesIndicator

Materiality	Mtrlty	MarketDisruptionMaterialityPercentage
Nomination	Nomntn	OptionExerciseNominationDeadline, etc.
Notice	Ntc	ManualNoticeBusinessCenter
Observation	Obsvtn	PaymentSchedule~~Fx~~FixingFirstObservation OffsetPeriod, etc.
Open	Opn	MarketDisruptionFallbackOpenUnits, etc.
Period	Period	ComplexEventScheduleFrequencyPeriod
Pipeline	Ppln	DeliveryStreamPipeline, etc.
Positive	Postv	DeliverySchedulePositiveTolerance
Pricing	Pxng	CommonPricingIndicator
Provider	Prvdr	StreamDataProvider, etc.
Provision	Prov	Settl~~ement~~DisruptionProvision
Right	Right	LimitedRightToConfirmIndicator
Skip	Skip	
Split	Split	ExerciseSplitTicketIndicator
Timezone	TZ	DeliveryScheduleSettl~~ement~~TimeZone, etc.
Title	Ttl	DeliveryStreamTitleTransferLocation, etc.
Tolerance	Tlrnc	DeliverySchedulePositiveTolerance, etc.
Transfer	Xfer	DeliveryStreamTitleTransferLocation, etc.
Underlier	Undlr	ComplexOptPayoutUnderlier, etc.
Week	Wk	PaymentScheduleDayOfWeek, etc.
Withdrawal	Wthdrwl	DeliveryStreamWithdrawalPoint, etc.
Written	Wrttn	WrittenConfirmationIndicator, etc.

Appendix D – Usage Examples

Electricity Fixed-Float Swap

Seller pays buyer an index rate based on peak-hour electricity, notional 50 MWh for 16 hours per day, 19 non-holiday weekdays, September 2012. Buyer pays seller a fixed rate of $34 per MWh for the same 15,200 total MWh.


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  </Pty>
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    <Strm Typ="0" PaySide="2" RcvSide="1" Notl="50.00" UOM="MWh" NotlPeriod="1" NotlUnit="H"
      TotNotl="15200.00" TotUOM="MWh" NotlXID="FloatStream">
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        Desc="5x16, Monday-Friday Hours Ending 08:00-23:00 EPT, Excluding NERC Holidays"
        XID="Electricity">
        <SettlPrd TZ="EPT" FlowTyp="1" Holidays="0">
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            <Time Start="8" End="23" Typ="0"/>
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      <CalcDts Period="1" Unit="D"/>
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        <Float Ndx="ISO NY's Day-Ahead Market LBMP"
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        </Float>
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    </Strm>
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      <TrmtnDt Dt="2012-09-30"/>
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      </PmtStrm>
    </Strm>
  </Instrmt>
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  </RptSide>
  <RptSide Side="2">
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~~<TrdCaptRpt TrdDt="2012-08-29" RptID="4578437594875" ClrId="1">~~
~~<Pty ID="ICE" R="21" Src="C">~~
~~<Sub ID="89731669" Typ="tbd"/>~~
~~</Pty>~~
~~<Instrmt SecTyp="CMDTYSWAP">~~
~~<Strm Typ="0" PaySide="2" RcvSide="1" Notl="50.00" UOM="MWh" NotlPeriod="1" NotlUnit="H"~~
~~TotNotl="15200.00" TotUOM="MWh" NotlXID="FloatStream">~~
~~<Cmdty Base="Electricity"~~
~~Desc="5x16, Monday-Friday Hours Ending 08:00-23:00 EPT, Excluding NERC Holidays"~~
~~XID="Electricity">~~
~~<SettlPrd TZ="EPT" FlowTyp="1" Holidays="0">~~
~~<Day Day="8" TotHrs="16">~~
~~<Time Start="8" End="23" Typ="0"/>~~
~~</Day>~~
~~</SettlPrd>~~
~~</Cmdty>~~

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      <EfctvDt Dt="2012-09-01"/>
      <TrmtnDt Dt="2012-09-30"/>
      <CalcDts Period="1" Unit="D"/>
      <PmtStrm Typ="0" SettlCcy="USD">
        <Float Ndx="ISO NY's Day-Ahead Market LBMP"
          NdxLctn="New York Independent System Operator, Zone A">
        </Float>
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    <Strm Typ="0" PaySide="1" RcvSide="2" NotlXIDRef="FloatStream">
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      <PmtStrm Typ="0" SettlCcy="USD">
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      </PmtStrm>
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  </Instrmt>
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    <Pty ID="ABC" R="7" Src="C"/>
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  <RptSide Side="2">
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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=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=tbd (Reporting Entity) 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	@TransTyp 1 = Cancel @RptRefID TradeReportTransType(487) TradeReportRefID(572)	

	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	being canceled (*e.g.,* “CANCEL”) 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	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time TrdRegTimestamp(769)	Niranjana suggests additional values for @Typ in line with FpM’sL enumeration: Order submitted

Part 43 – Real-Time Public Reporting – Common Fields			
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	with two digits for each of the hour, minute and second.	TrdRegTimestampType(770)	Publicly reported Public report updated 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.	@Clrd 0 = Not cleared 1 = Cleared <tbd> = Intend to clear ClearedIndicator(1832)	Boolean
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 an uncleared swap states that only	@TrdCollztn 0 = Uncollateralized 1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	CollateralType(1706) *string* exists but is part of the ColalteralAmountGrp 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
	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 <tbd> = Swap market <tbd> = Off-facility swap VenueType(1430) *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.*	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/Strm/EfctvDt@DtUnadj Instrmt/Strm/EfctvDt@BizDayCnvtn Instrmt/Strm/EfctvDt@BizCtrs StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessCenters(tbd) StreamEffectiveDateBusinessDayConvention(tbd)	LocalMktDate
11End 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/Strm/TrmtnDt@DtUnadj Instrmt/Strm/TrmtnDt@BizDayCnvtn Instrmt/Strm/TrmtnDt@BizCtrs StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessCenters(tbd) StreamTerminationDateBusinessDayConvention(tbd)	LocalMktDate

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	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
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@AssetClss 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@AssetSubClss Instrmt@AssetTyp	Newly proposed FIX taxonomy for risk.

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	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 SwapType(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-	@TrdContntn 0 = Novation 1 = Partial novation 2 = Swap unwind 3 = Partial swap unwind	"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
	forming continuation data may be reported with a designation as follows: novation (N-), partial novation (PN), swap unwind (U-), partial swap unwind (PU), other price-forming continuation data (PF).	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 (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	Undly@ID Undly@Src 8 = Exchange symbol H = Clearing house / clearing organization	

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	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	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. If there are more than two underlying assets, such underlying assets shall be reported in the same manner as above.	M = Marketplace-assigned identifier <tbd> = Legal Entity Identifier 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	Pmt@Typ=1 (Upfront fee) Pmt@Amt=[amt] PaymentGrp PaymentType(tbd) PaymentAmount(tbd)	

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	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	**Description**	**FIXML Representation - TradeCaptureReport**	**Comment**
	not illustrated in the reporting field for pricing characteristic. The additional pricing characteristic 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 <tbd> = 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) *For IRS and other swap payment streams:* 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	@LastQty LastQty(32)	

	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	transactions, including block trades and large notional swaps shall be reported pursuant § 43.4.	*For IRS and other swap payment streams:* Instrmt/Strm@Notl StreamGrp 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) *For IRS and other swap payment streams:* 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) *For IRS and other swap payment streams:* Instrmt/Strm@Notl StreamGrp NoStreams(tbd) StreamNotional(tbd)	
28 Payment frequency 1	An integer multiplier of a time	Instrmt/Strm/PmtStrm/PmtDts@Unit	

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	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	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), Y (yearly).	D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period PaymentStream/ 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	Instrmt/Strm/PmtStrm/ResetDts@Unit D = Day	

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	Part 43 – Real-Time Public Reporting – Common Fields		
CFTC Field	Description	FIXML Representation - TradeCaptureReport	Comment
	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).	Wk = Week Mo = Month Yr = Year Instrmt/Strm/PmtStrm/Reset@Period PaymentStream PaymentStreamResetFreqencyUnit(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 PaymentStreamResetFreqencyUnit(tbd) PaymentStreamResetFrequencyPeriod(tbd)	

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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) *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.*	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 mutlileg.
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) *or if embedded* 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	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	These are the values discussed in an in progress FX Options GA 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 STG Strangle

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Part 43 – Real-Time Public Reporting – Additional Fields for Options			
CFTC Field	Descriptions	FIXML Representation - TradeCaptureReport	Comment
	(BU), collar (L-), condor (R-), callable inverse snowball (JC), other exotic option types (XX).	12 = Double one-touch 13 = Double no-touch Instrmt@SecTyp OPT = Option Instrmt@StgyTyp ~~CAP = Cap~~ ~~FLRS = Floors~~ ~~CLLR = Collar~~ STD = Straddle STG = Strangle BF = Butterfly CNDR = Condor CISN = Callable inverse snowball OTHR = Other Undly/Strm/PmtStrm/Fixed & Undly/Strm/PmtStrm/Float *indicate:* Pay fixed vs. floating Received fixed vs. floating Instrmt/Prov@Typ 0 = Mandatory early termination 1 = Optional early termination 2 = Cancelable 3 = Extendible Instrmt/SubTyp Amortizing Compounding SecurityType(167) PutOrCall(201)ComplexEventType(1484) SecuritySubType(762) StrategyType(tbd) ProvisionType(tbd)	STGC Short Strangle versus Call STGP Short Strangle versus Put STGS Short Strangle versus Strangle STP Strip KO Knock Out Option RKO Reverse Knock Out RKI Reverse Knock In DBKO Double Knock Out DBKI Double Knock In INST Instant One Touch OT One Touch NT No Touch DOT Double One Touch DNT Double No Touch WKO Window Knock Out WKI Window Knock In WDKO Window Double Knock Out WDKI Window Double Knock In KIKO Knock In, Knock Out KOR Knock Out with Rebate DKOR Double Knock Out with Rebate OTKO One Touch with Knock Out ED European Digital (Call or Put) EDR European Digital Range EDKO European Digital Range with Knock Out EWKO European Digital Range with Window Knock Out ERKO Knock Out at Expiry Only PFXFL Pay fixed vs. floating RFXFL Receive fixed vs. floating CAP Cap FLRS Floors CLLR Collar AMTZ Amortizing CAN Cancelable COMP Compounding

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	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> = Other ExerciseStyle(1194) *or if embedded* 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@Dt=<date> *change Datatype to MonthYear to support both formats*	Allow for two formats yyyymm and yyyymmdd. Create new LegEventGrp group:

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	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.	EventType(865) EventDate(866) *or if embedded* TrdLeg/Leg/Evnt@EventTyp=<tbd> (First exercise date) TrdLeg/Leg/Evnt@Dt=<date> LegEventType(tbd) LegEventDate(tbd)	LegEventGrp [<Evnt>] NoLegEvents(tbd) LegEventType(tbd) [Typ] LegEventDate(tbd) [Dt] [MonthYear] LegEventTime(tbd) [Tm] [UTCTimestamp] LegEventTimeUnit(tbd) [TmUnit] [link to 1827] LegEventTimePeriod(tbd) [TmPeriod] LegEventPx(tbd) [Px] LegEventText(tbd) [Txt]
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.	Instrmt@MMY MaturityMonthYear(200) *or if embedded* TrdLeg/Leg@MMY LegMaturityMonthYear(610)	

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Part 45 – Swap Data Recordkeeping & Reporting Requirements

Commodity Swap – Requirements

Other Commodity Swap		
CFTC Field	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) *Identify original SDR if between non-SDR entities:* 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) BackloadedTrade(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)	

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Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	RegulatoryTradeIDType(tbd)	
2 The Legal Entity Identifier of the reporting counterparty	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R= tbd (Reporting Entity) 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=tbd> (reporting entity):* 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=tbd> (reporting entity):* 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=tbd> (reporting entity):* 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=tbd> (reporting entity):* 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)	

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
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=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=30 (Agent) Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (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)	USI issue?
11 The Legal Entity Identifier of the non-reporting party	Pty@ID=<identifier> Pty@Src=<tbd> (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	*Where <Pty R=7> (entering firm):* Pty/Sub@ID=Y or N	

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
the swap	Pty/Sub@Typ=<tbd> (Swap dealer) 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=<tbd> (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=<tbd> (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=<tbd> (U.S. person) RootPartySubID(1121) RootPartySubIDType(1122)	
17 The Unique Product Identifier assigned to the swap	Instrmt@SecID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier <tbd> = 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	It is expected that the ISDA product taxonomy will be provided, as in the case of standardized trades.

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	<tbd> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	
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	*Indicated by the presence of a value in Instrmt/Scndry@AssetCls.*	
21 For a multi-asset class swap, an indication of the primary asset class	Instrmt@AssetClss 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity AssetClass(tbd)	Newly proposed FIX taxonomy for risk.
22 For a multi-asset class swap, an indication of the secondary asset class(es)	Instrmt/Scndry@AssetClss 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)	

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Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
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 submittion 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 OPT = Stand-alone option FWD = Derivative Forward SWAPTION = Option 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	*If executed on a SEF or contract market use* Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) or D (Proprietary) Pty@R=73 (Execution venue) Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	or use @VenuTyp <tbd> = Off-facility swap VenueType(1430)	
29 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)	
30 Start date	Instrmt/Strm/EfctvDt@DtUnadj Instrmt/Strm/EfctvDt@BizDayCnvtn Instrmt/Strm/EfctvDt@BizCtrs StreamGrp StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessDayConvention(tbd) StreamEffectiveDateBusinessCenters(tbd)	
31 Maturity, termination or end date	Instrmt/Strm/TrmtnDt@DtUnadj Instrmt/Strm/TrmtnDt@BizDayCnvtn Instrmt/Strm/TrmtnDt@BizCtrs StreamGrp StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessDayConvention(tbd) StreamTerminationDateBusinessCenters(tbd)	
32 Buyer The counterparty purchasing the product: e.g. the payer of the fixed price (for a swap), or	RptSide@Side=1 (Buy) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) *or* <tbd> (Legal Entity Identifier, ISO 17442)	

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Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
the payer of the flowing price on the underlying swap (for a put swaption), or the payer of the fixed price on the underlying swap (for a call swaption). Field values: LEI if available or substitute identifier as above if LEI is not yet available.	RptSide/Pty@R= 7 (Entering firm) or 17 (Contra firm) RptSide/Pty/Sub@ID=Y or N RptSide/Pty/Sub@Typ=<tbd> (Reporting entity indicator) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	
33 Seller The counterparty offering the product: e.g. the payer of the floating price (for a swap), or the payer of the fixed price on the underlying swap (for a put swaption), or the payer of the floating price on the underlying swap (for a call swaption). Field values: LEI if available or substitute identifier as above if LEI is not yet available.	RptSide@Side=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) or 17 (Contra firm) RptSide/Pty/Sub@ID=Y or N RptSide/Pty/Sub@Typ=<tbd> (Reporting entity indicator) Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	
34 Quantity unit The unit of measure applicable for the quantity on the swap. E.g. barrels, bushels, gallons, pounds, tons.	Instrmt/Strm@NotlUOM StreamNotionalUnitOfMeasure(tbd)	We do not need the UOMQty mapped at all. UOMQty is implied. CFTC doesn't need this, but can optionally be included to help with
35 Quantity The amount of the commodity (the number of quantity units) quoted on the swap.	Instrmt/Strm@Notl Instrmt/Strm@Ccy StreamNotional(tbd) StreamCurrency(tbd)	Use LastQty for number of contracts traded.
36 Quantity frequency	Instrmt/Strm@FreqPeriod Instrmt/Strm@FreqUnit	

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Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
The rate at which the quantity is quoted on the swap. E.g. hourly, daily, weekly, monthly.	StreamNotionalFrequencyPeriod(tbd) StreamNotionalFrequencyUnit(tbd)	
37 Total quantity The quantity of the commodity for the entire term of the swap.	Instrmt/Strm@TtlNotl Instrmt/Strm@TtlNotlUOM StreamTotalNotional StreamTotalNotionalUnitOfMeasure	LastQty * contract size. (total amount in UOM units traded
38 Settlement method Physical delivery or cash.	Instrmt@SettlMeth C = Cash P = Physical	
39 Price The price of the swap. For options, the strike price.	Instrmt@StrkPx @LastPx StrikePrice(202) @LastPx	CFTC: Traded price or strike price? Should be both.
40 Price unit The unit of measure applicable for the price of the swap.	Instrmt@PxUOM PriceUnitOfMeasure(1191)	
41 Price currency ISO code.	Instrmt@PxUOMCcy PriceUnitOfMeasuryCurrency(1717)	CFTC: Traded currency or PxUOM or PriceQuoteCurrency?
42 Buyer pay index The published price as paid by the buyer (if applicable). For swaptions, applies to the underlying swap.	Instrmt/Strm@PaySide=1 Instrmt/Strm/PmtStrm/Float@Idx Instrmt/Strm/PmtStrm/Float@IdxSrc PaymentStreamRateIndex(tbd) PaymentStreamRateIndexSource(tbd)	
43 Buyer pay averaging method The averaging method used to calculate the index of the buyer pay index. For swaptions, applies to the underlying swap.	Instrmt/Strm@PaySide=1 Instrmt/Strm/PmtStrm/Float@AvgMeth PaymentStreamAveragingMethod(tbd)	
44 Seller pay index	Instrmt/Strm@PaySide=2	

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Other Commodity Swap		
CFTC Field	**FIXML Representation - TradeCaptureReport**	**FpML Comment**
The published price as paid by the seller (if applicable). For swaptions, applies to the underlying swap.	Instrmt/Strm/PmtStrm/Float@Idx Instrmt/Strm/PmtStrm/Float@IdxSrc PaymentStreamRateIndex(tbd) PaymentStreamRateIndexSource(tbd)	
45 Seller pay averaging method The averaging method used to calculate the index of the seller pay index. For swaptions, applies to the underlying swap.	Instrmt/Strm@PaySide=2 Instrmt/Strm/PmtStrm/Float@AvgMeth PaymentStreamAveragingMethod(tbd)	
46 Grade If applicable the grade of the commodity to be delivered, e.g. the grade of oil or refined product.	Instrmt/Strm/DlvryStrm/Attr@Typ=GradeInstrmt/Strm/DlvryStrm/Attr@Val=<value> DeliveryStreamAssetAttributeType(tbd) DeliveryStreamAssetAttributeValue(tbd)	
47 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 Instrmt@StgyTyp CAP = Cap	

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<table>
<tr><th colspan="3">Other Commodity Swap</th></tr>
<tr><th>CFTC Field</th><th>FIXML Representation - TradeCaptureReport</th><th>FpML Comment</th></tr>
<tr><td></td><td>FLRS = Floors
CLLR = Collar
STD = Straddle
STG = Strangle
BF = Butterfly
CNDR = Condor
CISN = Callable inverse snowball
OTHR = Other

Undly/Strm/PmtStrm/Fixed & Undly/Strm/PmtStrm/Float indicate:
Pay fixed vs. floating
Received fixed vs. floating
Instrmt/Prov@Typ
0 = Mandatory early termination
1 = Optional early termination
2 = Cancelable
3 = Extendible
Instrmt/SubTyp
Amortizing
Compounding

SecurityType(167)
PutOrCall(201)
ComplexEventType(1484)
SecuritySubType(762)
StrategyType(tbd)
ProvisionType(tbd)</td><td></td></tr>
<tr><td>48 Option style</td><td>Instrmt@ExerStyle
0 = European
1 = American
2 = Bermuda
99 = Other option style/family

ExerciseStyle(1194)</td><td></td></tr>
</table>

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
49 Option premium	Pmt@Typ=10 (Option premium) Pmt@Ccy=<currency> Pmt@Amt=<premium>	As discussed 4/18. Revised 8/27.
50 Hours from through For electric power, the hours of the day for which the swap is effective.	Instrmt/Strm/Cmdty/SettlPeriod Ctry TmZn FlowTyp Instrmt/Strm/Cmdty/SettlPeriod/Day Day TtlHrs Instrmt/Strm/DlvryStrm/SettlPeriod/Day/Hr StrHr EndHr *see above E50*	CFTC: Where do we report the sub-asset class, e.g. oil, gas or electricity? What are the possible values? This needs to be a free form string field. Possibly use Event component for delivery of energy. Would like to have start/end information. e.g. 08:00 to 17:00 Look at Niranjana's values and package into a component. Are there multiples? YES Does it belong in Instrmt?
51 Hours from through time zone For electric power, the time zone prevailing for the hours during which electricity is transmitted.	*see above E50*	CFTC: Where do we report the sub-asset class, e.g. oil, gas or electricity? What are the possible values? Possibly use Event component for delivery of energy. Would like to have start/end information. Use standard ISO date/time with the timezone offset from UTC, therefore a string? But ISDA examples uses "EDT", "EST" , etc. Need to discuss with ICE and CME. What do we really need here? Can this be just a flat string for all the aspects?
52 Days of week For electric power, the profile applicable for the delivery of power.	*see above E50*	CFTC: Where do we report the sub-asset class, e.g. oil, gas or electricity? What are the possible values? This needs to be a free form string field. Need to discuss with ICE and CME. ISDA sample shows "M-F" for "Monday thru Friday" delivery. Possibly use Event component for delivery of energy.

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
		Would like to have start/end information.
53 Load type For electric power, the load profile for the delivery of power.	*see above E50*	CFTC: Where do we report the sub-asset class, e.g. oil, gas or electricity? What are the possible values? This needs to be a free form string field (e.g. Peak, Off-peak).
54 Clearing indicator	@ClrIntn 0 = Do not intend to clear 1 = Intend to clear ClearingIntention(tbd)	
55 Clearing venue	Pty@ID=<identifier> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=21 (Clearing organization) Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
56 If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected	@ClrReqmtExcptn 0 = No exception 1 = Exception ClearingRequirementException(tbd)	
57 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)	
58 Indication of collateralization	@TrdColl 0 = Uncollateralized	

Other Commodity Swap		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	
59 Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	*See the following table for mapping Commodity Swap trade detail to FIX.*	

Commodity Swap – Trade Details

Commodity Instrument

	External Field	FIX Mapping	Datatype	Description
A1	Commodity Product Identifier Product Description Taxonomy Specification	Instrument SecurityID(48), SecurityIDSource(22) SecurityDesc(107) AssetClass, AssetSubClass, AssetType, <SecondaryAssetGrp>, <AssetAttributeGrp> Additional SecurityType(167) values to complete ISDA: SPOTFWD = Spot Forward LOANLEASE = Loan Lease EXOTIC = Exotic XMISSION = Transmission AssetAttributeGrp NoAssetAttributes(tbd) AssetAttributeType(tbd) AssetAttributeValue(tbd) AssetAttributeLimit(tbd)	Secondaries are in a repeating group.	ISDA's taxonomy to FIX: Asset class: Product(460) e.g. "2" (Commodity) Base product: ProductComplex(1227) e.g. "Energy" Sub-product: SubProductComplex(tbd) e.g. "Electricity" Transaction type: SecurityType(167) e.g. "Option" Settlement type: SettlMethod(1193) e.g. "C" (Cash) or "P" (Physical)
A2	Contract Size Size Unit Unit of Measure	Instrument/ ContractMultiplier(231) ContractMultiplierUnit(1435) UnitOfMeasure(996)		

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	External Field	FIX Mapping	Datatype	Description
	Unit of Measure Quantity Unit of Measure Currency	UnitOfMeasureQty(1147) UnitOfMeasureCurrency(1716)		
A3	Contract Maturity	Instrument/ MaturityMonthYear(200)		
A4	Power Schedule	Instrument/StreamGrp/StreamCommodity StreamCommoditySettlementPeriod StreamCommoditySettlementCountry(tbd) StreamCommoditySettlementTimeZone(tbd) StreamCommoditySettlementFlowType(tbd) StreamCommoditySettlementDayGrp StreamCommoditySettlementDay(tbd) StreamCommoditySettlementTotalHours(tbd) StreamCommoditySettlementTimeGrp StreamCommoditySettlementStart(tbd) StreamCommoditySettlementEnd(tbd)	int int	Holiday schedule is standard for the country and time zone and need not be specified. On-Peak or Off-Peak Day of week: 1 = Mon, … 7 = Sun, 8 = all weekdays, 9 = all days, 10 = all weekends Hours are given as the end of the included hour, e.g. a start hour of 4 begins at 3:00. 1-24 indicates midnight to midnight.
A5	Vintage	Instrument/AssetAttributeGrp Typ=EmissionsYear Val=<year> AssetAttributeType(tbd) AssetAttributeValue(tbd)	int	Year for emissions trading, i.e. “Vintage”.
A6	Transfer Terms	Instrument/AssetAttributeGrp Typ=TransferTerms Val=<terms> AssetAttributeType(tbd) AssetAttributeValue(tbd)	String	
A7	Documentation	FinancingDetails Documentation(tbd)	String	E.g. “To be registered with the U.S. Environmental Protection Agency, Acid Rain Division, SO2 Allowance Tracking System”
~~A8~~	~~Time Zone~~			
A9	Delivery Point	Instrument/AssetAttributeGrp Typ=DeliveryPoint Val=<point>	String	Physical delivery point.

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	External Field	FIX Mapping	Datatype	Description
		AssetAttributeType(tbd) AssetAttributeValue(tbd)		
A10	Delivery Quality	Instrument/AssetAttributeGrp Typ=DeliveryQuality Val=<val> AssetAttributeType(tbd) AssetAttributeValue(tbd)	int	Electricity: 0 = Not firm 1 = Firm
A11	Delivery Method	Instrument/AssetAttributeGrp Typ=DeliveryMethod Val=<val> AssetAttributeType(tbd) AssetAttributeValue(tbd)	String	Freeform text. E.g. Tanker, Barge, Pipeline, etc.
A12	Special Condition	Instrument/AssetAttributeGrp Typ=SpecialCondition Val=<val> AssetAttributeType(tbd) AssetAttributeValue(tbd)	String	Free-form string.

Commodity Swap Instrument

	External Field	FIX Mapping	Datatype	Description
B1	Effective Date	Instrument/StreamGrp/StreamEffectiveDate StreamEffectiveDateUnadjusted(tbd) StreamEffectiveDateBusinessDayConvention(tbd) StreamEffectiveDateBusinessDayCtrs(tbd) StreamEffectiveDateRelativeTo(tbd) StreamEffectiveDateOffsetPeriod(tbd) StreamEffectiveDateOffsetUnit(tbd) StreamEffectiveDateOffsetDayType(tbd) StreamEffectiveDateAdjusted(tbd)		
B2	Termination Date	Instrument/StreamGrp/StreamTerminationDate StreamTerminationDateUnadjusted(tbd) StreamTerminationDateBusinessDayConvention(tbd) StreamTerminationDateBusinessDayCtrs(tbd)		

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	External Field	FIX Mapping	Datatype	Description
		StreamTerminationDateRelativeTo(tbd) StreamTerminationDateOffsetPeriod(tbd) StreamTerminationDateOffsetUnit(tbd) StreamTerminationDateOffsetDayType(tbd) StreamTerminationDateAdjusted(tbd)		
B3	Settlement Currency	Instrument/StreamGrp/PaymentStream PaymentStreamSettlCurrency(tbd)		
B4	Cash Settlement - Fixed Rate Payer Reference	Instrument/StreamGrp StreamPaySide(tbd)		Party referenced should also include Account SubID.
B5	Receiver Reference	Instrument/StreamGrp StreamReceiveSide(tbd)		Party referenced should also include Account SubID.
B6	Calculation Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation or delivery periods in another stream
B7	Unadjusted Dates Business Day Convention Business Centers Adjusted Dates	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationPeriodBusinessDayConvention(tbd) StreamCalculationPeriodBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating
B8	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B9	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B10	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first Calculation Period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If

	External Field	FIX Mapping	Datatype	Description
				false, the first Calculation Period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B11	Fixed Price Fixed Price Currency Fixed Price Unit of Measure Total Fixed Amount	Instrument/StreamGrp/PaymentStream/ PaymentStreamFixedRate PaymentStreamFixedAmount(tbd) PaymentStreamFixedRateCurrency(tbd) PaymentStreamFixedAmountUnitOfMeasure(tbd) PaymentStreamTotalFixedAmount(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (Settlement Period Price) PaymentScheduleFixedAmount(tbd) PaymentScheduleFixedCurrency(tbd) PaymentScheduleStepUnitOfMeature(tbd)		Total is sum of all payments
B12	World Scale Rate	Instrument/StreamGrp/PaymentStream/ PaymentStreamFixedRate PaymentStreamWorldScaleRate(tbd)		For a WET Voyager Charter Commodity Swap, the number of Worldscale Points for purposes of the calculation of a Fixed Amount.
B13	Contract Price Currency Contract Price Price	Instrument/StreamGrp/ PaymentStream/ PaymentStreamFixedRate PaymentStreamContractPrice(tbd) PaymentStreamContractPriceCurrency(tbd)		For a DRY Voyage Charter or Time Charter Commodity Swap, the price per relevant unit for purposes of the calculation of a Fixed Amount.
B14	Settlement Period Price Settlement Period Price Currency Settlement Period Price Unit of Measure	Instrument/StreamGrp/ StreamCommodity/ StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodPrice(tbd) StreamCommoditySettlementPeriodPriceCurrency(tbd) StreamCommoditySettlementPeriodPriceUnitOfMeasure(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (Settlement Period Price) PaymentScheduleStepPrice(tbd) PaymentScheduleStepUnitOfMeature(tbd)		For an electricity transaction, the fixed price for one or more groups of Settlement Periods on which fixed payments are based.

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B15	Fixed Rate Notional Fixed Rate Notional Frequency Period Fixed Rate Notional Frequency Unit Fixed Rate Notional Unit of Measure	Instrument/StreamGrp StreamNotional(tbd) StreamNotionalUnitOfMeasure(tbd) StreamNotionalFrequencyPeriod(tbd) StreamNotionalFrequencyUnit(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=0 (Notional) PaymentScheduleNotional(tbd) PaymentScheduleStepUnitOfMeature(tbd) PaymentScheduleStepFrequencyPeriod(tbd) PaymentScheduleStepFrequencyUnit(tbd)		In units of the deliverable commodity.
B16	Settlement Period Notional Settlement Period Notional Frequency Period Settlement Period Notional Frequency Unit Settlement Period Notional Unit of Measure	Instrument/StreamGrp/StreamCommodity StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodNotional(tbd) StreamCommoditySettlementPeriodNotionalUnitOfMeasure(tbd) StreamCommoditySettlementPeriodFrequencyPeriod(tbd) StreamCommoditySettlementPeriodFrequencyUnit(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (Settlement Period Notional) PaymentScheduleNotional(tbd) PaymentScheduleStepUnitOfMeature(tbd) PaymentScheduleStepFrequencyPeriod(tbd) PaymentScheduleStepFrequencyUnit(tbd)		For an electricity transaction, the Notional Quantity for a one or more groups of Settlement Periods to which the Notional Quantity is based.
B17	Total Fixed Rate Notional	Instrument/StreamGrp StreamTotalNotional(tbd) StreamTotalNotionalUnitOfMeasure(tbd)		
B18	Notional Identifier Notional Reference	Instrument/StreamGrp StreamNotionalXID(tbd) StreamNotionalXIDRef(tbd)		For referencing elsewhere A reference to the notional quantities defined on another stream.
B19	Payment Unadjusted Dates Business Day Convention Business Centers Adjusted Dates	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessDayConvention(tbd) PaymentStreamPaymentDateBusinessCenters(tbd) Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates/		Repeating.

		PaymentStreamPaymentDateGrp PaymentStreamPaymentDate(tbd) PaymentStreamPaymentDateType(tbd)		
B20	Relative To Offset Period Offset Unit Offset Day Type	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates/ PaymentStreamPaymentDateRelativeTo(tbd) PaymentStreamPaymentOffsetPeriod(tbd) PaymentStreamPaymentOffsetUnit(tbd) PaymentStreamPaymentDayType(tbd)		Additional values for relative to event: BillOfLading, CompletionOfDischarge, NoticeOfReadiness.
B21	Master Agreement Dates	Instrument/StreamGrp/PaymentStream PaymentStreamPaymentDates/ PaymentStreamMasterAgreementPaymentDates(tbd)		If present and true indicates that the Payment Dates are specified in the relevant master agreement.
B22	Flat Rate	Instrument/StreamGrp/PaymentStream PaymentStreamFlatRate(tbd)		Whether the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction "Fixed" or taken on each Pricing Date "Floating".
B23	Flat Rate Amount Flat Rate Currency	Instrument/StreamGrp/PaymentStream PaymentStreamRateAmount(tbd) PaymentStreamRateCurrency(tbd)		If Flat Rate is set to "Fixed", the actual value of the Flat Rate.
B24	Cash Settlement - Floating Rate Payer Reference	Instrument/StreamGrp StreamPaySide(tbd)		Party referenced should also include Account SubID.
B25	Receiver Reference	Instrument/StreamGrp StreamReceiveSide(tbd)		Party referenced should also include Account SubID.
B26	Calculation Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation or delivery periods in another stream
B27	Unadjusted Dates Business Day Convention Business Centers Adjusted Dates	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationPeriodBusinessDayConvention(tbd) StreamCalculationPeriodBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating

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B28	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B29	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B30	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first Calculation Period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first Calculation Period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B31	Commodity Identifiers Description	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityID(tbd) StreamCommodityIDSource(tbd) StreamCommodityAltIDs StreamCommodityAltID(tbd) StreamCommodityAltIDSource(tbd) StreamCommodityDescription(tbd)		Repeating: Public identifiers Description of underlying asset.
B32	Commodity Base	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityBase(tbd)		A coding scheme value to identify the base type of the commodity being traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, 'Oil'.
B33	Commodity Details	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityType(tbd)		A coding scheme value to identify the commodity being traded more specifically. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity

				Definitions. For example, 'Brent'.
B34	Commodity Unit of Measure	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityUnitOfMeasure(tbd)		A coding scheme value to identify the unit in which the undelryer is denominated. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.
B35	Commodity Reference Price Currency	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityCurrency(tbd)		
B36	Commodity Exchange	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityExchange(tbd)		For those commodities being traded with reference to the price of a listed future, the exchange where that future is listed should be specified here.
B37	Commodity Rate Source Page Page Heading	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityRateSource(tbd) StreamCommodityRateReferencePage(tbd) StreamCommodityRateReferencePageHeading(tbd)		For those commodities being traded with reference to a price distributed by a publication, that publication should be specified here.
B38	Specified Price	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityPriceType(tbd)		Afternoon, Ask, Bid, Closing, High, Index, MeanOfBidAndAsk, Low, MeanOfHighAndLow, Morning, Official, Opening, OfficialSettlementPrice, Settlement, Spot, Midpoint, WeightedAverage
B39	DeliveryDateType	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommodityNearbySettlementDayPeriod(tbd) StreamCommodityNearbySettlementDayUnit(tbd)		The Delivery Dates are a nearby month or week, for use when the commodity transaction references a futures contract. 0 = Spot date 1 = First nearby month (delivery date to be the month of expiration of the 1st nearby month futures contract) 2 = Second nearby month 3 = Third nearby month 4 = Fourth nearby month 5 = Fifth nearby month

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				6 = Sixth nearby month 7 = Seventh nearby month 8 = Eighth nearby month 9 = Ninth nearby month 10 = Tenth nearby month 11 = Eleventh nearby month 12 = Twelfth nearby month 13 = Thirteenth nearby month 14 = Fourteenth nearby month 21 = First nearby week (delivery date during the first nearby week) 22 = Second nearby week 23 = Third nearby week 24 =Fourth nearby week 25 = Fifth nearby week 26 = Sixth nearby week 27 = Seventh nearby week 28 = Eighth nearby week 29 = Ninth nearby week 30 = Tenth nearby week 31 = Eleventh nearby week 32 = Twelfth nearby week 33 = Thirteenth nearby week 34 = Fourteenth nearby week 35 = Fifteenth nearby week 36 = Sixteenth nearby week 37 = Seventeenth nearby week 38 = Eighteenth nearby week 39 = Nineteenth nearby week 40 = Twentieth nearby week 41 = Twenty first nearby week 42 = Twenty second nearby week 43 = Twenty third nearby week 44 = Twenty fourth nearby week 45 = Twenty fifth nearby week 46 = Twenty sixth nearby week 47 = Twenty seventh nearby week 48 = Twenty eighth nearby week

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				49 = Twenty ninth nearby week 50 = Thirtieth nearby week 51 = Thirty first nearby week 52 = Thirty second nearby week 53 = Thirty third nearby week 54 = Thirty fourth nearby week 55 = Thirty fifth nearby week 56 = Thirty sixth nearby week 57 = Thirty seventh nearby week 58 = Thirty eighth nearby week 59 = Thirty ninth nearby week 60 = Fortieth nearby week 61 = Forty first nearby week 62 = Forty second nearby week 63 = Forty third nearby week 64 = Forty fourth nearby week 65 = Forty fifth nearby week 66 = Forty sixth nearby week 67 = Forty seventh nearby week 68 = Forty eighth nearby week 69 = Forty ninth nearby week 70 = Fiftieth nearby week 71 = Fifty first nearby week 72 = Fifty second nearby week
B40	Delivery Date Unadjusted Business Day Convention Business Centers Adjusted	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommoditySettlementDateUnadjusted(tbd) StreamCommoditySettlementBusinessDay Convention(tbd) StreamCommoditySettlementBusinessCenters(tbd) StreamCommoditySettlementDateAdjusted(tbd)		The Delivery Date is a fixed, single day.
B41	Delivery Date Year Month	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommoditySettlementMonth(tbd)		The Delivery Date is a fixed, single month.
B42	Delivery Date Roll Period Delivery Date Roll Unit Delivery Date Roll Day Type	Instrument/StreamGrp/StreamCommodity/ StreamCommodity StreamCommoditySettlementDateRollPeriod(tbd)		Specifies, for a Commodity Transaction that references a listed future via the delivery dates element,

		StreamCommoditySettlementDateRollUnit(tbd) StreamCommoditySettlementDayType(tbd)		the day on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all - i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified.
B43	Multiplier	Instrument/StreamGrp/StreamCommodity/ StreamRateMultiplier(tbd)		Specifies the floating rate multiplier.
B44	Floating Rate Notional Floating Rate Notional Frequency Period Floating Rate Notional Frequency Unit Floating Rate Notional Unit of Measure	Instrument/StreamGrp StreamNotional(tbd) StreamNotionalUnitOfMeasure(tbd) StreamNotionalFrequencyPeriod(tbd) StreamNotionalFrequencyUnit(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=0 (Notional) PaymentScheduleNotional(tbd) PaymentScheduleStepUnitOfMeature(tbd) PaymentScheduleStepFrequencyPeriod(tbd) PaymentScheduleStepFrequencyUnit(tbd)		In units of the deliverable commodity.
B45	Settlement Periods Notional Settlement Periods Notional Frequency Period Settlement Periods Notional Frequency Unit Settlement Periods Notional Unit of Measure Settlement Periods Quantity	Instrument/StreamGrp/StreamCommodity/ StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodNotional(tbd) StreamCommoditySettlementPeriodNotionalUnitOfMeasure(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (Settlement Period Notional) PaymentScheduleNotional(tbd) PaymentScheduleStepUnitOfMeature(tbd) PaymentScheduleStepFrequencyPeriod(tbd) PaymentScheduleStepFrequencyUnit(tbd)		Repeating: For an electricity transaction, the Notional Quantity for a one or more groups of Settlement Periods on which the Notional Quantity is based. If the schedule differs for different groups of Settlement Periods, this element should be repeated.
B46	Total Floating Rate Notional	Instrument/StreamGrp StreamTotalNotional(tbd)		

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		StreamTotalNotionalUnitOfMeasure(tbd)		
B47	Notional Identifier Notional Reference	Instrument/StreamGrp StreamNotionalXID(tbd) StreamNotionalXIDRef(tbd)		For referencing elsewhere A reference to the notional quantities defined on another stream.
B48	Floating Rate Calculation Dates Lag Duration Period Lag Duration Unit 1st Observation Offset Period 1st Observation Offset Unit	Instrument/StreamGrp/ PaymentStream/ PaymentStreamFloatingRate PaymentStreamCalculationLagPeriod(tbd) PaymentStreamCalculationLagUnit(tbd) PaymentStreamFirstObservationOffsetPeriod(tbd) PaymentStreamFirstObservationOffsetUnit(tbd)		The period during which observations will be made. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period.
B49	Pricing Days Day Type Day Distribution Day Count	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamPricingDayType(tbd) PaymentStreamPricingDayDistribution(tbd) PaymentStreamPricingDayCount(tbd)		Types: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business 5 = Scheduled trading day 6 = Gas flow day Distribution: 0 = All 1 = First 2 = Last 3 = Penultimate Count: The number of days over which pricing should take place.
B50	Day of Week Day Number	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate/PaymentStreamPricingDayGrp PaymentStreamPricingDayOfWeek(tbd) PaymentStreamPricingDayNumber(tbd)		*Repeating:* The day(s) of the week on which pricing will take place during the pricing period. The occurrence of the day of week within the pricing period on which pricing will take

				place, e.g. the 3rd Friday within each calculation period. If omitted, every day of week will be a pricing day.
B51	Business Calendar	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamPricingBusinessCalendar(tbd)		Values given at URL http://www.fpml.org/coding-scheme/commodity-business-calendar
B51a	Settlement Periods Identifier Reference	Instrument/StreamGrp/StreamCommodity/ StreamCommoditySettlementPeriods StreamCommoditySettlementPeriodsXID(tbd) StreamCommoditySettlementPeriodsXIDRef(tbd)		For referencing elsewhere A reference to the notional quantities defined on another stream.
B52	Settlement Periods Duration	Instrument/StreamGrp/ StreamCommodity StreamCommoditySettlementPeriods StreamCommoditySettlementCountry(tbd) StreamCommoditySettlementTimeZone(tbd) StreamCommoditySettlementFlowType(tbd) StreamCommoditySettlementHolidaysProcessingInstruction(tbd) StreamCommoditySettlementDayGrp StreamCommoditySettlementDay(tbd) StreamCommoditySettlementTotalHours(tbd) StreamCommoditySettlementTimeGrp StreamCommoditySettlementStart(tbd) StreamCommoditySettlementEnd(tbd)		FpML: Repeating all indented below. Length of each settlement period. Value is number of minutes 15, 30, 60 or 120 FIX Proposal: Holiday schedule is standard for the country and time zone and need not be specified. On-Peak or Off-Peak Day of week:, 1 = Mon, … 7 = Sun, 8 = all weekdays, 9 = all days, 10 = all weekends Hours are given as the end of the included hour, e.g. a start hour of 4 begins at 3:00. 1-24 indicates midnight to midnight.
B53	Applicable Day	*see above*		Repeating: Values 1-7 day of week
B54	Start Time Start Time Location Offset Period Offset Multiplier Offset Day Type	*see above*		Local market time Time zone location (the schema URL does not exist). Values follow the scheme "CPT" for Central Prevailing Time. Offset indicates whether time applies to the actual day specified (in which case this element should be omitted) the day prior to that day (in which case offset should be -1 day) or the

				day subsequent to that day (in which case offset should be 1 day).
B55	End Time	*see above*		Local market time Time zone location (the schema URL does not exist). Values follow the scheme "CPT" for Central Prevailing Time. Offset indicates whether time applies to the actual day specified (in which case this element should be omitted) the day prior to that day (in which case offset should be -1 day) or the day subsequent to that day (in which case offset should be 1 day).
B57	Exclude Holiday Calendar	*see above*		http://www.fpml.org/coding-scheme/commodity-business-calendar
B58	Include Holiday Calendar	*see above*		http://www.fpml.org/coding-scheme/commodity-business-calendar
B59	Pricing Dates Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamPricingBusinessDayConvention(tbd) PaymentStreamPricingBusinessCenters(tbd) PaymentStreamPricingDateGrp PaymentStreamPricingDate(tbd) PaymentStreamPricingDateType(tbd)		Repeating: A list of adjustable dates on which the trade would price. Each date will price for the Calculation Period within which it falls.
B60	Averaging Method	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamAveragingMethod(tbd)		The parties may specify a Method of Averaging where more than one pricing Dates is being specified as being applicable. 0 = Unweighted 1 = Weighted
B61	Conversion Factor	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamConversionFactor(tbd)		If the Notional Quantity is specified in a unit that does not match the unit in which the Commodity Reference Price is quoted, the scaling or conversion factor used to convert the

				Commodity Reference Price unit into the notional quantity unit should be stated here. If there is no conversion, this element is not intended to be used.
B62	Rounding Direction Precision	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamFinalRateRoundingDirection(tbd) PaymentStreamFinalRatePrecision(tbd)		 Up, Down, Nearest Number of decimal places
B63	Spread Currency Amount Conversion Factor Unit of Measure	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamRateSpread(tbd) PaymentStreamRateSpreadCurrency(tbd) PaymentStreamRateSpreadUnitOfMeasure(tbd) PaymentStreamRateSpreadConversionFactor(tbd) *… and optionally …* Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=7 (Spread) PaymentScheduleRateSpread(tbd) PaymentScheduleRateSpreadCurrency(tbd) PaymentScheduleRateSpreadUnitOfMeasure(tbd) PaymentScheduleRateSpreadConversionFactor(tbd)		Spread Conversion Factor and Unit of Measure should be used when the unit of measure of the Commodity Reference Price and the unit of measure in which the spread is quoted are different. The value of spread Conversion Factor is the number of units of measure in which the spread is quoted per unit of measure of the Commodity Reference Price.
B64	Spread Percentage	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamRateMultiplier(tbd)		The spread percentage over or under the Commodity Reference Price for this leg of the trade. This element is intended to be used for basis trades.
B65	FX Observation Dates Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (FX observations) PaymentSchedule~~Fx~~FixingDateUnadjusted(tbd) PaymentSchedule~~Fx~~FixingDateBusinessDayConvention(tbd) PaymentSchedule~~Fx~~FixingDateBusinessCenters(tbd) PaymentSchedule~~Fx~~FixingDateAdjusted(tbd)		FX observations to be used to convert the observed Commodity Reference Price to the Settlement Currency. Repeating: A list of the fx observation dates for a given Calculation Period.
B66	Day Type Day Distribution Day Count	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (FX observations) PaymentSchedule~~Fx~~FixingDateOffsetDayType(tbd) PaymentSchedule~~Fx~~FixingDateOffsetDayDistribution(tbd) PaymentSchedule~~Fx~~FixingDateOffsetDayCount(tbd)		Types: 0 = Business 1 = Calendar 2 = Commodity business 3 = Currency business 4 = Exchange business

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				5 = Scheduled trading day 6 = Gas flow day Distribution: 0 = All 1 = First 2 = Last 3 = Penultimate Count: The number of days over which observation should take place.
B67	Day of Week Day Number	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (FX observations) PaymentSchedule~~Fx~~FixingDayGrp PaymentSchedule~~Fx~~FixingDayOfWeek(tbd) PaymentSchedule~~Fx~~FixingDayNumber(tbd)		*Repeating:* The day(s) of the week on which observation will take place during the pricing period. The occurrence of the day of week within the pricing period on which observation will take place, e.g. the 3rd Friday within each calculation period. If omitted, every day of week will be an observation day.
B68	Lag Duration Period Lag Duration Unit 1st Observation Offset Period 1st Observation Offset Unit	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (FX observations) PaymentSchedule~~Fx~~FixingLagPeriod(tbd) PaymentSchedule~~Fx~~FixingLagUnit(tbd) PaymentSchedule~~Fx~~FixingFirstObservationOffsetPeriod(tbd) PaymentSchedule~~Fx~~FixingFirstObservationOffsetUnit(tbd)		The period during which observations will be made. If 1st observation offset is specified, the observation period will start the specified interval prior to each calculation period - i.e. if the 1st observation offset is 4 months and the lag duration is 3 months, observations will be taken in months 4,3 and 2 (but not 1) prior to each calculation period. If no 1st observation offset is specified, the observation period will end immediately preceding each calculation period.
B69	Fixing Time Fixing Business Center	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType=<tbd> (FX observations) PaymentSchedule~~Fx~~FixingTime(tbd) PaymentSchedule~~Fx~~FixingBusinessCenter(tbd)		The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.
B71	Payment	Instrument/StreamGrp/PaymentStream/		Repeating.

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	Unadjusted Date Business Day Convention Business Centers Adjusted Date	PaymentStreamPaymentDates PaymentStreamPaymentDateBusinessDayConvention(tbd) PaymentStreamPaymentDateBusinessCenters(tbd) Instrument/StreamGrp/PaymentStream/ PaymentStreamPaymentDates/ PaymentStreamPaymentDateGrp PaymentStreamPaymentDate(tbd) PaymentStreamPaymentDateType(tbd)		
B72	Relative To Offset Period Offset Unit Offset Day Type	Instrument/StreamGrp/PaymentStream/ PaymentStreamPaymentDates/ PaymentStreamPaymentDateRelativeTo(tbd) PaymentStreamPaymentOffsetPeriod(tbd) PaymentStreamPaymentOffsetUnit(tbd) PaymentStreamPaymentDayType(tbd)		Additional values for relative to event: BillOfLading, CompletionOfDischarge, NoticeOfReadiness.
B73	Master Agreement Dates	Instrument/StreamGrp/PaymentStream/ PaymentStreamPaymentDates/ PaymentStreamMasterAgreementPaymentDates(tbd)		If present and true indicates that the Payment Dates are specified in the relevant master agreement.
B74	Flat Rate	Instrument/StreamGrp/PaymentStream/ PaymentStreamFlatRate(tbd)		Whether the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction “Fixed” or taken on each Pricing Date “Floating”.
B75	Flat Rate Amount Flat Rate Currency	Instrument/StreamGrp/PaymentStream/ PaymentStreamFlatRateAmount(tbd) PaymentStreamFlatRateCurrency(tbd)		If flat rate is set to "Fixed", the actual value of the Flat Rate.
B76	Physical Delivery - Coal	Instrument/StreamGrp/DeliveryStream DeliveryStreamCommodity(tbd)=Coal DeliveryStreamCommodityDescription(tbd)=<description>		
B77	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd) StreamReceiveSide(tbd)		Party components may also include Account.
B78	Calculation Periods Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B79	Unadjusted Date Business Day Convention	Instrument/StreamGrp/ StreamCalculationDates/		Repeating: The calculation periods for this leg of the swap. This type is

	Business Centers Adjusted Date	StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B80	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B81	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B82	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first calculation period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first calculation period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B83	Coal Type	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCommodityType(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-product-type
B84	Quality Specifications	Instrument/ StreamGrp/StreamCommodity StreamAssetAttributeGrp StreamAssetAttributeType(tbd) StreamAssetAttributeValue(tbd) StreamAssetAttributeLimit(tbd)	String String String	The quality of commodity product to be delivered specified in full. Each quality has three values: Quality Name (String), Standard Content (float or percentage), Rejection Limit (float or percentage). Qualities for coal are:

				Moisture - The moisture content of the coal product. Ash -The ash content of the coal product. Sulphur -The sulphur content of the coal product. SO2 -The sulphur dioxide content of the coal product. Volatile -The volatile content of the coal product. BTU per LB - The number of British Thermal Units per Pound of the coal product. Top Size - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining. Fines Passing Screen - ?? Grindability - The Hardgrove Grindability Index value of the coal to be delivered. Ash Fusion Temperature - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology. Initial Deformation -The temperature at which an ash cone shows evidence of deformation. Softening HeightWidth -The temperature at which the height of an ash cone equals its width. (Softening temperature). Softening HeightHalfWidth -The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).

				Fluid -The temperature at which the ash cone flattens.
B85	Source	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCommoditySourceGrp DeliveryStreamCommoditySource(tbd)		Repeating: The SCoTA cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that Seller and Buyer agree are acceptable origins for the Coal Product. For International Coal transactions, this is the Origin of the Coal Product. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-product-source
B86	SCoTA Specifications	Instrument/ StreamGrp/DeliveryStream StreamAssetAttributeGrp StreamAssetAttributeType(tbd)=SCoTASpecifications StreamAssetAttributeValue(tbd)=Y		Boolean: Indicates whether type and source refer to global SCoTA coal specifications
B87	BTU Quality Adjustment	Instrument/ StreamGrp/DeliveryStream DeliveryStreamBTUQualiftyAdjustment(tbd)		The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments
B88	SO2 Quality Adjustment	Instrument/ StreamGrp/DeliveryStream DeliveryStreamSO2QualiftyAdjustment(tbd)		The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments
B89	Delivery Point	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint(tbd)		The point at which the commodity product will be delivered and received.
B90	Delivery At Source	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliverAtSourceIndicator(tbd)		Boolean: The point at which the Coal Product as a reference to the Source

				of the Coal Product. This should be a reference to the source element within product.
B91	Quantity Variation Adjustment	Instrument/ StreamGrp/DeliveryStream StreamAssetAttributeGrp StreamAssetAttributeType(tbd)=QualityVariationAdjustment StreamAssetAttributeValue(tbd)=Y		Boolean: Indicates whether Quantity Variation Adjust is applicable.
B92	Transportation Equipment	Instrument/ StreamGrp/DeliveryStreams DeliveryStreamTransportEquipment(tbd)		The transportation equipment with which the commodity product will be delivered and received. Barge, Truck, Railcar
B93	Risk	Instrument/ StreamGrp/DeliveryStream DeliveryStreamRiskApportionment(tbd)		Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product (for example Free On Board, Cost, Insurance, Freight)
B94	Delivery Size Unit of Measure Quantity Frequency	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotional(tbd) DeliveryStreamNotionalUnityOfMeasure(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-frequency
B94a	Notional Identifier Notional Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotionalRef(tbd) DeliveryStreamNotionalLink(tbd)		For referencing elsewhere A reference to the notional quantities defined on another stream.
B95	Total Physical Quantity Unit of Measure Quantity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTotalNotional(tbd) DeliveryStreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B96	Physical Delivery - Electricity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCommodity(tbd)=Electricity DeliveryStreamCommodityDescription(tbd)=<description>		
B97	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd) StreamReceiveSide(tbd)		Party components may also include Account.

B98	Calculation Periods Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B99	Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating: The calculation periods for this leg of the swap. This type is only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B100	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B101	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B102	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first calculation period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first calculation period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B103	Settlement Period Duration	Instrument/ StreamGrp/StreamCommodity StreamCommoditySettlementPeriods StreamCommoditySettlementCountry(tbd) StreamCommoditySettlementTimeZone(tbd) StreamCommoditySettlementFlowType(tbd)		Repeating all indented below. FpML: Length of each settlement period. Value is number of minutes 15, 30, 60 or 120 FIX Proposal: Holiday schedule is

		StreamCommoditySettlementHolidaysProcessingInstruction(tbd) StreamCommoditySettlementDayGrp StreamCommoditySettlementDay(tbd)6000 StreamCommoditySettlementTotalHours(tbd) StreamCommoditySettlementTimeGrp StreamCommoditySettlementStart(tbd) StreamCommoditySettlementEndTime(tbd) *… and optionally …* Instrument/Stream/ScheduleGrp DeliveryScheduleType(tbd)=2 (Physical Settlement Periods) DeliveryScheduleStartDateUnadjusted(tbd) DeliveryScheduleEndDateUndadjusted(tbd) DeliveryScheduleSettlement DeliveryScheduleSettlementCountry(tbd) DeliveryScheduleSettlementTimeZone(tbd) DeliveryScheduleSettlementFlowType(tbd) DeliveryScheduleSettlementHolidaysProcessingInstruction(tbd) DeliveryScheduleSettlementDayGrp DeliveryScheduleSettlementDay(tbd) DeliveryScheduleSettlementTotalHours(tbd) DeliveryScheduleSettlementTimeGrp DeliveryScheduleSettlementStart(tbd) DeliveryScheduleSettlementEnd(tbd)		standard for the country and time zone and need not be specified. On-Peak or Off-Peak Day of week:, 1 = Mon, … 7 = Sun, 8 = all weekdays, 9 = all days, 10 = all weekends Hours are given as the end of the included hour, e.g. a start hour of 4 begins at 3:00. 1-24 indicates midnight to midnight.
B104	Applicable Day	*see above*		Repeating: Values 1-7 day of week
B105	Start Time Start Time Location Offset Period Offset Multiplier Offset Day Type	*see above*		Local market time Time zone location (the schema URL does not exist). Values follow the scheme “CPT” for Central Prevailing Time. Offset indicates whether time applies to the actual day specified (in which case this element should be omitted) the day prior to that day (in which case offset should be -1 day) or the day subsequent to that day (in which case offset should be 1 day).
B106	End Time	*see above*		Local market time

				Time zone location (the schema URL does not exist). Values follow the scheme "CPT" for Central Prevailing Time. Offset indicates whether time applies to the actual day specified (in which case this element should be omitted) the day prior to that day (in which case offset should be -1 day) or the day subsequent to that day (in which case offset should be 1 day).
B107	Exclude Holiday Calendar	*see above*		http://www.fpml.org/coding-scheme/commodity-business-calendar
B108	Include Holiday Calendar	*see above*		http://www.fpml.org/coding-scheme/commodity-business-calendar
B109	Electricity Voltage	Instrument/ StreamGrp/StreamCommodity StreamAssetAttributeGrp AssetAttributeType(tbd)=Voltage AssetAttributeValue(tbd)=<value>		The voltage, expressed as a number of volts, of the electricity to be delivered.
B110	Delivery Conditions Delivery Point	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint(tbd)		The point at which delivery of the electricity will occur.
B111	Type Firm Force Majeure	DeliveryStreamDeliveryRestriction(tbd)=1 Firm DeliveryStreamDeliveryRestriction(tbd)=3 ForceMajeur		If specified indicates that the buyer and seller should be excused of their delivery obligations when such performance is prevented by Force Majeure. For EEI transactions, this would indicate "Firm (LD)" If not specified indicates that the buyer and seller should not be excused of their delivery obligations when such performance is prevented by Force Majeure. For EEI transactions, this would indicate "Firm (No Force Majeure)"
B112	Nonfirm	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryRestriction(tbd)=2 Interruptible or Nonfirm		If present and set to true, indicates that delivery or receipt of the

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				electricity may be interrupted for any reason or for no reason, without liability on the part of either Party. This element should never have a value of false.
B113	System Firm	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryRestriction(tbd)=4 SystemFirm		If present indicates that the electricity is intended to be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified.
B114	Unit Firm	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryRestriction(tbd)=5 UnitFirm		If present indicates that the electricity is intended to be supplied from the generation asset identified.
B115	Delivery Size Unit of Measure Quantity Frequency	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotional(tbd) DeliveryStreamNotionalUnityOfMeasure(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-frequency
B116	Settlement Periods Identifier Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamSettlementPeriods DeliveryStreamSettlementPeriodsRef(tbd) DeliveryStreamSettlementPeriodsLnk(tbd)		For referencing elsewhere A reference to the notional quantities defined on another stream.
B116a	Notional Identifier Notional Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotionalXID(tbd) DeliveryStreamNotionalXIDRef(tbd)		For referencing elsewhere. A reference to the notional quantities defined on another stream.
B117	Total Physical Quantity Unit of Measure Quantity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTotalNotional(tbd) DeliveryStreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B118	Physical Delivery - Gas	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCommodity(tbd)=Gas DeliveryStreamCommodityDescription(tbd)=<description>		
B119	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd)		Party components may also include Account.

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		StreamReceiveSide(tbd)		
B120	Calculation Periods Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B121	Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating: The calculation periods for this leg of the swap. This type is only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B122	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B123	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B124	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first calculation period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first Calculation Period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B125	Supply Start Time Location Supply End Time Location	N/A		The timed at which gas delivery should start and end on each day of the calculation period(s). Locations are prevailing time zones, e.g. CPT

				for Central Prevailing Timezone. CME: There are no start/stop times for gas delivery.
B127	Gas Calorific Value	Instrument/ StreamGrp/StreamCommodity StreamAssetAttributeGrp StreamAssetAttributeType(tbd)=CalorificValue StreamAssetAttributeValue(tbd)		The calorific value of the gas to be delivered, specified in megajoules per cubic meter (MJ/m3).
B128	Quality	Instrument/ StreamGrp/StreamCommodity StreamAssetAttributeGrp StreamAssetAttributeType(tbd)=Quality StreamAssetAttributeValue(tbd)		The quality of the gas to be delivered. See values at URL: http://www.fpml.org/coding-scheme/commodity-gas-quality << page not found >>
B129	Delivery Conditions Withdrawal Point Entry Point	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint(tbd) DeliveryStreamEntryPoint(tbd)	 String String	 Transfer of title location. Location of product entry to pipeline.
B130	Type	DeliveryStreamDeliveryRestriction(tbd)	int	1 = "Firm" or 2 = "Interruptible"
B131	[Buyer reference]	Instrument/ StreamGrp/DeliveryStream DeliveryStreamPaySide(tbd)=1 (buyer) TrdCapRptSideGrp Side=1 Parties/PtysSubGrp PartySubID=<value> PartySubIDType=<tbd> HUB code		Party side reference above may include its "account" or "hub code"
B132	[Seller reference]	Instrument/ StreamGrp/DeliveryStream DeliveryStreamPaySide(tbd)=2 (seller) TrdCapRptSideGrp Side=2 Parties/PtysSubGrp PartySubID=<value> PartySubIDType=<tbd> HUB code		Party side reference above may include its "account" or "hub code"
B133	Delivery Size Unit of Measure Quantity Frequency	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotional(tbd) DeliveryStreamNotionalUnityOfMeasure(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …*		 See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-

		Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		frequency
B133a	Notional Identifier Notional Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotionalXID(tbd) DeliveryStreamNotionalXIDRef(tbd)		For referencing elsewhere. A reference to the notional quantities defined on another stream.
B134	Total Physical Quantity Unit of Measure Quantity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTotalNotional(tbd) DeliveryStreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B135	Minimum Physical Size ~~Unit of Measure~~ Quantity Frequency	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryNegativeTolerance(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=1 (Delivery) DeliveryScheduleDeliveryNegativeTolerance(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		The minimum quantity to be delivered. If separate minimums need to be specified for different periods (e.g. a minimum per day and a minimum per month) this element should be repeated.
B136	Maximum Physical Size ~~Unit of Measure~~ Quantity Frequency	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPositiveTolerance(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=1 (Delivery) DeliveryScheduleDeliveryPositiveTolerance(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		The maximum quantity to be delivered. If separate minimums need to be specified for different periods (e.g. a minimum per day and a minimum per month) this element should be repeated.
B137	Electing Party	Instrument/ StreamGrp/DeliveryStream DeliveryStreamElectingPartySide(tbd)		A reference to the party able to choose whether the gas is delivered for a particular period e.g. a swing or interruptible contract.
B138	Physical Delivery - Oil	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCommodity(tbd)=Oil DeliveryStreamCommodityDescription(tbd)=<description>		
B139	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd) StreamReceiveSide(tbd)		Party components may also include Account.
B140	Calculation Periods	Instrument/StreamGrp/		

	Identifier Reference	StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B141	Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating: The calculation periods for this leg of the swap. This type is only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B142	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B143	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B144	Balance of First Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBalanceOfFirstPeriod(tbd)		If true, indicates that the first calculation period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first calculation period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.
B145	Oil Type	Instrument/ StreamGrp/DeliveryStream DeliveryStreamProductType(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-oil-product-type
B146	Grade	Instrument/ StreamGrp/StreamCommodity StreamAssetAttributeGrp		The grade of oil product to be delivered. Unconstrained string.

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		StreamAssetAttributeType(tbd)=Grade StreamAssetAttributeValue(tbd)		
B147	Delivery Conditions Pipeline Withdrawal Point Entry Point	Instrument/ StreamGrp/DeliveryStream DeliveryStreamPipeline(tbd) DeliveryStreamDeliveryPoint(tbd) DeliveryStreamEntryPoint(tbd)		Name of the delivery pipeline. Transfer of title location. Location of product entry to pipeline.
B148	Deliverable By Barge	Instrument/ StreamGrp/DeliveryStreams DeliveryStreamTransportEquipment(tbd)=Barge		If specified the delivery can go to barge. For trades documented under the ISDA Master Agreement and Oil Annex, this should always be omitted.
B149	Risk	Instrument/ StreamGrp/DeliveryStream DeliveryStreamRiskApportionment(tbd)		Specifies how the risk associated with the delivery is assigned. For trades documented under the ISDA Master Agreement and Oil Annex, this presence of this element indicates that the provisions of clause (b)(i) of the ISDA Oil Annex are being varied.
B150	Cycle	Instrument/ StreamGrp/DeliveryStream DeliveryStreamCycleGrp DeliveryStreamCycleDesc(tbd)	String	Repeating: The cycle(s) during which the oil product will be transported in the pipeline. Unconstrained string.
B151	Transfer ~~Applicable~~ Location	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTitleTransferLocation(tbd)	String	Boolean: Indicates that the oil product will be delivered by title transfer. Should always be set to "true". Transfer of title location.
B152	Importer of Record	Instrument/ StreamGrp/DeliveryStream DeliveryStreamImporterOfRecord(tbd)	String	A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.
B153	Tolerance Positive Negative Unit of Measure Type	Instrument/ StreamGrp/DeliveryStream DeliveryStreamPositiveTolerance(tbd) DeliveryStreamNegativeTolerance(tbd) DeliveryStreamToleranceUnitOfMeasure(tbd) DeliveryStreamToleranceType(tbd)		Specifies the allowable quantity tolerance as absolute quantities. May exceed the agreed quantity. May be less than the agreed quantity. UOM of tolerance quantities. Absolute or Percentage.
B154	Owner of Tolerance Option	Instrument/ StreamGrp/DeliveryStream DeliveryStreamToleranceOptionSide(tbd)		Indicates whether the tolerance is at the seller's or buyer's option.
B155	Delivery Size	Instrument/ StreamGrp/DeliveryStream		

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	Unit of Measure Quantity Frequency	DeliveryStreamNotional(tbd) DeliveryStreamNotionalUnityOfMeasure(tbd) DeliveryStreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/DeliveryStream/ DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-frequency
B155a	Notional Identifier	Instrument/StreamGrp StreamNotionalRef(tbd)		For referencing elsewhere.
B156	Total Physical Quantity Unit of Measure Quantity	Instrument/StreamGrp StreamTotalNotional(tbd) StreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B157	Common Pricing Indicator	Instrument CommonPricingIndicator(tbd)		Common pricing may be relevant for a Transaction that references more than one Commodity Reference Price. If Common Pricing is not specified as applicable, it will be deemed not to apply.
B158	Market Distruption Events	Instrument MarketDisruption MarketDisruptionProvision(tbd)		Applicable, NotApplicable, AsSpecifiedInMasterAgreement, AsSpecifiedInConfirmation
B159	MarketDisruptionEvent	Instrument MarketDisruption MarketDistruptionEventGrp MarketDisruptionEvent(tbd)		Repeating. To be used when marketDisruptionEvents is set to "Applicable" Market disruption event(s) that apply. Note that these should only be specified if the default market disruption events of Section 7.4(d)(i) of the ISDA Commodity Definitions are to be overridden.
B160	Disruption Fallback	Instrument MarketDisruption MarketDisruptionFallbackProvision		To be used where disruption fallbacks are set out in the relevant Master Agreement governing the trade. AsSpecifiedInMasterAgreement, AsSpecifiedInConfirmation
B161	Fallback	Instrument		Repeating. See

		MarketDisruption MarketDisruptionFallbackGrp MarketDisruptionFallbackType(tbd)		http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback. Order of entries specifies sequence in which the fallback should be applied.
B162	Fallback Reference Price Open Units	Instrument MarketDisruption MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFallbackOpenUnits(tbd)		If multiple underlying assets, the number of units (index or securities) that constitute the underlyer of the swap. In the case of a basket swap, this element is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.
B163	Basket Currency	Instrument MarketDisruption MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFallbackBasketCurrency(tbd)		Specifies the currency for if underlyer is a basket.
B164	Basket Divisor	Instrument MarketDisruption MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFallbackBasketDivisor(tbd)		Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.
B165	Underlyer	*see below*		Repeating. A single instance if a single underlyer.
B166	Underlyer Type	Instrument MarketDisruption MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFallbackUnderlyerGrp MarketDisruptionFallbackUnderlyerType(tbd)		Basket, Bond, Cash, Commodity, ConvertibleBond, Equity, ExchangeTradedFund, Future, Index, Loan, Mortgage, MutualFund
B167	Underlyer ID	Instrument MarketDisruption MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFallbackUnderlyerGrp MarketDisruptionFallbackUnderlyerSecurityID(tbd) MarketDisruptionFallbackUnderlyerSecurityIDSource(tbd)		ID and ID Source of underlyer
	Underlyer Description	Instrument MarketDisruption		Description or name of underlyer, required if there is no ID.

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		MarketDisruptionFallbackReferencePriceGrp MarketDisruptionFalbackUnderlyerGrp MarketDisruptionFallbackUnderlyerSecurityDesc(tbd)		
B168	Disruption Maximum Days	Instrument MarketDisruption MarketDisruptionMaximumDays(tbd)		Integer. 2005 Commodity Definitions only. If omitted, the number of days specified in Section 7.6(a) of the Definitions will apply.
B169	Price Materiality Percentage	Instrument MarketDisruption MarketDisruptionMaterialityPercentage(tbd)		2005 Commodity Definitions only. To be used where a price materiality percentage applies to the "Price Source Disruption" event and this event has been specified by setting Market Disruption to true or including it in Market Disruption Event
B170	Minimum Futures Contracts	Instrument MarketDisruption MarketDisruptionMinimumFuturesContracts(tbd)		1993 Commodity Definitions only. Specifies the Minimum Futures Contracts level that dictates whether or not a "De Minimis Trading" event has occurred. Only relevant if 'De Minimis Trading' has been specified in Market Disruption Event.
B171	Settlement Disruption	Instrument SettlementDisruptionProvision(tbd)		The consequences of Bullion Settlement Disruption Events. Values: Negotiation or CancellationAndPayment.
B172	Rounding Direction	Instrument InstrumentRoundingDirection(tbd)		Up, Down, Nearest
B173	Rounding Precision	Instrument InstrumentRoundingPrecision(tbd)		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 since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).
B174	Physical Delivery - Bullion	Instrument/ StreamGrp/DeliveryStream		Types include:

		DeliveryStreamCommodity(tbd)=Bullion DeliveryStreamCommodityType(tbd)=<type> DeliveryStreamCommodityDescription(tbd)=<description>		Gold Palladium Platinum Silver RhodiumSponge Iridium Ruthenium Osmium
B175	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd) StreamReceiveSide(tbd)		Party components may also include Account.
B176	Calculation Periods Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B177	Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating: The calculation periods for this leg of the swap. This type is only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B178	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B179	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B180	Delivery Location	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint		http://www.fpml.org/coding-scheme/bullion-delivery-location
B181	Delivery Size Unit of Measure Quantity Frequency	Instrument/StreamGrp/ StreamNotional(tbd) StreamNotionalUnityOfMeasure(tbd) StreamNotionalCommodityFrequency(tbd) *… and optionally …*		See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-

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		Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		frequency
B182	Notional Identifier Notional Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotionalXID(tbd) DeliveryStreamNotionalXIDRef(tbd)		For referencing elsewhere. A reference to the notional quantities defined on another stream.
B183	Total Physical Quantity Unit of Measure Quantity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTotalNotional(tbd) DeliveryStreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B184	Settlement Date Unadjusted Business day convention Business centers Adjusted	Instrument/StreamGrp/StreamComponent StreamSettlementDateUnadjusted(tbd) StreamSettlementDateBusinessDayConvention(tbd) StreamSettlementDateBusinessDayCenters(tbd) StreamSettlementDateAdjusted(tbd)		
B185	**Physical Delivery - Metal**	Instrument/ StreamGrp/StreamCommodity StreamCommodity(tbd)=Metal StreamCommodityType(tbd)=<type> StreamCommodityDescription(tbd)=<description>		http://fpml.org/coding-scheme/commodity-metal-product-type
B186	Shape	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=Shape StreamAssetAttributeValue=<value>		Repeatable
B187	Brand Name	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=BrandName StreamAssetAttributeValue=<value>		Repeatable
B188	Brand Brand Manager	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=BrandManager StreamAssetAttributeValue=<value>		Repeatable
B189	Brand Country	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=BrandCountry StreamAssetAttributeValue=<value>		Repeatable
B190	Brand Producer	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp		Repeatable

		StreamAssetAttributeType=BrandProducer StreamAssetAttributeValue=<value>		
B191	Grade	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=Grade StreamAssetAttributeValue=<value>		Repeatable
B192	Payer Reference Receiver Reference	Instrument/StreamGrp StreamPaySide(tbd) StreamReceiveSide(tbd)		Party components may also include Account.
B193	Calculation Periods Identifier Reference	Instrument/StreamGrp/ StreamCalculationDates StreamCalculationDatesXID(tbd) StreamCalculationDatesXIDRef(tbd)		For referencing elsewhere To link to the calculation periods in another stream
B194	Unadjusted Date Business Day Convention Business Centers Adjusted Date	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationBusinessDayConvention(tbd) StreamCalculationBusinessCenters(tbd) Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationDateGrp StreamCalculationDate(tbd) StreamCalculationDateType(tbd)		Repeating: The calculation periods for this leg of the swap. This type is only intended to be used if the calculation periods differ from the calculation Periods on the fixed or floating leg. If calculation periods mirror another leg, then the calculation periods reference element should be used to point to the calculation periods on that leg.
B195	Frequency Period	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyPeriod(tbd)		
B1	Frequency Unit	Instrument/StreamGrp/ StreamCalculationDates/ StreamCalculationFrequencyUnit(tbd)		
B196	Delivery Location	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint		Metal: Unrestricted String
B197	Risk	Instrument/ StreamGrp/DeliveryStream DeliveryStreamRiskApportionment(tbd)		Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product (for example Free On Board, Cost, Insurance, Freight)
B198	Total Tolerance	Instrument/StreamGrp/DeliveryStream DeliveryStreamTotalPositiveTolerance(tbd)		The +/- percent tolerance which applies to the total quantity delivered

		DeliveryStreamTotalNegativeTolerance(tbd)		over all shipment periods.
B199	Period Tolerance	Instrument/StreamGrp/DeliveryStream DeliveryStreamPositiveTolerance(tbd) DeliveryStreamNegativeTolerance(tbd) DeliveryStreamToleranceUnitOfMeasure(tbd) DeliveryStreamToleranceType(tbd) 0 = Absolute 1 = Percentage		
B200	Title Transfer Condition	Instrument/StreamGrp/DeliveryStream DeliveryStreamTitleTransferCondition(tbd)		Values: 0 = Transfers with risk of loss 1 = Does not transfer with risk of loss
B201	Delivery Size Unit of Measure Quantity Frequency	Instrument/StreamGrp/ StreamNotional(tbd) StreamNotionalUnityOfMeasure(tbd) StreamNotionalCommodityFrequency(tbd) *… and optionally …* Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd)=0 (Notional) DeliveryScheduleNotional(tbd) DeliveryScheduleNotionalUnitOfMeasure(tbd) DeliveryScheduleNotionalCommodityFrequency(tbd)		See values at URL: http://www.fpml.org/coding-scheme/commodity-quantity-frequency
B202	Notional Identifier Notional Reference	Instrument/ StreamGrp/DeliveryStream DeliveryStreamNotionalXID(tbd) DeliveryStreamNotionalXIDRef(tbd)		For referencing elsewhere. A reference to the notional quantities defined on another stream.
B203	Total Physical Quantity Unit of Measure Quantity	Instrument/ StreamGrp/DeliveryStream DeliveryStreamTotalNotional(tbd) DeliveryStreamTotalNotionalUnitOfMeasure(tbd)		The Total Quantity of the commodity to be delivered.
B204	Conversion Factor	Instrument/StreamGrp/ DeliveryStream DeliveryStreamNotionalConversionFactor(tbd)		If the Notional Quantity is specified in a unit that does not match the unit in which the Commodity Reference Price is quoted, the scaling or conversion factor used to convert the Commodity Reference Price unit into the Notional Quantity unit should be stated here. If there is no conversion, this element is not intended to be used.

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Option Instrument

The object of an option trade is fully described in the UnderlyingInstrument component.

	External Field	FIX Mapping	Datatype	Description
C1	Expiration Date	Instrument/ MaturityMonthYear(200)		
C2	Expiration Description	Instrument/ OptionExpirationDesc(tbd)	String	
C3	Settlement Index	Instrument/ SettlementRateIndex(tbd)	String	
C4	Settlement Location	Instrument/ SettlementRateIndexLocation(tbd)	String	
C5	Option Style	Instrument ExerciseStyle(1194)		
C6	Exercise Type Daily Exercise Weekly Exercise Monthly Exercise Quarterly Exercise Yearly Exercise One Time Exercise Quadultimate Day Exercise Penultimate Exercise Last Day Exercise Other Exercise (See Deal Notes) Automatic Exercise at Expiration Exercised at Expiration	Instrument/ ExerciseStyle(1194) Instrument/OptionExercise ExerciseDescription(tbd) AutomaticExerciseIndicator(tbd) AutomaticExerciseTresholdRate(tbd) ExerciseConfirmationMethod(tbd) *OptionExerciseDates* OptionExerciseBusinessDayConvention(tbd) OptionExerciseBusinessCenters(tbd) *OptionExerciseDateGrp* NoOptionExerciseDates OptionExerciseDate(tbd) OptionExerciseDateType(tbd) OptionExerciseEarliestDatePeriod(tbd) OptionExerciseEarliestDateUnit(tbd) OptionExerciseFrequencyPeriod(tbd) OptionExerciseFrequencyUnit(tbd) OptionExerciseStartDateUnadjusted(tbd) OptionExerciseStartDateRelativeTo(tbd) OptionExerciseStartDateOffsetPeriod(tbd) OptionExerciseStartDateOffsetUnit(tbd) OptionExerciseStartDateOffsetDayType(tbd)		

	External Field	FIX Mapping	Datatype	Description
		OptionExerciseStartDateAdjusted(tbd) OptionExercisePeriodSkip(tbd) OptionExerciseBoundsFirstDateUnadjusted(tbd) OptionExerciseBoundsLastDateUnadjusted(tbd) OptionExerciseEarliestTime(tbd) OptionExerciseLatestTime(tbd) OptionExerciseTimeBusinessCenter(tbd) *OptionExerciseExpiration* OptionExerciseExpirationDateBusinessDayConvention(tbd) OptionExerciseExpirationDateBusinessCenters(tbd) *OptionExerciseExpirationDateGrp* OptionExerciseExpirationDate(tbd) OptionExerciseExpirationDateType(tbd) OptionExerciseExpirationDateRelativeTo(tbd) OptionExerciseExpirationDateOffsetPeriod(tbd) OptionExerciseExpirationDateOffsetUnit(tbd) OptionExerciseExpirationFrequencyPeriod(tbd) OptionExerciseExpirationFrequencyUnit(tbd) OptionExerciseExpirationRollConvention(tbd) OptionExerciseExpirationDateOffsetDayType(tbd) OptionExerciseExpirationTime(tbd) OptionExerciseExpirationTimeBusinessCenter(tbd)		Add: NominationDeadline
C7	Option Type	Instrument PutOrCall(201) *… or …* StrategyType(tbd)=STD		Put, Call or Straddle
C8	Strike Price Currency Unit of Measure Index Index Offset	Instrument StrikePrice(202) StrikeCurrency(941) StrikeUnitOfMeasure(tbd) StrikeIndex(tbd) StrikeIndexSpread(tbd)		

Trade

	External Field	FIX Mapping	Datatype	Description
~~D1~~	~~Deal Type~~			

	External Field	FIX Mapping	Datatype	Description
D2	TradeType	TrdType(828)		
D3	Execution Type	VenueType(1430)		Electronic or Voice
~~D4~~	~~Deal State~~			
D5	Match Status	MatchStatus(573)		
D6	Trade Business Date	TradeDate(75)		
D7	Version	TradeVersion(tbd)		
D8	Bid Flag	TrdCapRptSideGrp Side(54)		
D9	Timestamps Created Last Modified	TrdRegTimestamps TrdRegTimestamp(769) TrdRegTimestampType(770)		
~~D10~~	~~Company~~ ~~Attention~~ ~~Contact~~ ~~Contact Numbers~~			
D11	Submitter Type Identifier Name Deal ID Deal ID Qualifier	TrdCapRptSideGrp/Parties/PartiesSubGrp PartySubID(523)=Y PartySubIDType(803)=<tbd> (Submitter)		Submitter will be a SubIDType indicator of a trade party or broker. DealID and Qualifier will be reported there.
D12	Broker Parent ID Parent Name ID Name Numbers Address Deal ID Executing System Executing System Trade ID Executing System Trade Sub ID Executor Role	TrdCapRptSideGrp/Parties PartyRole(452)=2 (Broker) PartiesSubGrp PartySubIDType(803)=<tbd> (Parent ID) PartiesSubGrp PartySubIDType(803)=<tbd> (Parent name) PartyID(448) PartiesSubGrp PartySubIDType(803)=1 (Firm name) PartiesSubGrp PartySubIDType(803)=7 (Phone number) PartiesSubGrp PartySubIDType(803)=6 (Postal address) PartiesSubGrp PartySubIDType(803)=<tbd> (Deal ID) PartiesSubGrp PartySubIDType(803)=3 (System) PartiesSubGrp PartySubIDType(803)=<tbd> (System trade ID) PartiesSubGrp PartySubIDType(803)=<tbd> (System trade sub ID) TrdCapRptSideGrp/AggressorIndicator(1057)		Broker may appear on both sides of the trade. The one on the Dealer's side is the Dealer's broker; the one on the Counterparty's side is the Counterparty's broker.
D13	Broker Commission Rate	TrdCapRptSideGrp/CommissionData CommissionRate(tbd)		

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	External Field	FIX Mapping	Datatype	Description
	Amount Flat Rate Indicator Currency Unit of Measure	Commission(12) CommType(13) CommCurrency(479) CommissionUnitOfMeasure(tbd)		
D14	Broker Tax Name Rate Amount Amount Due	TrdCapRptSideGrp/MiscFeesGrp MiscFeeType(139) MiscFeeRate(tbd) MiscFeeAmt(137) MiscFeeAmtDue(tbd)		
D15	Counterparty Broker Parent ID Parent Name ID Name Numbers Address Deal ID	TrdCapRptSideGrp/Parties PartyRole(452)=2 (Broker) PartiesSubGrp PartySubIDType(803)=<tbd> (Parent ID) PartiesSubGrp PartySubIDType(803)=<tbd> (Parent name) PartyID(448) PartiesSubGrp PartySubIDType(803)=1 (Firm name) PartiesSubGrp PartySubIDType(803)=7 (Phone number) PartiesSubGrp PartySubIDType(803)=6 (Postal address) PartiesSubGrp PartySubIDType(803)=<tbd> (Deal ID)		
D16	Trading Company ID Name Code Reference Number Notes ~~Repeating:~~ ~~User Defined Data Type~~ ~~User Defined Data Value~~ Trader Trader Numbers	TrdCapRptSideGrp/Parties PartyRole(452)=1 (Executing firm) PartyID(448) PartiesSubGrp PartySubIDType(803)=1 (Firm name) PartiesSubGrp PartySubIDType(803)=<tbd> (Code or Acronym) PartiesSubGrp PartySubIDType(803)=<tbd> (Deal ID) PartiesSubGrp PartySubIDType(803)=<tbd> Reference Text TrdCapRptSideGrp/Parties PartyRole(452)=12 (Executing trader) PartiesSubGrp PartySubIDType(803)=7 (Phone number)		
D17	Counterparty ID Name Code Reference Number Notes Trader Trader Numbers	TrdCapRptSideGrp/Parties PartyRole(452)=13 (Originating firm) PartyID(448) PartiesSubGrp PartySubIDType(803)=1 (Firm name) PartiesSubGrp PartySubIDType(803)=<tbd> (Code or Acronym) PartiesSubGrp PartySubIDType(803)=<tbd> (Deal ID) PartiesSubGrp PartySubIDType(803)=<tbd> Reference Text TrdCapRptSideGrp/Parties PartyRole(452)=13 (Originating trader) PartiesSubGrp PartySubIDType(803)=7 (Phone number)		
D18	Exchange	RootParties RootPartyRole(1119)=22 (Exchange)		

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	External Field	FIX Mapping	Datatype	Description
	ID Name Buy Broker Code Buy Broker Sell Broker Code Sell Broker Venue Symbol ~~Trade Type Code~~ ~~Trade Type~~ ~~Final Price Indicator~~ ~~Average Price Type~~ ~~Average Price Group~~ ~~Average Price Unrounded~~ ~~Residual Price~~ ~~Execution ID~~ Exchange FCM Code Deal ID	RootPartyID(1117) RootSubParties RootPartySubIDType(1122)=1 (Firm name) RootSubParties RootPartySubIDType(1122)=32 (Execution venue) Instrument SecurityID(48), SecurityIDSource(22)=8 (Exchange sym) RootSubParties RootPartySubIDType(1122)=<tbd> (FCM code) RootSubParties RootPartySubIDType(1122)=<tbd> (Deal ID)		
~~D19~~	~~Clearing~~ ~~Type~~ ~~Reference Number~~ ~~Buy Trader~~ ~~Sell Trader~~ ~~Number of Contracts~~ ~~Product Code~~			
D20	Counterparty Agreement Date	FinancingDetails AgreementDesc AgreementDate		
D21	Contracts Traded	LastQty(32)		
D22	Total Quantity	TotalQuantity(tbd)		Product of number of contracts and contract size.
D23	Total Quantity Type	See: Instrument/ UnitOfMeasure(996) UnitOfMeasureQty(1147) UnitOfMeasureCurrency(1716)		
D24	Cleared	ClearedIndicator(1832)		
D25	Credit Terms	FinancingDetails/FinancingTermSupplementGrp		

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	External Field	FIX Mapping	Datatype	Description
		FinancingTermSupplement(tbd)		
D26	Payment Terms	FinancingDetails/FinancingTermSupplementGrp FinancingTermSupplement(tbd)		
D27	Additional Information	TrdCapRptSideGrp Text(58)		Map to counterparty's side.
D28	Premium Amount Currency Unit of Measure	PaymentGrp PaymentType(tbd)=<tbd> (Premium) PaymentAmount(tbd) PaymentCurrency(tbd) PaymentUnitOfMeasure(tbd) *… and …* LastPx(31)		Option: Fully calculated premium amount in PaymentGrp component, per-contract amount in LastPx(31)
D29	Buyer Price Amount Currency Unit of Measure Index Index Offset Index Location	Instrument/PaymentStreamGrp PaymentStreamFixedRate PaymentStreamFixedAmount(tbd) PaymentStreamFixedRateCurrency(tbd) PaymentStreamFixedAmountUnitOfMeasure(tbd) PaymentStreamFloatingRate PaymentStreamRateIndex(tbd) PaymentStreamRateSpread(tbd) PaymentStreamRateIndexLocation(tbd)		Commodity Swap:
D30	Seller Price Index Index Offset	Instrument/PaymentStreamGrp PaymentStreamFloatingRate PaymentStreamRateIndex(tbd) PaymentStreamRateSpread(tbd)		Commodity Swap:

Commodity Swaption, CDS Option, and Swaption Instrument

Underlying physical trade moves to *Underlying* component

	External Field	FIX Mapping	Datatype	Description
E1	Primary Asset Class	Instrument AssetClass(tbd)		A classification of the most important risk class of the trade. FpML defines a simple asset class categorization using a coding scheme. http://www.fpml.org/coding-scheme/asset-class-simple << page not found >>

	External Field	FIX Mapping	Datatype	Description
E2	Secondary Asset Class	Instrument/SecondaryAssetGrp SecondaryAssetClass(tbd)		Repeating: A classification of additional risk classes of the trade, if any. FpML defines a simple asset class categorization using a coding scheme. http://www.fpml.org/coding-scheme/asset-class-simple << page not found >>
E3	Product Type	Instrument AssetClass(tbd) AssetSubClass(tbd) AssetType(tbd) SecurityType(167)		Repeating: A classification of the type of product. FpML defines a simple product categorization using a coding scheme. http://www.fpml.org/coding-scheme/product-taxonomy
E4	Product ID	Instrument SecurityID(48), SecurityIDSource(22), <SecAltIDGrp>		Repeating: A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.
E6	Embedded Option Type	N/A		0-2 instances: Describes the type of any embedded optionality in the transaction that might not otherwise be apparent.

	External Field	FIX Mapping	Datatype	Description
				http://www.fpml.org/coding-scheme/embedded-option-type
E7	Buyer Seller Option Type	TrdCapRptSideGrp Side(54) Parties PartyID(448) PartyRole(452) Instrument PutOrCall(201) *… or …* StrategyType(tbd)=STD		 The type of option transaction. “Put” or “Call”
E8	 Exercise Style, dates, etc. Automatic Exercise Automatic Exercise Threshold Rate Written Confirmation	Instrument ExerciseStyle(1194) Instrument OptionExercise ExerciseDescription(tbd) AutomaticExerciseIndicator(tbd) AutomaticExerciseTresholdRate(tbd) ExerciseConfirmationMethod(tbd) *OptionExerciseDates* OptionExerciseBusinessDayConvention(tbd) OptionExerciseBusinessCenters(tbd) *OptionExerciseDateGrp* NoOptionExerciseDates(tbd) OptionExerciseDate(tbd) OptionExerciseDateType(tbd) OptionExerciseEarliestDatePeriod(tbd) OptionExerciseEarliestDateUnit(tbd) OptionExerciseFrequencyPeriod(tbd) OptionExerciseFrequencyUnit(tbd) OptionExerciseStartDateUnadjusted(tbd) OptionExerciseStartDateRelativeTo(tbd) OptionExerciseStartDateOffsetPeriod(tbd) OptionExerciseStartDateOffsetUnit(tbd) OptionExerciseStartDateOffsetDayType(tbd)		

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	External Field	FIX Mapping	Datatype	Description
		OptionExerciseStartDateAdjusted(tbd) OptionExercisePeriodSkip(tbd) OptionExerciseBoundsFirstDateUnadjusted(tbd) OptionExerciseBoundsLastDateUnadjusted(tbd) OptionExerciseEarliestTime(tbd) OptionExerciseLatestTime(tbd) OptionExerciseTimeBusinessCenter(tbd) *OptionExerciseExpiration* OptionExerciseExpirationDateBusinessDayConvention(tbd) OptionExerciseExpirationDateBusinessCenters(tbd) *OptionExerciseExpirationDateGrp* OptionExerciseExpirationDate(tbd) OptionExerciseExpirationDateType(tbd) OptionExerciseExpirationDateRelativeTo(tbd) OptionExerciseExpirationDateOffsetPeriod(tbd) OptionExerciseExpirationDateOffsetUnit(tbd) OptionExerciseExpirationFrequencyPeriod(tbd) OptionExerciseExpirationFrequencyUnit(tbd) OptionExerciseExpirationRollConvention(tbd) OptionExerciseExpirationDateOffsetDayType(tbd) OptionExerciseExpirationTime(tbd) OptionExerciseExpirationTimeBusinessCenter(tbd)		
E9	Premium Payer Receiver	PaymentGrp PaymentType(tbd)=<tbd> (Premium) PaymentPaySide(tbd) PaymentReceiveSide(tbd)		
E10	 Unadjusted Date Business Day Convention BusinessCenters Adjusted Date	PaymentGrp PaymentDateUnadjusted(tbd) PaymentBusinessDayConvention(tbd) PaymentBusinessCenters(tbd) PaymentDateAdjusted(tbd)		
E11	 Date Relative To Offset Period Offset Unit Day Type	PaymentGrp PaymentDateRelativeTo(tbd) PaymentDateOffsetPeriod(tbd) PaymentDateOffsetUnit(tbd) PaymentDateDayType(tbd)		
E12	Payment Total Amount	PaymentGrp PaymentAmount(tbd)		

	External Field	FIX Mapping	Datatype	Description
	Currency Percentage of Notional Amount Per Option	PaymentCurrency(tbd) PaymentPercentage(tbd) LastPx(31)		
E13	Premium Type Discount Factor Present Value Amount Present Value Amount Currency	PaymentGrp PaymentForwardStartType(tbd) PaymentDiscountFactor(tbd) PaymentPresentValueAmount(tbd) PaymentPresentValueCurrency(tbd)		Forward start Premium type PrePaid PostPaid Variable Fixed
E14	Manual Exercise Sender of Exercise Notice Receiver of Exercise Notice	Instrument InstrumentParties PartyID(448) PartyRole(452) = <tbd> Sender of Notice or <tbd> Receiver of Notice (Phase I recommendations)		CDS Option:
E15	Manual Notice Business Center	Instrument OptionExercise ManualNoticeBusinessCenter(tbd)		CDS Option:
E16	Fallback Exercise	Instrument OptionExercise FallbackExerciseIndicator(tbd)		CDS Option: Boolean: If fallback exercise is specified then the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001). The term in-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money.
E17	Exercuse Followup Confirmation	Instrument OptionExercise ExerciseConfirmationMethod(tbd)		CDS Option: A flag to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice

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	External Field	FIX Mapping	Datatype	Description
				by the buyer to the seller or seller's agent.
E18	Exercise Limited Right to Comfirm	Instrument OptionExercise LimitedRightToConfirmIndicator(tbd)		CDS Option: Has the meaning defined as part of the 1997 ISDA Government Bond Option Definitions, section 4.5 Limited Right to Confirm Exercise. If present, (i) the Seller may request the Buyer to confirm its intent if not done on or before the expiration time on the Expiration date (ii) specific rules will apply in relation to the settlement mode.
E19	Exercise Split Ticket	Instrument OptionExercise ExerciseSplitTicketIndicator(tbd)		CDS Option: Typically applicable to the physical settlement of bond and convertible bond options. If present, means that the Party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.
E20	Fx Feature Reference Currency	N/A		Option: Specifies the reference currency of the trade.
E21	Composite Determination Method Date Relative To Date Offset Period Date Offset Unit Date Day Type Date Business Day Convention Date Business Centers Adjusted Date Fx Spot Primary Source Rate Source Page Page Heading Fx Spot Secondary Source Rate Source	Instrument/ComplexEvents ComplexEventType(1484)=<tbd> FX Composite ComplexEventCurrencyOne(tbd) ComplexEventDeterminationMethod(tbd) ComplexEventRateSourceGrp ComplexEventRateSource(tbd) ComplexEventRateSourceType(tbd) ComplexEventReferencePage(tbd) ComplexEventReferencePageHeading(tbd) ComplexEventRelativeDate ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd)		Option: If “Composite” is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: (Settlement Price – Strike Price) / (Strike Price – Settlement Price) x Multiplier provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero. http://www.fpml.org/coding-

	External Field	FIX Mapping	Datatype	Description
	Page Page Heading Fixing Time Fixing Business Center	ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd) ComplexEventFixingTime(tbd) ComplexEventFixingTimeBusinessCenter(tbd)		scheme/determination-method
E22	Quanto			Option: If "Quanto" is specified as the Settlement Type in the relevant Transaction Supplement, an amount, as determined by the Calculation Agent in accordance with the Section 8.2 of the Equity Definitions.
E23	Fx Rate Currency 1 Currency 2 Quote Basis Rate Fx Spot Primary Source Rate Source Page Page Heading Fx Spot Secondary Source Rate Source Page Page Heading Fixing Time Fixing Business Center	 Instrument/ComplexEvents ComplexEventType(1484)=<tbd> FX Quanto ComplexEventCurrencyOne(tbd) ComplexEventCurrencyTwo(tbd) ComplexEventQuoteBasis(tbd) ComplexEventFixedFXRate(tbd) ComplexEventRateSourceGrp ComplexEventRateSource(tbd) ComplexEventRateSourceType(tbd) ComplexEventReferencePage(tbd) ComplexEventReferencePageHeading(tbd) ComplexEventRelativeDate ComplexEventFixingTime(tbd) ComplexEventFixingTimeBusinessCenter(tbd)		CDS Option: Basis: Currency1PerCurrency2 Currency2PerCurrency1 Fixed rate alternative
E24	Cross Currency Determination Method Date Relative To Date Offset Period Date Offset Unit Date Day Type Date Business Day Convention Date Business Centers Adjusted Date	 Instrument/ComplexEvents ComplexEventType(1484)=<tbd> FX Cross currency ComplexEventCurrencyOne(tbd) ComplexEventDeterminationMethod(tbd) ComplexEventRateSourceGrp ComplexEventRateSource(tbd) ComplexEventRateSourceType(tbd) ComplexEventReferencePage(tbd)		Option: If "Cross-Currency" is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: (Settlement Price – Strike Price) /

	External Field	FIX Mapping	Datatype	Description
	Fx Spot Primary Source Rate Source Page Page Heading Fx Spot Secondary Source Rate Source Page Page Heading Fixing Time Fixing Business Center	ComplexEventReferencePageHeading(tbd) ComplexEventRelativeDate ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd) ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd) ComplexEventFixingTime(tbd) ComplexEventFixingTimeBusinessCenter(tbd)		(Strike Price – Settlement Price) x Multiplier x one unit of the Reference Currency converted into an amount in the Settlement Currency using the rate of exchange of the Settlement Currency as quoted on the Reference Price Source on the Valuation Date, provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero. http://www.fpml.org/coding-scheme/determination-method
E24.1	Strike Spread UpperStrikePrice UpperStrikePercentage UpperStrikeCurrency UpperStrikeNumberOfOptions	Instrument/ComplexEvents ComplexEventType(1484)=<tbd> Strike spread ComplexEventStrikePrice(1486) ComplexEventStrikeFactor(tbd) ComplexEventCurrencyOne(tbd)		Option: Definition of the upper strike in a strike spread.
E24.2	Calendar Spread ExpirationDateTwo UnadjustedDate BusinessDayConvention BusinessCenters AdjustedDate DateRelativeTo DateOffsetPeriod DateOffsetUnit DayType	Instrument/ComplexEvents ComplexEventType(1484)=<tbd> Calendar spread ComplexEventRelativeDate ComplexEventDateUnadjusted(tbd) ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd) ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd)		Option: Definition of the later expiration date in a calendar spread.
E25	Asian Averaging In Out Strike Factor Averaging Period In Schedule Start	 Instrument/ComplexEvents ComplexEventType(1484)=<tbd> Price Observation (Asian or Lookback) ComplexEventStrikeFactor(tbd) ComplexEventPeriodGrp ComplexEventPeriodType(tbd)		Option: An option where and average price is taken on valuation. “In” “Out” or “Both” Repeating

	External Field	FIX Mapping	Datatype	Description
	End Frequency Period Frequency Unit Frequency Roll Convention Averaging Date/Time Averaging Observations Market Disruption Averaging Period Out Schedule Start End Frequency Period Frequency Unit Frequency Roll Convention Averaging Date/Time Averaging Observations Market Disruption	ComplexEventBusinessCenter(tbd) ComplexEventScheduleGrp ComplexEventScheduleStartDate(tbd) ComplexEventScheduleEndDate(tbd) ComplexEventScheduleFrequencyPeriod(tbd) ComplexEventScheduleFrequencyUnit(tbd) ComplexEventScheduleRollConvention(tbd) ComplexEventPeriodDateGrp ComplexEventPeriodDate(tbd) ComplexEventPeriodTime(tbd) ComplexEventAveragingObservationGrp ComplexEventAveragingObservation(tbd) ComplexEventAveragingWeight(tbd) ComplexEventScheduleMarketDisruption(tbd)		 Repeating Repeating http://www.fpml.org/coding-scheme/market-disruption Repeating Repeating Repeating
E26	Barrier Schedule Start End Frequency Period Frequency Unit Frequency Roll Convention Trigger Dates Trigger Level Level Percentage Credit Events Credit Events Reference	 Instrument/ComplexEvents ComplexEventType(1484)=8 Reset barrier or 9 Rolling barrier ComplexEventPeriodGrp ComplexEventPeriodType(tbd) ComplexEventBusinessCenter(tbd) ComplexEventScheduleGrp ComplexEventScheduleStartDate(tbd) ComplexEventScheduleEndDate(tbd) ComplexEventScheduleFrequencyPeriod(tbd) ComplexEventScheduleFrequencyUnit(tbd) ComplexEventScheduleRollConvention(tbd) ComplexEventPeriodDateGrp ComplexEventPeriodDate(tbd) ComplexEventPrice(1486) ComplexEventPricePercentage(tbd) ComplexEventCreditEventXIDRef(tbd) ComplexEventCreditEventGrp		Option: An option with a barrier feature. Repeating Repeating Same events and parameters as ProtectionTerms component.
E27	Trigger Type	ComplexEventPriceBoundaryMethod(1487)		Option: Values: EqualOrLess

	External Field	FIX Mapping	Datatype	Description
				EqualOrGreater Equal Less Greater
E28	Trigger Time Type	ComplexEventPriceTimeType(1489)		Option: Values: Closing Anytime
E29	Feature Payment Payer Receiver Percentage Fixed Amount	Instrument/ComplexEvents ComplexOptPayoutPaySide(tbd) ComplexOptPayoutReceiveSide(tbd) ComplexOptPayoutAmount(1485) ComplexOptPayoutPercentage(tbd) ComplexOptPayoutTime(tbd) ComplexOptPayoutCurrency(tbd)		Option:
E30	Time	*see E29*		Option: Values: Close Open Official Settlement Valuation Time Exchange Settlement Time Derivatives Close AsSpecifiedInMasterConfirmation
E31	Currency Date Unadjusted Business Day Convention Business Centers Date Adjusted Date Relative To Date Offset Period Date Offset Unit Date Day Type	Instrument/ComplexEvents/ComplexEventRelativeDate ComplexEventDateUndjusted(tbd) ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd) ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd)		Option:
E32	Knock Knock In Schedule Start	ComplexEventType(1484)=3 or 4 ComplexEventPeriodGrp ComplexEventPeriodType(tbd)		Option: A knock feature. Repeating

	External Field	FIX Mapping	Datatype	Description
	End Frequency Period Frequency Unit Frequency Roll Convention Trigger Dates Trigger Level Level Percentage Credit Events Credit Events Reference	ComplexEventBusinessCenter(tbd) ComplexEventScheduleGrp ComplexEventScheduleStartDate(tbd) ComplexEventScheduleEndDate(tbd) ComplexEventScheduleFrequencyPeriod(tbd) ComplexEventScheduleFrequencyUnit(tbd) ComplexEventScheduleRollConvention(tbd) ComplexEventPeriodDateGrp ComplexEventPeriodDate(tbd) ComplexEventPrice(1486) ComplexEventPricePercentage(tbd) ComplexEventCreditEventXIDRef(tbd) ComplexEventCreditEventGrp		Repeating Same events and parameters as ProtectionTerms component.
E33	Trigger Type	ComplexEventPriceBoundaryMethod(1487)		Option: Values: EqualOrLess EqualOrGreater Equal Less Greater
E34	Trigger Time Type	ComplexEventPriceTimeType(1489)		Option: Values: Closing Anytime
E35	Feature Payment Payer Receiver Percentage Fixed Amount	Instrument/ComplexEvents ComplexOptPayoutPaySide(tbd) ComplexOptPayoutReceiveSide(tbd) ComplexOptPayoutAmount(1485) ComplexOptPayoutPercentage(tbd) ComplexOptPayoutTime(tbd) ComplexOptPayoutCurrency(tbd)		Option:
E36	Time	*See E35*		Values: Close Open Official Settlement Valuation Time Exchange Settlement Time Derivatives Close

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	External Field	FIX Mapping	Datatype	Description
				AsSpecifiedInMasterConfirmation
E37	Currency Date Unadjusted Business Day Convention Business Centers Date Adjusted Date Relative To Date Offset Period Date Offset Unit Date Day Type	Instrument/ComplexEvents/ComplexEventRelativeDate ComplexEventDateUndjusted(tbd) ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd) ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd)		Option:
E38	Knock Out Schedule Start End Frequency Period Frequency Unit Frequency Roll Convention Trigger Dates Trigger Level Level Percentage Credit Events Credit Events Reference	ComplexEventType(1484)=3 or 4 ComplexEventPeriodGrp ComplexEventPeriodType(tbd) ComplexEventBusinessCenter(tbd) ComplexEventScheduleGrp ComplexEventScheduleStartDate(tbd) ComplexEventScheduleEndDate(tbd) ComplexEventScheduleFrequencyPeriod(tbd) ComplexEventScheduleFrequencyUnit(tbd) ComplexEventScheduleRollConvention(tbd) ComplexEventPeriodDateGrp ComplexEventPeriodDate(tbd) ComplexEventPrice(1486) ComplexEventPricePercentage(tbd) ComplexEventCreditEventXIDRef(tbd) ComplexEventCreditEventGrp		Option: Repeating CDS Option: Repeating Same events and parameters as ProtectionTerms component.
E39	Trigger Type	ComplexEventPriceBoundaryMethod(1487)		Option: Values: EqualOrLess EqualOrGreater Equal Less Greater
E40	Trigger Time Type	ComplexEventPriceTimeType(1489)		Option: Values: Closing Anytime

	External Field	FIX Mapping	Datatype	Description
E41	Feature Payment Payer Receiver Percentage Fixed Amount	Instrument/ComplexEvents ComplexOptPayoutPaySide(tbd) ComplexOptPayoutReceiveSide(tbd) ComplexOptPayoutAmount(1485) ComplexOptPayoutPercentage(tbd) ComplexOptPayoutTime(tbd) ComplexOptPayoutCurrency(tbd)		Option:
E42	Time	*See E42*		Option: Values: Close Open Official Settlement Valuation Time Exchange Settlement Time Derivatives Close AsSpecifiedInMasterConfirmation
E43	Currency Date Unadjusted Business Day Convention Business Centers Date Adjusted Date Relative To Date Offset Period Date Offset Unit Date Day Type	Instrument/ComplexEvents/ComplexEventRelativeDate ComplexEventDateUndjusted(tbd) ComplexEventDateRelativeTo(tbd) ComplexEventDateOffsetPeriod(tbd) ComplexEventDateOffsetUnit(tbd) ComplexEventDayType(tbd) ComplexEventDateBusinessDayConvention(tbd) ComplexEventDateBusinessCenters(tbd) ComplexEventDateAdjusted(tbd)		Option:
E44	Pass Through Item Payer Receiver Underlyer Percentage	Instrument/ComplexEvents ComplexOptPayoutPaySide(tbd) ComplexOptPayoutReceiveSide(tbd) ComplexOptPayoutPercentage(tbd) ComplexOptPayoutUnderlier(tbd)		Option: Pass Through Feature Repeating Reference to the underlyer whose payments are being passed through.
E45	Notional Reference Notional Amount Currency	UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingStreamNotional(tbd) UnderlyingStreamCurrency(tbd)		Option:

	External Field	FIX Mapping	Datatype	Description
E46	Option Entitlement	Instrument ContractMultiplier(231) ContractMultiplierUnit(1435) UnitOfMeasure(996) UnitOfMeasureQty(1147) UnitOfMeasureCurrency(1716)		Option: The number of units of underlyer per option comprised in the option transaction.
E47	Entitlement Currency	Instrument UnitOfMeasure(996) UnitOfMeasureCurrency(1717)		Option:
E48	Number of Options	LastQty(32)		Option: The number of options comprised in the option transaction.
E49	Option Settlement Type	Instrument SettlMethod(1193) C = Cash P = Physical E = Election		Option: Values: Cash Physical Election (either may be elected)
E50	~~Date Unadjusted~~ ~~Business Day Convention~~ ~~Business Centers~~ Date Adjusted ~~Date Relative To~~ ~~Date Offset Period~~ ~~Date Offset Unit~~ ~~Date Day Type~~	Instrument MaturityMonthYear(200)		Option:
E51	Currency	SettlCurrency(120)		Option: Settlement Currency for use where the Settlement Amount cannot be known in advance
E52	Amount	SettlCurrAmt(119)		
E53	Strike Spread	Instrument StrikePrice(202) StrikeCurrency(941) StrikeUnitOfMeasure(tbd) StrikeIndex(tbd) StrikeIndexSpread(tbd)		Option: The strike of a credit default swap option or credit swaption when expressed as a spread per annum.
E54	Price	*see E53*		Option: The strike of a credit default swap option or credit swaption when expressed as in reference to the price

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	External Field	FIX Mapping	Datatype	Description
				of the underlying obligation(s) or index.
E55	Reference	*see E53*		Option: The strike of a credit default swap option or credit swaption when expressed in reference to the spread of the underlying swap (typical practice in the case of single name swaps).

DTCC/SDR Gaps for Commodities

The purpose of this table is to address DTCC/SDR specific gaps for the Commodities Asset Class that have not been covered in the SDR/FIXML Working Group documents.

	DTCC Field	Description	FIX Mapping	Datatype	Notes
F0	Event Processing ID	The unique ID which identifies the multi-transaction event (e.g. credit event, compression event) of which the submission is a part	TradeID(1003) OrigTradeID(1126) TradeLinkID(820) or to SDR: RegulatoryTradeIDGrp RegulatoryTradeID(tbd) RegulatoryTradeIDEvent(tbd)=3 Compression etc.		
F1	Valuation Source		Instrument ValuationSource(tbd)		Raised Earlier/ Not Commodities Specific This is trade valuation for follow-up reporting.
F2	Valuation Reference Model		Instrument ValuationReferenceModel(tbd)		Raised Earlier/ Not Commodities Specific This is trade valuation for follow-up reporting.
F3	Clearing DCO Trade ID	/nonpublicExecutionReport/trade/tradeHeader/partyTradeIdentifier/tradeId[preceding-sibling::partyReference[@href="ClearingDCO"]]	RegulatoryTradeIDGrp RegulatoryTradeID(tbd) RegulatoryTradeIDEvent(tbd)=2 Clearing		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
F4	Message ID	/nonpublicExecutionReport/header/messageId	TradeReportID(571)		
F5	Post Trade Event Execution Date Time	/publicExecutionReport/increase/executionDateTime	TrdRegTimestamps TrdRegTimestamp(769) TreRegTimestampType(770)=<appropriate value> TransactTime(60)		Already supported types: 7 = Submission to clearing <tbd> = Publicly reported <tbd> = Public report updated <tbd> = Non-publicly reported <tbd> = Non-public report updated <tbd> = Submitted for confirmation <tbd> = Updated for confirmation <tbd> = Confirmed <tbd> = Updated for clearing <tbd> = Cleared <tbd> = Allocations submitted <tbd> = Allocations updated <tbd> = Allocation completed <tbd> = Submitted to repository
F6	Post Trade Event Change In Number Of Units	/publicExecutionReport/increase/changeInNumberOfUnits	QuantityChange(tbd)		Quantity.
F7	Fixed Leg ID	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/@id	Instrument/StreamGrp StreamXID(tbd)		Similarly: - Physical Bullion Leg ID - Physical Coal Leg ID - Physical Gas Leg ID - Physical Oil Leg ID - Electricity Physical Leg ID - Generic Product Leg ID - Metal Physical Leg ID - Environmental Physical Leg ID - Weather Leg 1 ID
F8	Fixed Leg Calculation Periods ID	/nonpublicExecutionReport/trade/commoditySwap/fixed	Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationPeriodDatesXID(tbd)		Similarly: - Floating Leg 1 Calculation

	DTCC Field	Description	FIX Mapping	Datatype	Notes
		Leg/calculationPeriods/@id			Periods ID - Option Calculation Periods ID
F9	Fixed Leg Calculation Periods Schedule ID	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/calculationPeriodsSchedule/@id	Instrument/StreamGrp/PaymentSchedule PaymentScheduleType=<tbd> Calculation Period Dates PaymentScheduleXID(tbd)		Similarly: Floating Leg 1 Calculation Periods Schedule ID - Option Calculation Periods Schedule ID
F10	Fixed Leg Calculation Periods Reference	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/calculationPeriodsReference/@href	Stream/StreamCalculationPeriodDates StreamCalculationPeriodDatesXIDRef(tbd)		Similarly: - Fixed Leg Notional Quantity Schedule Calculation Periods Reference - Floating Leg 1 Calculation Periods Reference - Floating Leg 1 Notional Quantity Schedule Calculation Periods Reference - Floating Leg 1 Calculation Pricing Dates Calculation Periods Reference - Option Calculation Pricing Dates Calculation Periods Reference - Option Notional Quantity Schedule Calculation Periods Reference - Physical Coal Delivery Periods Calculation Periods Reference - Physical Gas Delivery Periods Calculation Periods Reference - Physical Oil Delivery Periods Calculation Periods Reference - Electricity Physical Leg Delivery Periods Calculation

	DTCC Field	Description	FIX Mapping	Datatype	Notes
					Periods Reference - Weather Leg 1 Weather Calculation Periods Reference
F11	Fixed Leg Calculation Periods Schedule Reference	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/calculationPeriodsScheduleReference/@href	Instrument/StreamGrp/PaymentSchedule PaymentScheduleType=<tbd> Calculation Period Dates PaymentScheduleXIDRef(tbd)		Similarly: - Fixed Leg Notional Quantity Schedule Calculation Periods Schedule Reference - Fixed Leg Relative Payment Dates Calculation Period Schedule Reference - Floating Leg 1 Calculation Periods Schedule Reference - Floating Leg 1 Notional Quantity Schedule Calculation Periods Schedule Reference - Floating Leg 1 Calculation Pricing Dates Calculation Periods Schedule Reference - Floating Leg 1 Calculation Spread Schedule Calculation Periods Schedule Reference - Floating Leg 1 Calculation FX Calculation Periods Schedule Reference - Option Calculation Pricing Dates Calculation Periods Schedule Reference - Option Notional Quantity Schedule Calculation Periods Schedule Reference - Option Exercise FX Calculation Periods Schedule Reference - Option Exercise Relative Payment Dates Calculation Periods Schedule Reference

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	DTCC Field	Description	FIX Mapping	Datatype	Notes
					- Physical Coal Delivery Periods Calculation Periods Schedule Reference - Physical Gas Delivery Periods Calculation Periods Schedule Reference - Physical Oil Delivery Periods Calculation Periods Schedule Reference - Electricity Physical Leg Delivery Periods Calculation Periods Schedule Reference
F12	Fixed Leg Payment Dates Relative Date Period Multiplier	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/paymentDates/relativeDate/periodMultiplier	Instrument/SteamGrp/PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentOffsetPeriod		
F13	Fixed Leg Payment Dates Relative Date Period	/nonpublicExecutionReport/trade/commoditySwap/fixedLeg/paymentDates/relativeDate/period	Instrument/SteamGrp/PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentOffsetUnit		
F14	Floating Leg 1 Calculation Pricing Dates Calculation Periods Dates Reference	/nonpublicExecutionReport/trade/commoditySwap/floatingLeg[1]/calculation/pricingDates/calculationPeriodsDatesReference/@href	Instrument/SteamGrp/StreamCalculationPeriodDates StreamCalculationPeriodDatesXIDRef(tbd)		Similarly: - Physical Gas Delivery Periods Calculation Periods Dates Reference - Physical Oil Delivery Periods Calculation Periods Dates Reference - Electricity Physical Leg Delivery Periods Calculation Periods Dates Reference
F15	Floating Leg 1 Calculation Pricing Dates Settlement Periods Reference(s)	/nonpublicExecutionReport/trade/commoditySwap/floatingLeg[1]/calculation/pricingDates/settlementPeriodsReference[1]/@href	Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodXIDRef(tbd)		
F16	Option Calculation Periods Schedule Period	/nonpublicExecutionReport/trade/commodityOption/calc	UnderlyingInstrument/StreamGrp/CalculationPeriodDates		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
		ulationPeriodsSchedule/period	StreamCalculationFrequencyUnit(tbd)		
F17	Option Calculation Periods Schedule Period Multiplier	/nonpublicExecutionReport/trade/commodityOption/calculationPeriodsSchedule/periodMultiplier	UnderlyingInstrument/StreamGrp/CalculationPeriodDates StreamCalculationFrequencyPeriod(tbd)		
F18	Option Notional Quantity Schedule ID	/nonpublicExecutionReport/trade/commodityOption/notionalQuantitySchedule/@id	UnderlyingInstrument/StreamGrp StreamNotionalXID(tbd) … and … UnderlyingInstrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd) = 0 Notional DeliveryScheduleXID(tbd)		Similarly: - Option Strike Price Per Unit Schedule ID
F19	Option Exercise FX Primary Rate Source	/nonpublicExecutionReport/trade/commodityOption/exercise/fx/primaryRateSource/rateSource	Instrument/ComplexEvents ComplexEventType(1484)= one of the FX features ComplexEventRateSourceGrp ComplexEventRateSource(tbd)		Referenced in E21. PaymentStreamCommodityRateSource(tbd)?
F20	Option Exercise FX Primary Rate Source Page	/nonpublicExecutionReport/trade/commodityOption/exercise/fx/primaryRateSource/rateSourcePage	Instrument/ComplexEvents ComplexEventType(1484)= one of the FX features ComplexEventRateSourceGrp ComplexEventReferencePage(tbd)		PaymentStreamCommodityRateReferencePage(tbd)?
F21	Option Exercise FX Primary Rate Source Page Heading	/nonpublicExecutionReport/trade/commodityOption/exercise/fx/primaryRateSource/rateSourcePageHeading	Instrument/ComplexEvents ComplexEventType(1484)= one of the FX features ComplexEventRateSourceGrp ComplexEventReferencePageHeading(tbd)		PaymentStreamCommodityRateReferencePageHeading(tbd)?
F22	Option Strike Price Per Unit Schedule ID	/nonpublicExecutionReport/trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep[1]/currency /nonpublicExecutionReport/trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep[1]/amount	Instrument/ComplexEvents ComplexEventXID(tbd)		
F23	Commodity Forward Value Date Adjustable	/nonpublicExecutionReport/trade/commodityForward/va	Instrument <PricingDateTime>		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Date Unadjusted Date	lueDate/adjustableDate/unadjustedDate	PricingDateUnadjusted(tbd)		
F24	Commodity Forward Value Date Adjustable Date Date Adjustment Business Day Convention	/nonpublicExecutionReport/trade/commodityForward/valueDate/adjustableDate/dateAdjustments/businessDayConvention	Instrument <PricingDateTime> PricingDateBusinessDayConvention(tbd)		
F25	Commodity Forward Value Date Adjustable Date Business Centers Business Center(s)	/nonpublicExecutionReport/trade/commodityForward/valueDate/adjustableDate/dateAdjustments/businessCenters[1]/businessCenter	Instrument <PricingDateTime> PricingDateBusinessCenters(tbd)		
F26	Commodity Forward Value Date Adjustable Date Adjusted Date	/nonpublicExecutionReport/trade/commodityForward/valueDate/adjustableDate/adjustedDate	Instrument <PricingDateTime> PricingDateAdjusted(tbd)		
F27	Physical Bullion Delivery Location	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/bullionDeliveryLocation	Instrument/StreamGrp/DeliveryStream DeliveryStreamCommodityDeliveryPoint(tbd)		
F28	Physical Bullion Physical Quantity Schedule Delivery Periods Reference	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/deliveryPeriodsReference/@href	Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodXIDRef(tbd)		Similarly: - Physical Coal Delivery Quantity Physical Quantity Schedule Delivery Periods Reference - Electricity Physical Leg Settlement Periods Schedule Delivery Periods Reference
F29	Physical Bullion Physical Quantity Schedule Delivery Periods Schedule Reference	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/deliveryPeriodsScheduleReference/@href	Instrument/StreamGrp/DeliveryScheduleGrp DeliveryScheduleType(tbd) = 2 Physical settlement periods DeliveryScheduleXIDRef(tbd)		Similarly: - Physical Coal Delivery Quantity Physical Quantity Schedule Delivery Periods Schedule Reference
F30	Physical Bullion Settlement Date Adjustable Date	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/settlemen	Instrument/StreamGrp/StreamCommodity StreamCommoditySettlementDateUnadjusted(tbd)		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Unadjusted Date	tDate/adjustableDate/unadjustedDate			
F31	Physical Bullion Settlement Date Adjustable Date Date Adjustment Business Day Convention	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/settlementDate/adjustableDate/dateAdjustments/businessDayConvention	Instrument/StreamGrp/StreamCommodity StreamCommoditySettlementDateBusinessDayConvention(tbd)		
F32	Physical Bullion Settlement Date Adjustable Date Business Centers Business Center(s)	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/settlementDate//adjustableDate/dateAdjustments/businessCenters[1]/businessCenter	Instrument/StreamGrp/StreamCommodity StreamCommoditySettlementDateBusinessDayCenters(tbd)		
F33	Physical Bullion Settlement Date Adjustable Date adjusted Date	/nonpublicExecutionReport/trade/commodityForward/bullionPhysicalLeg/settlementDate/adjustableDate/adjustedDate	Instrument/StreamGrp/DeliveryStream StreamCommoditySettlementDateAdjusted(tbd)		
F34	Physical Coal Delivery Periods Periods Date Adjustments Business Centers Reference	/nonpublicExecutionReport/trade/commoditySwap/coalPhysicalLeg/deliveryPeriods/periods/dateAdjustments/businessCentersReference/@href	*Rather than cross reference date adjustment attributes simply restate them. But in most contracts the Calculation Period attributes apply throughout, so there's no need to restate them in FIX.*		
F35	Physical Gas Delivery Periods Supply Start Time Hour Minute Time	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryPeriods/supplyStartTime/hourMinuteTime	Instrument/StreamGrp/StreamCommodity/ **StreamCommoditySettlementPeriods** **StreamCommoditySettlementDayGrp** StreamCommoditySettlementDay(tbd) **StreamCommoditySettlementTimeGrp** StreamCommoditySettlementStart(tbd)		
F36	Physical Gas Delivery Periods Supply Start Time Location	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryPeriods/supplyStartTime/location	Instrument/StreamGrp/StreamCommodity/ **StreamCommoditySettlementPeriods** StreamCommoditySettlementCountry(tbd) StreamCommoditySettlementTimeZone(tbd)		
F37	Physical Gas Delivery Periods Supply End Time	/nonpublicExecutionReport/trade/commoditySwap/gas	Instrument/StreamGrp/StreamCommodity/ **StreamCommoditySettlementPeriods**		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Hour Minute Time	PhysicalLeg/deliveryPeriods/supplyEndTime/hourMinuteTime	StreamCommoditySettlementDayGrp StreamCommoditySettlementDay(tbd) StreamCommoditySettlementTimeGrp StreamCommoditySettlementEnd(tbd)		
F38	Physical Gas Delivery Periods Supply End Time Location	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryPeriods/supplyEndTime/location	Instrument/StreamGrp/StreamCommodity/ StreamCommoditySettlementPeriods StreamCommoditySettlementCountry(tbd) StreamCommoditySettlementTimeZone(tbd)		
F39	Physical Gas Delivery Conditions Withdrawal Point	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryConditions/withdrawalPoint	Instrument/StreamGrp/DeliveryStream DeliveryStreamWithdrawalPoint(tbd)		In B129, Withdrawal Point is equated to DeliveryStreamDeliveryPoint, but DTCC has requirements for both of these separately.
F40	Physical Gas Delivery Quantity Minimum Physical Quantity Quantity Unit	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/minPhysicalQuantity/quantityUnit	Instrument/ StreamGrp/DeliveryStream DeliveryStreamToleranceUnitOfMeasure(tbd)		This is crossed out in B135, but exists as a DTCC requirement.
F41	Physical Gas Delivery Quantity Maximum Physical Quantity Quantity Unit	/nonpublicExecutionReport/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/maxPhysicalQuantity/quantityUnit	StreamGrp/DeliveryStream DeliveryStreamToleranceUnitOfMeasure(tbd)		This is crossed out in B136, but exists as a DTCC requirement.
F42	Physical Oil Delivery Conditions Transfer Applicable	/nonpublicExecutionReport/trade/commoditySwap/oilPhysicalLeg/deliveryConditions/transfer/applicable	*In FpML TransferApplicable must always be set to True when TitleTransferLocation is given. In FIX the presence of is sufficient.* Instrument/ StreamGrp/DeliveryStream DeliveryStreamTitleTransferLocation(tbd)		Transfer Applicable is crossed out in B151, but exists as a DTCC requirement.
F43	Physical Oil Delivery Conditions Absolute Tolerance Option Owner Party Reference And	/nonpublicExecutionReport/party[@id=/nonpublicExecutionReport/trade/commoditySwap/oilPhysicalLeg/deliveryConditions/absoluteTolerance/optionOwnerPartyRefer	Instrument/ StreamGrp/DeliveryStream DeliveryStreamPositiveTolerance(tbd) DeliveryStreamNegativeTolerance(tbd) DeliveryStreamToleranceUnitOfMeasure(tbd) DeliveryStreamToleranceType(tbd) 0 = Absolute		While both of these exist, only 1 relevant element seems to exist: DeliveryStreamToleranceOptionSide(tbd)

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Physical Oil Delivery Conditions Percentage Tolerance Option Owner	ence/@href]/partyId Vs. /nonpublicExecutionReport/party[@id=/nonpublicExecutionReport/trade/commoditySwap/oilPhysicalLeg/deliveryConditions/percentageTolerance/optionOwnerPartyReference/@href]/partyId	1 = Percentage DeliveryStreamToleranceSide(tbd)		
F44	Electricity Physical Leg Delivery Periods ID	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryPeriods/@id	Instrument/StreamGrp/StreamCommodity/StreamCommoditySettlementPeriodGrp StreamCommoditySettlementPeriodXID(tbd)		
F45	Electricity Physical Leg Delivery Periods Periods ID	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryPeriods/periods/@id	*Delivery/settlement frequency period and unit are not separately cross referenced in FIX. If required simply restate them.*		
F46	Electricity Physical Leg Delivery Periods Schedule ID	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryPeriods/periodsSchedule/@id	Stream/DeliverySchedule DeliveryScheduleType = 2 Physical settlement periods DeliveryScheduleXID(tbd)		
F47	Electricity Physical Leg Settlement Periods Load Profile Profile		Stream/DeliveryStreamCommodity/StreamCommoditySettlementPeriodGrp StreamCommoditySettlementFlowType(tbd) Base		Addressed briefly in rows 50 and 53 in "Other Commodity Swap" beginning page 147 of "CFTC Part43-45 Gap Analysis II" but not directly addressed for the enums "Base", "Peak", "OffPeak"
F48	Electricity Physical Leg Settlement Periods Load Profile Load Shape Forced		Stream/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=LoadShapeForced StreamAssetAttributeValue=Y		Boolean
F49	Electricity Physical Leg Delivery Conditions Transmission	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryC	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryContingency(tbd)		http://www.fpml.org/coding-scheme/electricity-transmission-contingency

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Contingency Contingency	onditions/transmissionContingency/contingency			
F50	Electricity Physical Leg Delivery Conditions Transmission Contingency Contingent Party 1	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryConditions/transmissionContingency/contingentParty[1]	Instrument/ StreamGrp/DeliveryStream DeliveryStreamDeliveryContingentPartySide(tbd)		
F51	Electricity Physical Leg Delivery Conditions Delivery Zone	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryConditions/deliveryZone	Instrument/StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint(tbd)		
F52	Electricity Physical Leg Delivery Quantity Physical Quantity Schedule ID	/nonpublicExecutionReport/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/@id	Stream/DeliverySchedule DeliveryScheduleType(tbd) = 0 Notional DeliveryScheduleXID(tbd)		
F53	Metal Physical Leg Metal Material	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/metal/material	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamCommodity(tbd)=Metal StreamCommodityType(tbd)=<type>		http://fpml.org/coding-scheme/commodity-metal-product-type
F54	Metal Physical Leg Metal Shape	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/metal/shape	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=Shape StreamAssetAttributeValue=<value>		
F55	Metal Physical Leg Metal Brand Name	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/metal/brand/name	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=BrandName StreamAssetAttributeValue=<value>		
F56	Metal Physical Leg Metal Brand Manager	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/metal/brand/brandManager	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=BrandManager StreamAssetAttributeValue=<value>		
F57	Metal Physical Leg Metal Brand Country	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/metal/brand/country	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=BrandCountry StreamAssetAttributeValue=<value>		
F58	Metal Physical Leg Metal	/nonpublicExecutionReport/	Instrument/StreamGrp/StreamCommodity/		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Brand Producer	trade/commodityForward/metalPhysicalLeg/metal/brand/producer	StreamAssetAttributeGrp StreamAssetAttributeType=BrandProducer StreamAssetAttributeValue=<value>		
F59	Metal Physical Leg Delivery Conditions Delivery Location	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/deliveryConditions/deliveryLocation	Instrument/StreamGrp/DeliveryStream DeliveryStreamDeliveryPoint		
F60	Metal Physical Leg Delivery Conditions Period Quantity Tolerance	/nonpublicExecutionReport/trade/commodityForward/metalPhysicalLeg/deliveryConditions/periodQuantityTolerance	Instrument/StreamGrp/DeliveryStream DeliveryStreamPositiveTolerance(tbd) DeliveryStreamNegativeTolerance(tbd) DeliveryStreamToleranceUnitOfMeasure(tbd) DeliveryStreamToleranceType(tbd) 0 = Absolute 1 = Percentage		
F61	Environmental Physical Leg NumberOfAllowances Quantity Unit	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/numberOfAllowances/quantityUnit	Instrument/StreamGrp/ StreamNotionalUnitOfMeasure(tbd)		Need to add “Allowances” to UOM enumeration.
F62	Environmental Physical Leg NumberOfAllowances Quantity	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/numberOfAllowances/quantity	Instrument/StreamGrp/ StreamNotional(tbd)		
F63	Environmental Physical Leg Environmental ProductType	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/environmental/productType	Instrument/StreamGrp/DeliveryStream/ DeliveryStreamCommodity(tbd)=Environmental DeliveryStreamCommodityType(tbd)=<type>		EUAllowance EUCredit AlternativeAllowance NOXEmissions RegionalEmissions RGGIEmissions SO2Emissions StateEmissions VoluntaryEmissions CertifiedEmissionReductionCredit
F64	Environmental Physical Leg Environmental compliancePeriod/startY	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/envir	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=ComplianceStartYear		

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	ear	onmental/compliancePeriod /startYear	StreamAssetAttributeValue=<value>		
F65	Environmental Physical Leg Environmental compliancePeriod/endYear	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/environmental/compliancePeriod /endYear	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=ComplianceEndtYear StreamAssetAttributeValue=<value>		
F66	Environmental Physical Leg Environmental applicableLaw	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/environmental/applicableLaw	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=ApplicableLaw StreamAssetAttributeValue=<value>		
F67	Environmental Physical Leg Environmental trackingSystem	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/environmental/trackingSystem	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=TrackingSystem StreamAssetAttributeValue=<value>		
F68	Environmental Physical Leg AbandonmentOfScheme	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/abandonmentOfScheme	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=SchemeAbandonment StreamAssetAttributeValue=<value>		
F69	Environmental Physical Leg Failure To Deliver Applicable	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/failureToDeliverApplicable	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=FailureToDeliverApplicable StreamAssetAttributeValue=<value>		
F70	Environmental Physical Leg EEPParameters EEPApplicable	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/eEPParameters/eEPApplicable	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=EEPApplicable StreamAssetAttributeValue=<value>		
F71	Environmental Physical Leg EEPParameters RiskPeriod Start Date	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/eEPParameters/riskPeriod/startDate	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=EEPRiskStartDate StreamAssetAttributeValue=<value>		
F72	Environmental Physical Leg EEPParameters RiskPeriod End Date	/nonpublicExecutionReport/ trade/commoditySwap/environmentalPhysicalLeg/eEPParameters/riskPeriod/endDate	Instrument/StreamGrp/StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=EEPRiskEndDate StreamAssetAttributeValue=<value>		

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	DTCC Field	Description	FIX Mapping	Datatype	Notes
F73	Environmental Physical Leg EEPParameters Equivalent Applicable	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/eEPParameters/equivalentApplicable	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=EEPEquivalentApplicable StreamAssetAttributeValue=<value>		
F74	Environmental Physical Leg EEPParameters Penalty Applicable	/nonpublicExecutionReport/trade/commoditySwap/environmentalPhysicalLeg/eEPParameters/penaltyApplicable	Instrument/StreamGrp/StreamCommodity/StreamAssetAttributeGrp StreamAssetAttributeType=EEPPenaltyApplicable StreamAssetAttributeValue=<value>		
F75	Weather Leg 1 Weather Index Level Quantity	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexLevel/quantity	Instrument/StreamGrp/PaymentStream/PaymentStreamFloatingRate PaymentStreamRateIndexLevel(tbd)		
F76	Weather Leg 1 Weather Index Level Unit	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexLevel/unit	Instrument/StreamGrp/PaymentStream/PaymentStreamFloatingRate PaymentStreamRateIndexUOM(tbd)		
F77	Weather Leg 1 Weather Calculation Periods Calculation Period Calculation Period First Day	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherCalculationPeriods/calculationPeriod/calculationPeriodFirstDay	Instrument/StreamGrp/StreamEffectiveDate StreamEffectiveDateAdjusted(tbd) *… then …* Instrument/StreamGrp/StreamCalculationPeriodDateGrp		
F78	Weather Leg 1 Weather Calculation Periods Calculation Period Calculation Period End Day	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherCalculationPeriods/calculationPeriod/calculationPeriodEndDay	Instrument/StreamGrp/StreamTerminationDate StreamTerminationDateAdjusted(tbd)		
F78.1	weatherCalculationPeriodsReference		Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationPeriodDatesXIDRef		
F79	Weather Leg 1 Calculation Settlement Level	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/settlementLevel	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate PaymentStreamSettlementLevel(tbd)		We need to add CDD, CPD & HDD to the UOM enums.
F80	Weather Leg 1 Calculation Reference Level Equals Zero	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/refere	Instrument/StreamGrp/PaymentStream/PaymentStreamFloatingRate PaymentStreamReferenceLevelEqualsZero(tbd)		The CME confirm template implies that the periods may have a frequency which will

	DTCC Field	Description	FIX Mapping	Datatype	Notes
		nceLevelEqualsZero			define additional first and end days, but the initial first day and final end day are the same as effective and termination.
F81	Weather Leg 1 Calculation Business Days	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/businessDays	Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationBusinessCenterstbd)		This has a type of "BusinessCenter"
F82	Weather Leg 1 Calculation Data Correction	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/dataCorrection	*Indicated by presence of StreamCalculationCorrectionPeriod*		[The cumulative number of Weather Index Units for each day in the Calculation Period]/[The cumulative number of Weather Index Units for each day in the Calculation Period divided by the number of days in the Calculation Period]/[The [maximum/minimum] number of Weather Index Units for any day in the Calculation Period]
F83	Weather Leg 1 Calculation Correction Period Period Multiplier	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/correctionPeriod/periodMultiplier	Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationCorrectionPeriod(tbd)		Boolean?
F84	Weather Leg 1 Calculation Correction Period Period	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/correctionPeriod/period	Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationCorrectionUnit(tbd)		CME: Number of business days after End Day when calculation takes place.
F85	Weather Leg 1 Calculation Maximum Payment Amount Currency	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/maximumPaymentAmount/currency	Instrument/StreamGrp/PaymentStream PaymentStreamMaximumPaymentCurrency		
F86	Weather Leg 1 Calculation Maximum	/nonpublicExecutionReport/trade/commoditySwap/weat	Instrument/StreamGrp/PaymentStream PaymentStreamMaximumPaymentAmount		CME: Relative to Termination Date

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Payment Amount Amount	herLeg[1]/calculation/maximumPaymentAmount/amount			
F87	Weather Leg 1 Calculation Maximum Transaction Payment Amount Currency	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/maximumTransactionPaymentAmount/currency	Instrument/StreamGrp/PaymentStream PaymentStreamMaximumTransactionCurrency		CME: Relative to Termination Date
F88	Weather Leg 1 Calculation Maximum Transaction Payment Amount Amount	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/calculation/maximumTransactionPaymentAmount/amount	Instrument/StreamGrp/PaymentStream PaymentStreamMaximumTransactionAmount		
F89	Weather Leg 1 Payment Dates Pay Relative To Event	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/paymentDates/payRelativeToEvent	Instrument/StreamGrp/PaymentStream/ PaymentStreamPaymentDates PaymentStreamPaymentDateRelativeTo		
F90	Weather Leg 1 Payment Dates Calculation Periods Reference	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/paymentDates/calculationPeriodsReference	Instrument/StreamGrp/StreamCalculationPeriodDates StreamCalculationPeriodDatesXIDRef(tbd)		
F91	Weather Leg 1 Payment Dates Calculation Periods Schedule Reference	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/paymentDates/calculationPeriodsScheduleReference	Instrument/StreamGrp/PaymentScheduleGrp PaymentScheduleType(tbd) = <tbd> Calculation period dates PaymentScheduleXIDRef(tbd)		
F92	Weather Leg 1 Payment Dates calculation Periods Dates Reference	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/paymentDates/calculationPeriodsDatesReference	*In FpML fixed calculation period dates appear separately from periodic calculation dates but they are mutually-exclusive. In FIX they are defined in one component referenced through its XID. See F90 above.*		
F93	Weather Leg 1 Weather Index Data Reference Level Amount	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/referenceLevel/amount	Instrument/StreamGrp/ StreamReferenceLevel(tbd)		
F94	Weather Leg 1 Weather Index Data Reference	/nonpublicExecutionReport/trade/commoditySwap/weat	Instrument/StreamGrp/ StreamReferenceLevelUOM(tbd)		We need to add CDD, CPD & HDD to the UOM enums.

	DTCC Field	Description	FIX Mapping	Datatype	Notes
	Level Reference Level Unit	herLeg[1]/weatherIndexData/referenceLevel/referenceLevelUnit			
F95	Weather Leg 1 Weather Index Data Data Provider	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/dataProvider	Instrument/StreamGrp/ StreamCommodity StreamDataProvider(tbd)		http://www.fpml.org/coding-scheme/commodity-information-provider
F96	Weather Leg 1 Weather Index Data Final Edited Data	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/finalEditedData	Instrument/StreamGrp/ StreamCommodity StreamAssetAttributeGrp StreamAssetAttributeType=FinalEditedData StreamAssetAttributeValue=Y		Boolean.
F97	Weather Leg 1 Weather Index Data Weather Station Weather Station elements	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/weatherStation/	Instrument/StreamGrp/ StreamCommodity/ StreamCommodityDataSourceGrp StreamDataSourceID(tbd) [first] StreamDataSourceIDtype(tbd)		Actual Attributes: - City - Airport - WBAN - WMO In FpML these are in a "choice" bracket. In FIX they will be the IDSource.
F98	Weather Leg 1 Weather Index Data Weather Station Fallback Weather Station elements	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/weatherStationFallback/	Instrument/StreamGrp/ StreamCommodity/ StreamCommodityDataSourceGrp StreamDataSourceID(tbd) [second] StreamDataSourceIDtype(tbd)		Actual Attributes: - City - Airport - WBAN - WMO
F99	Weather Leg 1 Weather Index Data Weather Station Second Fallback Weather Station elements	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/weatherStationSecondFallback/	Instrument/StreamGrp/ StreamCommodity/ StreamCommodityDataSourceGrp StreamDataSourceID(tbd) [third] StreamDataSourceIDtype(tbd)		Actual Attributes: - City - Airport - WBAN - WMO
F100	Weather Leg 1 Weather Index Data Alternative Data Provider	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/alternativeDataProvider	Instrument/StreamGrp/ StreamCommodity StreamAlternativeDataProvider(tbd)		Boolean.
F101	Weather Leg 1 Weather Index Data Synoptic Data Fallback	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexDat	Instrument/StreamGrp/ StreamCommodity/		Boolean.

	DTCC Field	Description	FIX Mapping	Datatype	Notes
		a/synopticDataFallback	StreamAssetAttributeGrp StreamAssetAttributeType=SynopticFallback StreamAssetAttributeValue=Y StreamSynopticDataFallback(tbd)		
F102	Weather Leg 1 Weather Index Data Adjustment To Fallback Weather Station	/nonpublicExecutionReport/trade/commoditySwap/weatherLeg[1]/weatherIndexData/adjustmentToFallbackWeatherStation	Instrument/StreamGrp/ StreamCommodity/ StreamAssetAttributeGrp StreamAssetAttributeType=AdjustmentFallback StreamAssetAttributeValue=Y StreamAdjustmentToFallbackWeatherStation(tbd)		Boolean.
F103	primaryDisruptionFallbacks		Instrument/MarketDisruption/MarketDisruptionFallbackGrp MarketDisruptionFallbackType(tbd)		http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback
F104	secondaryDisruptionFallbacks		Instrument/MarketDisruption/MarketDisruptionFallbackGrp MarketDisruptionFallbackType(tbd)		http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback

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