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and Futures Industry Association
CFTC Part 43 & 45 Gap Analysis III
Foreign Exchange**

July 29, 2013

Revision 1.2

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Table of Contents

1	Introduction	8
1.1	Acknowledgments.....	8
1.2	Phasing	8
1.3	Working Group Participants.....	9
2	Business Workflow.....	10
2.1	Design Model.....	12
2.2	Proposed Changes	14
2.2.1	Nested Underliers	14
3	Issues and Discussion Points	15
4	Proposed Message Flow	16
5	FIX Message Tables	18
5.1	TradeCaptureReport (35=AE).....	18
6	FIX Component Blocks	22
6.1	Component ComplexEvents.....	23
6.2	Component LegComplexEvents	37
6.3	Component LegMarketDisruptionEventGrp	39
6.4	Component LegMarketDisruptionFallbackGrp.....	40
6.5	Component MarketDisruptionEventGrp	41
6.6	Component MarketDisruptionFallbackGrp.....	41
6.7	Component PaymentGrp	42
6.8	Component RateSource.....	47
6.9	Component RelatedInstrumentGrp.....	49
6.10	Component TrdCapRptSideGrp	52
6.11	Component UnderlyingAdditionalTermBondRefGrp	55
6.12	Component UnderlyingAdditionalTermGrp	57
6.13	Component UnderlyingCashSettlDealerGrp	58
6.14	Component UnderlyingCashSettlTermGrp	58
6.15	Component UnderlyingComplexEvents.....	60
6.16	Component UnderlyingInstrument.....	62
6.17	Component UnderlyingMarketDisruptionEventGrp	67
6.18	Component UnderlyingMarketDisruptionFallbackGrp.....	67
6.19	Component UnderlyingPhysicalSettlTermGrp	68
6.20	Component UnderlyingPhysicalSettlDeliverableObligationGrp.....	69
6.21	Component UnderlyingProtectionTermGrp.....	70
6.22	Component UnderlyingProtectionTermEventGrp.....	71
6.23	Component UnderlyingProtectionTermEventQualifierGrp	72
6.24	Component UnderlyingProtectionTermObligationGrp	72
6.25	Component UnderlyingProtectionTermEventNewsSourceGrp.....	73
6.26	Component UnderlyingProvisionCashSettlPaymentDates.....	74
6.27	Component UnderlyingProvisionCashSettlPaymentFixedDateGrp.....	75
6.28	Component UnderlyingProvisionCashSettlQuoteSource	76
6.29	Component UnderlyingProvisionCashSettlValueDates	77
6.30	Component UnderlyingProvisionOptionExerciseFixedDateGrp	78
6.31	Component UnderlyingProvisionOptionExerciseDates	79
6.32	Component UnderlyingProvisionOptionExpirationDate	81
6.33	Component UnderlyingProvisionOptionRelevantUnderlyingDate	82
6.34	Component UnderlyingProvisionGrp.....	83
6.35	Component UnderlyingProvisionParties	86
6.36	Component UnderlyingProvisionPtysSubGrp.....	87
6.37	Component UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp	88
6.38	Component UnderlyingProvisionCashSettlValueDateBusinessCenterGrp.....	89

6.39	Component UnderlyingProvisionOptionExerciseBusinessCenterGrp	90
6.40	Component UnderlyingProvisionOptionExpirationDateBusinessCenterGrp.....	91
6.41	Component UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp	92
6.42	Component UnderlyingProvisionDateBusinessCenterGrp	93
6.43	Component TradeCapLegUnderlyingsGrp	94
6.44	Component UnderlyingLegInstrument.....	94
6.45	Component UnderlyingLegSecurityAltIDGrp	95
7	Category Changes.....	95
Appendix A – Data Dictionary		96
Appendix B – Glossary Entries		142
Appendix C – Abbreviations		142
Appendix D – Usage Examples.....		142
FX Forward		142
FX Non-Deliverable Forward – 1.....		143
FX Non-Deliverable Forward – 2.....		143
FX Swap		144
Nested Underliers		146
Option on Equity Basket.....		146
Option on Convertible Bond.....		147
Option with Nearest Exchange Traded Contract		148
Equity Swap with Nearest Exchange Traded Contract.....		148
Equity swap with same or different single underlier		150
Equity Swap with shared basket underlier.....		151
Dividend Swap with many dividend stream underliers		153
Appendix E – Mapping Tables.....		155
Part 45 – Foreign Exchange Transactions		155
FX Spot or Forward.....		162
FX Swap Instrument.....		169
FX Option.....		169

Table of Figures

Figure 1. Part 43 and 45 Reporting – Business Workflow	11
Figure 2: Model of Foreign Exchange Trade.....	13
Figure 3: Model of Foreign Exchange Swap	13
Figure 4: Model of Foreign Exchange Option.....	13
Figure 5. Part 43 and 45 Reporting – FIX Message Flow	17

Document History

Revision	Date	Author	Revision Comments
0.1	October 31, 2012	Dean Kauffman, Brook Path Partners, Inc.	Initial draft after completing mapping tables.
0.2	November 5, 2012	Dean Kauffman, Brook Path Partners, Inc.	Revisions based on feedback. Enhance for presentation to GFXC.
0.3	November 19, 2012	Dean Kauffman, Brook Path Partners, Inc.	Added <AttachmentGrp> to TCR.
0.4	November 28, 2012	Dean Kauffman, Brook Path Partners, Inc.	Revised FXFWD sample. Added FXNDF sample. Renamed PointSize(tbd) to PricePrecision(tbd 2349) and fixed description.
0.5	December 14, 2012	Dean Kauffman, Brook Path Partners, Inc.	Revised FXNDF sample and add a second based on in put from FXAll and State Street. Added SettlRateOption to TCR.
0.6	December 17, 2012	Dean Kauffman, Brook Path Partners, Inc.	Changed SettlRateOption to extend <RateSource> component. Corrected sample messages.
0.7	December 20, 2012	Dean Kauffman, Brook Path Partners, Inc.	Clarified mapping for FX Swaps. Added linkage from Payment back to swap leg through LegID. Added a sample FX Swap message.
0.8	December 21, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add LastForwardPoints
0.9	December 28, 2012	Dean Kauffman, Brook Path Partners, Inc.	Synced with current EP for submission to GTC. Moved Underlying linkage scheme here. Added xxxRegulatoryLegRefID to the <xxxRegulatoryTradeIDGrp> components for spread trades. Deprecate <TradeCapLegUnderlyingsGrp>, <UnderlyingLegInstrument>, <UnderlyingLegSecurityAltIDGrp> and all their fields.
1.0	January 3, 2013	Dean Kauffman, Brook Path Partners, Inc.	Added Issue item for proposing the nested underlier scheme. Removed content from deprecated components. Corrected dates.
	January 6, 2013	Dean Kauffman, Brook Path Partners, Inc.	Change tag for Phase 2 fields modified here from “???” to “tbd (Phase 2)”. Removed changes for RateSource(1446) and ReferencePage(1448) – they were moved to Phase 1.
1.1	April 23, 2013 June 17, 2013	Dean Kauffman, Brook Path Partners, Inc.	Changes as a result of public comments and reviewed with GTC: <ul style="list-style-type: none"> • Sync elaboration and content of <UnderlyingCashSettlTermGrp> with Phase II and correct the FIXML abbreviation. • Reorder <UnderlyingPhysicalSettlTermGrp> in line with Phase II. • Sync changes to UnderlyingCashSettlValuationTermGrp with

Revision	Date	Author	Revision Comments
			<p>Phase II.</p> <ul style="list-style-type: none"> • Sync change to <UnderlyingProvisionGrp> with Phase I pulling out <UnderlyingProvisionCashSettlQuoteSource> into a separate component. • Add values and elaborations to RegulatoryReportType(1934). • Add values and elaborations to TrdRptStatus(939). • Add values and elaborations to TradeReportType(856). • Add TradeContengency(tbd) to root of TCR. • Correct spelling of Underlier in text and figures. • Correct description and symbolic of SecType(167)=SWAPTION. • Add enums to PartyRoles(452) CSD and ICSD. • Add enum and elaborations to PartySubIDType(803). • Correct datatype and description of LegSettlType(587). • Correct pre-submission change from PointSize to PricePrecision in the Data Dictionary. • Changed proposed ReferencePageHeading field in <RateSource> to RateSourcePageHeading to better reflect actual requirements. Updated field description and XML abbreviation as a result.
1.2	July 29, 2013	Dean Kauffman, Brook Path Partners, Inc.	Replaced instrument linkage with new scheme based on <RelatedInstrumentGrp>. Revised existing sample message for linkage and included six more.
<u>ASBUILT</u>	<u>Dec. 26, 2013</u>	<u>Lisa T.</u>	<u>Created ASBUILT doc for EP coding.</u>
	<u>Mar 18, 2014</u>	<u>Rich Shriver</u>	<u>Removed Instrument and InstrumentLeg components as there are no changes to these for this GA.</u>
	<u>March 20, 2014</u>	<u>Rich Shriver</u>	<u>Removed AllocRegulatoryTradeIDGrp, RegulatoryTradeIDGrp and SideRegulatoryTradeIDGrp components AllocRegulatoryLegRefID(2406), RegulatoryLegRefID(2411) and SideRegulatoryLegRefID(2416) from EP187 as these have been added in were added as part of EP181.</u>
	<u>July 17, 2014</u>	<u>Lisa T.</u>	<p><u>Removed the proposed RelatedToDividentPeriodID from RelatedInstrumentGrp component as this is a Phase 4 requirement - it is being reintroduced in Phase 4.</u></p> <p><u>In RelatedInstrumentGrp change the proposed RelatedToStreamID to RelatedToStreamXIDRef and updated the DD description to indicate that this</u></p>

Revision	Date	Author	Revision Comments
			<u>points to the relevant xxxStreamXID field value.</u> <u>First round QC completed.</u>

1 Introduction

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

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

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

The requirements for Part 45 identify four distinct asset classes for reporting – Credit & Equity Swaps, Foreign Exchange Transactions, Interest Rate Swaps and Other Commodity Swaps. Based on time constraints and the size of the analysis task this proposal focuses on FX leaving Equities to the final 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 third installment of the CFTC Gap Analysis covers Foreign Exchange. The earlier installments covered IRS, CDS, Commodity Swaps and Options. The final installment will cover Equity Swaps.

In addition to FX support, this proposal includes

- a solution for unlimited nesting of UnderlyingInstrument components needed to report options on OTC derivatives and equity derivatives
- deprecation of the LegUnderlyingInstrument and associated components and
- a small enhancement to the RegulatoryTradeIDGrp components introduced in Phase I to support reporting of spread-based multileg trades.

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:

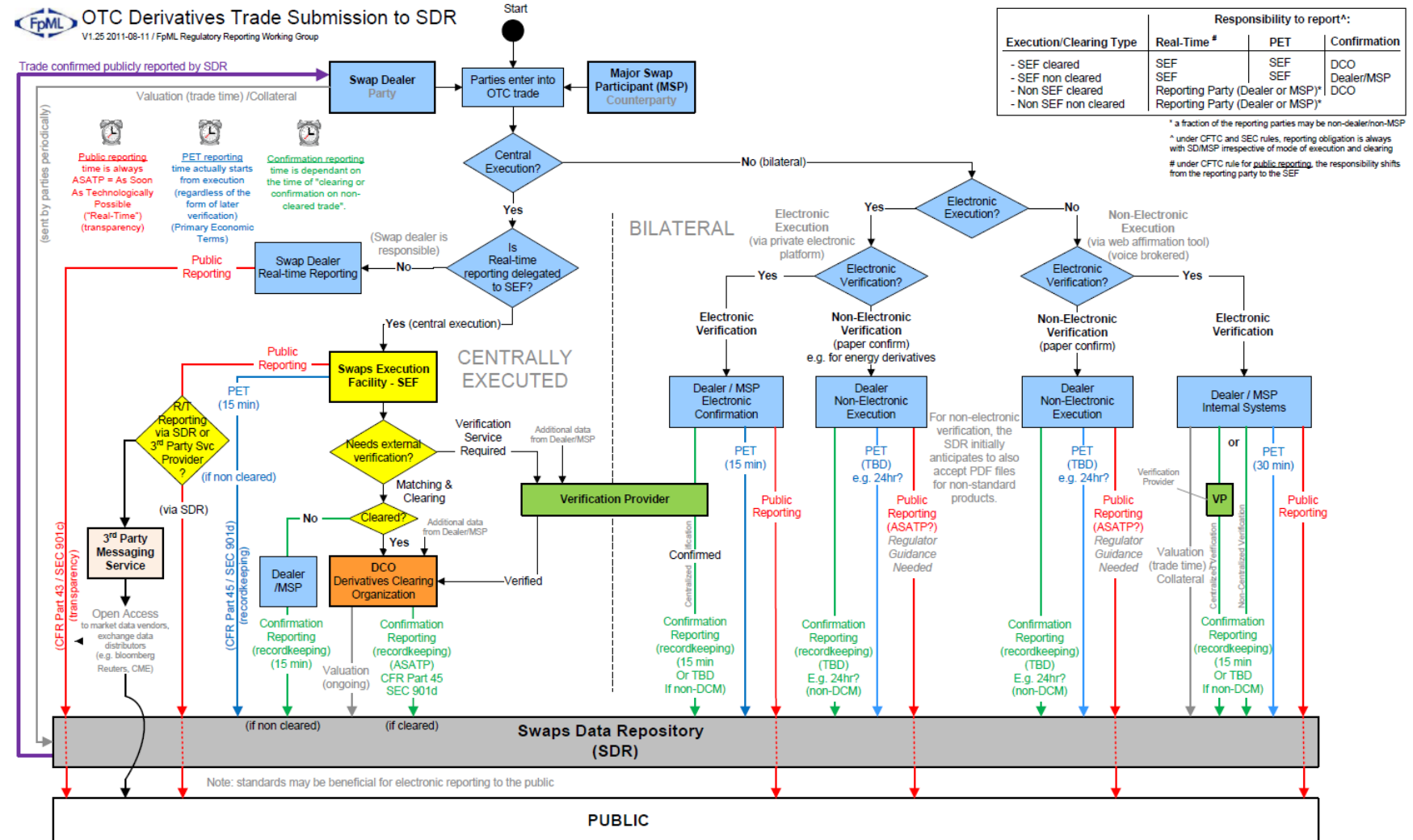
- CME Group
- DTCC
- ICE

2 Business Workflow

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

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

Figure 1. Part 43 and 45 Reporting – Business Workflow



2.1 Design Model

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

Figure 2: Model of Foreign Exchange Trade

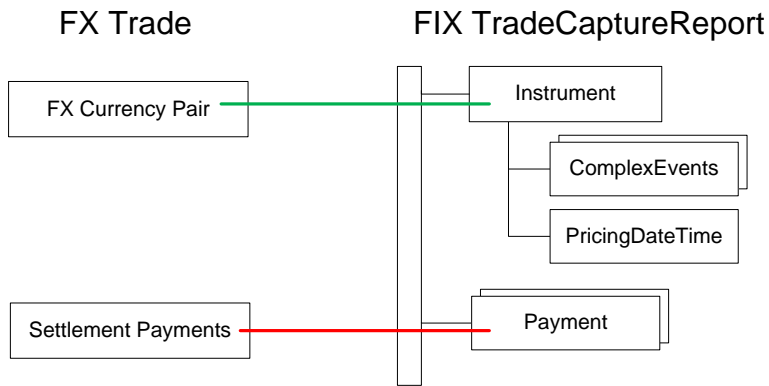


Figure 3: Model of Foreign Exchange Swap

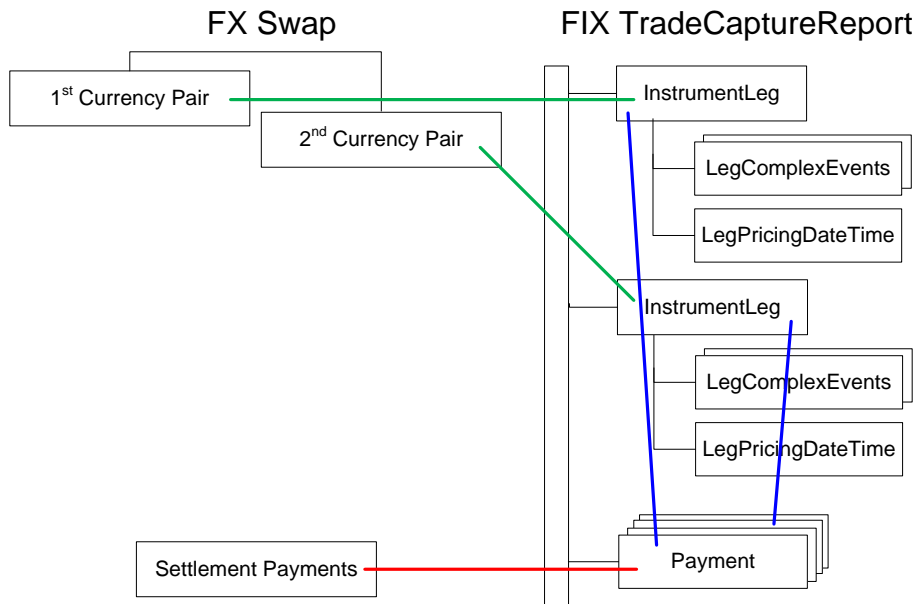
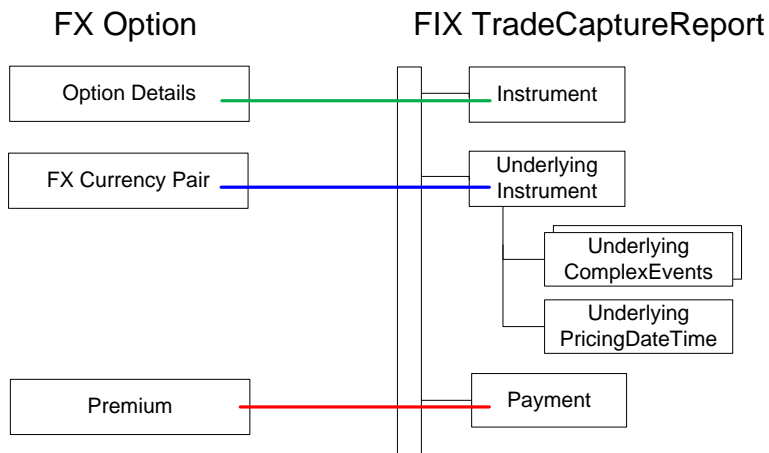


Figure 4: Model of Foreign Exchange Option



2.2 Proposed Changes

2.2.1 Nested Underliers

To support multiple levels of underlying instruments we propose the following:

- Extend the <RelatedInstrumentGrp> to specify linkage between each <UnderlyingInstrument> instance and its related parent component, either <Instrument>, <InstrumentLeg> or another <UnderlyingInstrument> higher in the hierarchy.
- The <Instrument>, <UnderlyingInstrument>s and <InstrumentLeg>s are to be identified by a xxxSecurityID with a new source of “synthetic” if necessary.
- The underliers of <InstrumentLeg> will follow the same scheme and will be defined in <UndInstrmtGrp> rather than within each leg. **The TCR component <UnderlyingLegInstrument> is to be deprecated.**

RelatedInstrumentGrp is a repeating component at the same hierarchical level as <Instrument> describing relationships and linkages between <UnderlyingInstrument> entries and other components in the message. If all instances of <UnderlyingInstrument> in the message are true underliers of <Instrument> this component is not needed. But if any instance has a different relationship, e.g. underlier of an <InstrumentLeg> or stream, equity equivalent or nearest exchange-traded contract, then an entry for every relationship should be included here. For simple relationships such as identifying a “hedges for” security the entry simply defines the symbol or identifier of an externally known security. For relationships within strategies and swaps the entry refers up through one of the “related to” fields to the <Instrument>, <InstrumentLeg>, <UnderlyingInstrument>, stream or dividend period with which the related security has correlation. It then points down through RelatedSecurityID(1650) or RelatedSymbol(1649) to an <UnderlyingInstrument> in the current message defining the related security. The nature of the relationship is given in RelatedInstrumentType(1648).

See the usage example for Nested Underliers in Appendix D.

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	FX standards extensions	10/26/2012	12/20/2012	Lisa will solicit feedback from Global FX Committee leaders. A number of suggestions and samples were submitted to improve the examples.
2	Nested Underliers	12/1/2012	12/28/2012	After discussing several alternatives for identifying the relationship between multiple levels of underliers we propose the solution put forward in section 2.2.1. An example is given in Appendix D. The solution extends not only to single-instrument trades but to multilegs making it appropriate to deprecate the 3 UnderlyingLeg... components.

4 Proposed Message Flow

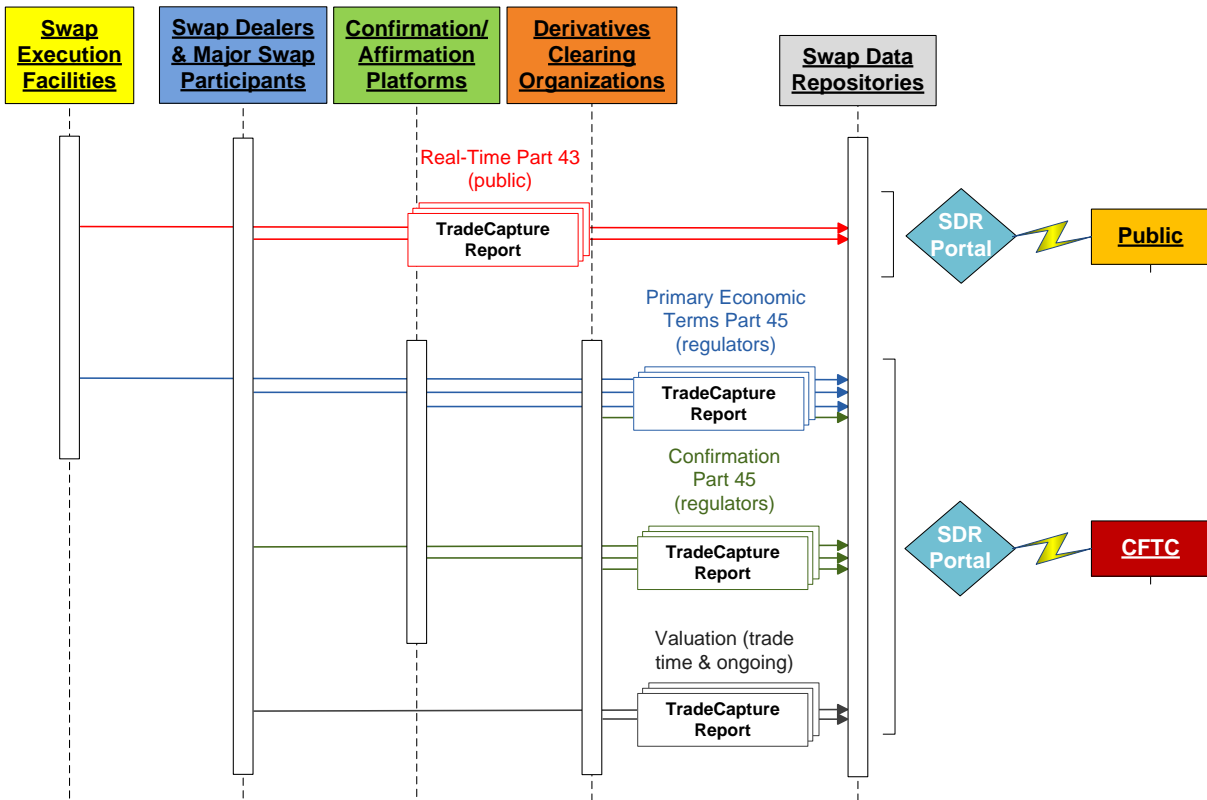
The diagrams below shows the main message flows from the various market participants who are required to report trades to the SDR, using the TradeCaptureReport(35=AE) message. Note that as the requirement is primarily to report trade to meet the rules set forth, the CFTC does not require any transactional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

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

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

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

Figure 5. 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				
881	SecondaryTradeReportRefID	N				

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Usage Comments
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>						
1015	AsOfIndicator	N				
716	SettlSessID	N				
717	SettlSessSubID	N				
1430	VenueType	N				
1300	MarketSegmentID	N				
1301	MarketID	N				
<Instrument>						
<FinancingDetails>						
<PaymentGrp>						
854	QtyType	N				
<YieldData>						
<UndInstrmtGrp>						
<RelatedInstrumentGrp>						
		N		ADD	[A1]	
<CollateralAmountGrp>						
<RateSource>						
822	SettlRateOption	N		ADD	[A2]	
822	UnderlyingTradingSessionID	N				
823	UnderlyingTradingSessionSubID	N				
32	LastQty	N				
1828	LastQtyVariance	N				
2301	LastQtyChanged	N				
31	LastPx	N				
1522	DifferentialPrice	N				
1056	CalculatedCcyLastQty	N				
15	Currency	N				
120	SettlCurrency	N				
669	LastParPx	N				
194	LastSpotRate	N				
195	LastForwardPoints	N				
1071	LastSwapPoints	N				

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Usage Comments
104 2349	PricePrecision	N		NEW		Specifies the price decimal precision of the instrument. For FX this would be the currency pair's standard point or "pip" size. Major currencies are all traded in points of 0.0001, with the exception of JPY which has a point size of 0.01.
30	LastMkt	N				
1596	ClearingTradePrice	N				
1740	TradePriceNegotiationMethod	N				
1743	LastUpfrontPrice	N				
1741	UpfrontPriceType	N				
75	TradeDate	N				
715	ClearingBusinessDate	N				
6	AvgPx	N				
<SpreadOrBenchmarkCurveData>		N				
1731	AvgPxGroupID	N				
819	AvgPxIndicator	N				
2085 104	ValuationDate	N				
2086 104	ValuationTime	N				
2087 104	ValuationBusinessCenter	N				
<PositionAmountData>		N				
442	MultiLegReportingType	N				
824	TradeLegRefID	N				
<TrdInstrmtLegGrp>		N				
60	TransactTime	N				
<TrdRegTimestamps>		N				
63	SettlType	N				
64	SettlDate	N				
987	UnderlyingSettlementDate	N				
573	MatchStatus	N				
574	MatchType	N				
<TradeQtyGrp>		N				
<TrdCapRptSideGrp>		Y				
1188	Volatility	N				
1189	TimeToExpiration	N				
1380	DividendYield	N				
1190	RiskFreeRate	N				
811	PriceDelta	N				
1382	CurrencyRatio	N				
797	CopyMsgIndicator	N				
<TrdRepIndicatorsGrp>		N				
852	PublishTrdIndicator	N				
1390	TradePublishIndicator	N				

Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	FIX Spec Usage Comments
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	ClearingIntention	N				
1925	TradeClearingInstruction	N				
1926	BackloadedTradeIndicator	N				
1927	ConfirmationMethod	N				
1928	MandatoryClearingIndicator	N				
<MandatoryClearingJurisdictionGrp>		N				
1929	MixedSwapIndicator	N				
1930	OffMarketPriceIndicator	N				
1931	VerificationMethod	N				
1932	ClearingRequirementException	N				
1933	IRSDirection	N				
1934	RegulatoryReportType	N				
1935	VoluntaryRegulatoryReport	N				
1936	TradeCollateralization	N				
1937	TradeContinuation	N				
1937 2387	TradeContingency	N		NEW		
2302	TradeVersion	N				
2302 2303	HistoricalReportIndicator					
<AttachmentGrp>		N				
<StandardTrailer>		Y				
</TrdCaptRpt >						

6 FIX Component Blocks

6.1 Component AllocRegulatoryTradeIDGrp

To be completed at the time of the proposal — all information provided will be included in the repository	
Component Name	AllocRegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[2220]

Component FIXML Abbreviation: <RegTrdID>						
Tag	Field Name	Req'd	CR	Action	Mapings and Usage Comments	Comments
908	NoAllocRegulatoryTradeIDs	N				
909	AllocRegulatoryTradeID	N				
910	AllocRegulatoryTradeIDSource	N				
911	AllocRegulatoryTradeIDEvent	N				
912	AllocRegulatoryTradeIDType	N				
bd	AllocRegulatoryLegRefID	N		N EW		This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
</RegTrdID>						

6.986.1 **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	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	[no change]
Action	Change
Component Synopsis	[no change]
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	[[2145id]]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1483	NoComplexEvents					
→	1484	ComplexEventType				Required if NoComplexEvents(1483) > 0.
→	2117	ComplexOptPayoutPaySide	N			
→	2118	ComplexOptPayoutReceiveSide	N			
→	2119	ComplexOptPayoutUnderlier	N			
→	1485	ComplexOptPayoutAmount	N			
→	2120	ComplexOptPayoutPercentage	N			
→	2121	ComplexOptPayoutTime	N			
→	2122	ComplexOptPayoutCurrency	N			
→	1486	ComplexEventPrice				
→	2123	ComplexEventPricePercentage	N			
→	1487	ComplexEventPriceBoundaryMethod	N			
→	1488	ComplexEventPriceBoundaryPrecision	N			
→	1489	ComplexEventPriceTimeType	N			

→	1490	ComplexEventCondition	N				<u>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.</u>
→		<ComplexEventDates>	N				
→	2124 tbd	ComplexEventCurrencyOne	N				
→	2125 tbd	ComplexEventCurrencyTwo	N				
→	2126 tbd	ComplexEventQuoteBasis	N				
→	2127 tbd	ComplexEventFixedFXRate	N				
→	tbd 2407	ComplexEventSpotRate	N			NEW	
→	tbd 2408	ComplexEventForwardPoints	N			NEW	
→	2128 tbd	ComplexEventDetermination Method	N				
→	2129 tbd	ComplexEventCalculationAgent	N				
→	2130 tbd	ComplexEventStrikePrice	N				
→	2131 tbd	ComplexEventStrikeFactor	N				
→	2132 tbd	ComplexEventStrikeNumberOfOptions	N				
→		<ComplexEventRateSourceGrp>	N				
→		<ComplexEventRelativeDate>	N				
→		<ComplexEventPeriodGrp>	N				
→	2133 tbd	ComplexEventCreditEventsXIDRef	N				
→	2134 tbd	ComplexEventCreditEventNotifyingParty	N				
→	2135 tbd	ComplexEventCreditEventBusinessCenter	N				
→	2136 tbd	ComplexEventCreditEventStandardSources	N				
→	2137 tbd	ComplexEventCreditEventMinimumSources	N				
→		<ComplexEventCreditEventSourceGrp>	N				

→	<ComplexEventCreditEventGrp>	N				
→	2138 tbd	ComplexEventXID	N			
→	2139 tbd	ComplexEventXIDRef	N			
</CmplxEvt>						

6.99 Component Instrument

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

Component FIXML Abbreviation: <Instrmt>						
ag	Field Name	req'd	CR	ation	Mappings and Usage Comments	Comments
5	Symbol					
5	SymbolSfx					
8	SecurityID					
2	SecurityIDSource					
<SecAltIDGrp>						
60	Product					
227	ProductComplex					
151	SecurityGroup					
61	CFICode					

67	SecurityType					
62	SecuritySubType					
00	MaturityMonthYear					
41	MaturityDate					
079	MaturityTime					
66	SettleOnOpenFlag					
049	InstrmtAssignmentMethod					
65	SecurityStatus					
24	CouponPaymentDate					
449	RestructuringType					
450	Seniority					
451	NotionalPercentageOutstanding					
452	OriginalNotionalPercentageOutstanding					
457	AttachmentPoint					
458	DetachmentPoint					
739	ObligationType					
938	AssetClass					
939	AssetSubClass					
940	AssetType					
	<SecondaryAssetGrp>					
941	SwapClass					
bd	SwapSubClass					
942	NthToDefault					
943	MthToDefault					
944	SettledEntityMatrixSource					
945	SettledEntityMatrixPublicationDate					
946	CouponType					

947	TotalIssuedAmount					
948	CouponFreqPeriod					
949	CouponFreqUnit					
950	CouponDayCount					
951	ConvertibleBondEquity ID					
952	ConvertibleBondEquity IDSource					
953	ContractPriceRefMonth					
954	LienSeniority					
955	LoanFacility					
956	ReferenceEntityType					
957	IndexSeries					
958	IndexAnnexVersion					
959	IndexAnnexDate					
960	IndexAnnexSource					
bd	SettlementRateIndex					
bd	SettlementRateIndexLo cation					
bd	OptionExpirationDese					
25	IssueDate					
39	RepoCollateralSecurity Type					
26	RepurchaseTerm					
27	RepurchaseRate					
28	Factor					
55	CreditRating					
43	InstrRegistry					
70	CountryOfIssue					
71	StateOrProvinceOfIssue					
	LocaleOfIssue					

72						
40	RedemptionDate					
02	StrikePrice					
47	StrikeCurrency					
67	StrikeMultiplier					
68	StrikeValue					
bd	StrikeUnitOfMeasure					
bd	StrikeIndex					
bd	StrikeIndexSpread					
478	StrikePriceDeterminationMethod					
479	StrikePriceBoundaryMethod					
480	StrikePriceBoundaryPrecision					
481	UnderlyingPriceDeterminationMethod					
06	OptAttribute					
31	ContractMultiplier					
435	ContractMultiplierUnit					
439	FlowScheduleType					
69	MinPriceIncrement					
146	MinPriceIncrementAmount					
96	UnitOfMeasure					
147	UnitOfMeasureQty					
716	UnitOfMeasureCurrency					
191	PriceUnitOfMeasure					
192	PriceUnitOfMeasureQty					
717	PriceUnitOfMeasureCurrency					
193	SettlMethod					
194	ExerciseStyle					

482	OptPayoutType					
495	OptPayoutAmount					
496	PriceQuoteMethod					
497	ValuationMethod					
bd	ValuationSource					
bd	ValuationReferenceMo del					
524	PriceQuoteCurrency					
498	ListMethod					
499	CapPrice					
200	FloorPrice					
01	PutOrCall					
244	FlexibleIndicator					
242	FlexProductEligibilityI ndicator					
97	TimeUnit					
23	CouponRate					
07	SecurityExchange					
70	PositionLimit					
71	NTPositionLimit					
06	Issuer					
48	EncodedIssuerLen					
49	EncodedIssuer					
07	SecurityDese					
50	EncodedSecurityDeseL en					
51	EncodedSecurityDese					
	<SecurityXML>					
91	Pool					
67	ContractSettlMonth					

75	CPPProgram					
76	CPregType					
<EvtGrp>						
73	DatedDate					
74	InterestAccrualDate					
<InstrumentParties>						
687	ShortSaleRestriction					
<ComplexEvents>						
787	RefTickTableID					
bd	StrategyType					
bd	CommonPricingIndicat					
bd	or					
bd	SettlementDisruptionPr					
bd	ovision					
bd	InstrumentRoundingDir					
bd	ection					
bd	InstrumentRoundingPre					
bd	ecision					
<DateAdjustment>						
<PricingDateTime>						
<AssetAttributeGrp>						
<MarketDisruption>						
<OptionExercise>						
<StreamGrp>						
<ProvisionGrp>						
<AdditionalTermGrp>						
<ProtectionTermGrp>						
<CashSettlTermGrp>						
<PhysicalSettlTermGrp>						
</Instrmt>						

6.1257 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 <u>_X_</u> 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>						
T tag	Field Name	R req'd	I CR	A ation	Ma ppings and Usage Comments	Co mments
600	LegSymbol	N				
601	LegSymbolSfx	N				
602	LegSecurityID	N				
603	LegSecurityIDSource	N				
	<LegSecAltIDGrp>	N				
788	LegID	N				
607	LegProduct	N				
594	LegSecurityGroup	N				
608	LegCFICode	N				
609	LegSecurityType	N				
64	LegSecuritySubType	N				
640	LegMaturityMonthYear	N				
641	LegMaturityDate	N				
212	LegMaturityTime	N				

bd	LegSettleOnOpenFlag	N				
bd	LegInstrmtAssignmentMethod	N				
bd	LegSecurityStatus	N				
48	LegCouponPaymentDate	N				
bd	LegRestructuringType	N				
bd	LegSeniority	N				
bd	LegNotionalPercentageOutstanding	N				
bd	LegOriginalNotionalPercentageOutstanding	N				
bd	LegAttachmentPoint	N				
bd	LegDetachmentPoint	N				
bd	LegObligationType	N				
067	LegAssetClass	N				
068	LegAssetSubClass	N				
069	LegAssetType	N				
	<LegSecondaryAssetGrp>	N				
070	LegSwapClass	N				
bd	LegSwapSubClass	N				
bd	LegNthToDefault	N				
bd	LegMthToDefault	N				
bd	LegSettledEntityMatrixSource	N				
bd	LegSettledEntityMatrixPublicationDate	N				
bd	LegCouponType	N				
bd	LegTotalIssuedAmount	N				
bd	LegCouponFreqPeriod	N				
bd	LegCouponFreqUnit	N				
bd	LegCouponDayCount	N				
bd	LegConvertibleBondEquityID	N				

_____t	_____	_____	_____	_____	_____	_____
bd	LegConvertibleBondEquityIDSource	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegContractPriceRefMonth	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegLienSeniority	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegLoanFacility	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegReferenceEntityType	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegIndexSeries	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegIndexAnnexVersion	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegIndexAnnexDate	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegIndexAnnexSource	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegSettlementRateIndex	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegSettlementRateIndexLocation	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegOptionExpirationDescription	N				
_____2	_____	_____	_____	_____	_____	_____
49	LegIssueDate	N				
_____2	_____	_____	_____	_____	_____	_____
50	LegRepoCollateralSecurityType	N				
_____2	_____	_____	_____	_____	_____	_____
51	LegRepurchaseTerm	N				
_____2	_____	_____	_____	_____	_____	_____
52	LegRepurchaseRate	N				
_____2	_____	_____	_____	_____	_____	_____
53	LegFactor	N				
_____2	_____	_____	_____	_____	_____	_____
57	LegCreditRating	N				
_____5	_____	_____	_____	_____	_____	_____
99	LegInstrRegistry	N				
_____5	_____	_____	_____	_____	_____	_____
96	LegCountryOfIssue	N				
_____5	_____	_____	_____	_____	_____	_____
97	LegStateOrProvinceOfIssue	N				
_____5	_____	_____	_____	_____	_____	_____
98	LegLocaleOfIssue	N				
_____2	_____	_____	_____	_____	_____	_____
54	LegRedemptionDate	N				
_____6	_____	_____	_____	_____	_____	_____
12	LegStrikePrice	N				
_____9	_____	_____	_____	_____	_____	_____
42	LegStrikeCurrency	N				
_____t	_____	_____	_____	_____	_____	_____
bd	LegStrikeMultiplier	N				

bd	LegStrikeValue	N				
bd	LegStrikeUnitOfMeasure	N				
bd	LegStrikeIndex	N				
bd	LegStrikeIndexSpread	N				
bd	LegStrikePriceDeterminati onMethod	N				
bd	LegStrikePriceBoundary Method	N				
bd	LegStrikePriceBoundaryP recision	N				
bd	LegUnderlyingPriceDeter minationMethod	N				
13	LegOptAttribute	N				
14	LegContractMultiplier	N				
436	LegContractMultiplierUni t	N				
440	LegFlowScheduleType	N				
bd	LegMinPriceIncrement	N				
bd	LegMinPriceIncrementA mount	N				
99	LegUnitOfMeasure	N				
224	LegUnitOfMeasureQty	N				
720	LegUnitOfMeasureCurren cy	N				
421	LegPriceUnitOfMeasure	N				
422	LegPriceUnitOfMeasureQ ty	N				
721	LegPriceUnitOfMeasureC urrency	N				
bd	LegSettlMethod	N				
001	LegTimeUnit	N				
420	LegExerciseStyle	N				
bd	LegOptPayoutType	N				
bd	LegOptPayoutAmount	N				
bd	LegPriceQuoteMethod	N				

_____t bd	_____LegValuationMethod	_____N	_____	_____	_____	_____
_____t bd	_____LegValuationSource	_____N	_____	_____	_____	_____
_____t bd	_____LegValuationReferenceM odel	_____N	_____	_____	_____	_____
_____1 528	_____LegPriceQuoteCurrency	_____N	_____	_____	_____	_____
_____t bd	_____LegListMethod	_____N	_____	_____	_____	_____
_____t bd	_____LegCapPrice	_____N	_____	_____	_____	_____
_____t bd	_____LegFloorPrice	_____N	_____	_____	_____	_____
_____t bd	_____LegFlexibleIndicator	_____N	_____	_____	_____	_____
_____t bd	_____LegFlexProductEligibility Indicator	_____N	_____	_____	_____	_____
_____t bd	_____LegTimeUnit	_____N	_____	_____	_____	_____
_____6 15	_____LegCouponRate	_____N	_____	_____	_____	_____
_____6 16	_____LegSecurityExchange	_____N	_____	_____	_____	_____
_____6 17	_____LegIssuer	_____N	_____	_____	_____	_____
_____t bd	_____LegPositionLimit	_____N	_____	_____	_____	_____
_____t bd	_____LegNTPositionLimit	_____N	_____	_____	_____	_____
_____6 18	_____EncodedLegIssuerLen	_____N	_____	_____	_____	_____
_____6 19	_____EncodedLegIssuer	_____N	_____	_____	_____	_____
_____6 20	_____LegSecurityDese	_____N	_____	_____	_____	_____
_____6 21	_____EncodedLegSecurityDese Len	_____N	_____	_____	_____	_____
_____6 22	_____EncodedLegSecurityDese	_____N	_____	_____	_____	_____
_____	_____<LegSecurityXML>	_____N	_____	_____	_____	_____
_____t bd	_____LegCPPProgram	_____N	_____	_____	_____	_____
_____t bd	_____LegCPRRegType	_____N	_____	_____	_____	_____
_____6 23	_____LegRatioQty	_____N	_____	_____	_____	_____
_____6 24	_____LegSide	_____N	_____	_____	_____	_____
_____5 56	_____LegCurrency	_____N	_____	_____	_____	_____
_____7 40	_____LegPool	_____N	_____	_____	_____	_____

7 39	LegDatedDate	N				
9 55	LegContractSettlMonth	N				
9 56	LegInterestAccrualDate	N				
1 358	LegPutOrCall	N				
1 017	LegOptionRatio	N				
5 66	LegPrice	N				
	<LegEventGrp>	N				
	<LegInstrumentParties>	N				
t bd	LegShortSaleRestriction	N				
	<LegComplexEvents>	N				
t bd	LegRefTickTableID	N				
t bd	LegStrategyType	N				
t bd	LegCommonPricingIndicator	N				
t bd	LegSettlementDisruptionProvision	N				
t bd	LegInstrumentRoundingDirection	N				
t bd	LegInstrumentRoundingPrecision	N				
	<LegDateAdjustment>	N				
	<LegPricingDateTime>	N				
	<LegAssetAttributeGrp>	N				
	<LegMarketDisruption>	N				
	<LegOptionExercise>	N				
	<LegStreamGrp>	N				
	<LegProvisionGrp>	N				
	<LegAdditionalTermGrp>	N				
	<LegProtectionTermGrp>	N				
	<LegCashSettlTermGrp>	N				
	<LegPhysicalSettlTermGrp>	N				
	</Leg>					

6.24626.2 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	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	[no change]
Action	Change
Component Synopsis	[no change]
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	[[2236id]]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2218 1483	NoLegComplexEvents					
→	2219 1484	LegComplexEventType				Required if NoLegComplexEvents(2218)) > 0.
→	2220 tbd	LegComplexOptPayoutPaySide	N			
→	2221 tbd	LegComplexOptPayoutReceiveSide	N			
→	2222 tbd	LegComplexOptPayoutUnderlier	N			
→	2223 1485	LegComplexOptPayoutAmount				
→	2224 tbd	LegComplexOptPayoutPercentage	N			
→	2225 tbd	LegComplexOptPayoutTime	N			
→	2226 tbd	LegComplexOptPayoutCurrency	N			
→	2227 1486	LegComplexEventPrice	N			
→	2228 tbd	LegComplexEventPricePercentage	N			
→	2229 1487	LegComplexEventPriceBoundaryMethod	N			
→	2230 1488	LegComplexEventPriceBoundaryPrecision	N			

→	2231 1489	LegComplexEventPriceTime Type	N				
→	2232 1490	LegComplexEventCondition	N				<u>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.</u>
→	<LegComplexEventDates>		N				
→	2233 tbd	LegComplexEventCurrencyO ne	N				
→	2234 tbd	LegComplexEventCurrencyT wo	N				
→	2235 tbd	LegComplexEventQuoteBasis	N				
→	2236 tbd	LegComplexEventFixedFXRa te	N				
→	tbd 2409	LegComplexEventSpotRate	N		NEW		
→	tbd 2410	LegComplexEventForwardPo ints	N		NEW		
→	2237 tbd	LegComplexEventDeterminat ionMethod	N				
→	2238 tbd	LegComplexEventCalculation Agent	N				
→	2239 tbd	LegComplexEventStrikePrice	N				
→	2240 tbd	LegComplexEventStrikeFacto r	N				
→	2241 tbd	LegComplexEventStrikeNum berOfOptions	N				
→	<LegComplexEventRateSourceGrp>		N				
→	<LegComplexEventRelativeDate>		N				
→	<LegComplexEventPeriodGrp>		N				
→	2242 tbd	LegComplexEventCreditEven tsXIDRef	N				
→	2243 tbd	LegComplexEventCreditEven tNotifyingParty	N				
→	2244 tbd	LegComplexEventCreditEven tBusinessCenter	N				
→	2245 tbd	LegComplexEventCreditEven tStandardSources	N				

→	2246	LegComplexEventCreditEventMinimumSources	N			
→	<LegComplexEventCreditEventSourceGrp>		N			
→	<LegComplexEventCreditEventGrp>		N			
→	2248	LegComplexEventXID	N			
→	2249	LegComplexEventXIDRef	N			
</CmplxEvt>						

6-24636.3 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)	Evt
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>
To be finalized by FPL Technical Office	
Repository Component ID	[[4211id]]

Component FIXML Abbreviation: <Evt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41467	NoLegMarketDisruptionEvents	N				
→	41468	LegMarketDisruptionEvent	N			<u>Required if NoLegMarketDisruptionEvents (41467) > 0.</u>
→	40223	LegMarketDisruptionValue	N	NEW		
</Evt>						

6.24646.4 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)	Fllbck
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>
To be finalized by FPL Technical Office	
Repository Component ID	[[4212id]]

Component FIXML Abbreviation: <Fllbck>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>41469</u> tbd	NoLegMarketDisruptionFallbacks	N				
→	<u>41470</u> tbd LegMarketDisruptionFallbackType	N				<u>Required if NoLegMarketDisruptionFallbacks(41469) > 0.</u> <u>The sequence of entries specifies the order in which the fallback provisions should be applied.</u>
→	tbd <u>40990</u> LegMarketDisruptionFallbackValue	N		NEW		
</Fllbck>						

6.24656.5 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)	Evt
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>
To be finalized by FPL Technical Office	
Repository Component ID	[[4159id]]

Component FIXML Abbreviation: <Evt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41092	NoMarketDisruptionEvents	N				
→	41093	MarketDisruptionEvent	N			Required if <u>NoMarketDisruptionEvents(41092) > 0.</u>
→	40991	MarketDisruptionValue	N	NEW		
</Evt>						

6.24666.6 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)	Fllbck
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>

To be finalized by FPL Technical Office	
Repository Component ID	[[4160;#]]

Component FIXML Abbreviation: <Fllbck>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41094 tbd	NoMarketDisruptionFallbacks	N				
→	41095 tbd	MarketDisruptionFallbackType	N			Required if <u>NoMarketDisruptionFallbacks(41094) > 0.</u> The sequence of entries specifies the order in which the fallback provisions should be applied.
→	tbd 40992	MarketDisruptionFallbackValue	N		NEW	
</Fllbck>						

6.24676.7 Component PaymentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentGrp
Component Abbreviated Name (for FIXML)	Pmt
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	<u>ChangeNew</u>
Component Synopsis	The PaymentGrp is a repeating component used to report additional payments or bullet payments.
Component Elaboration	(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				Number of additional settlement or bullet payments.
→	40213	PaymentType	N				_____ Type of payment. _____ 0 = Brokerage _____ 1 = Upfront fee _____ 2 = Independent amount / collateral _____ 3 = Principal exchange _____ 4 = Novation / termination _____ 5 = Early termination provision _____ 6 = Cancelable provision _____ 7 = Extendible provision _____ 8 = Cap rate provision _____ 9 = Floor rate provision _____ 10 = Option premium _____ 99 = Other Required if NoPayments(40212) > 0.
→	tbd 40993	PaymentSubType	N		NEW	SubTyp	_____ Further clarification of payment type. _____ 0 = Initial (principal exchange) _____ 1 = Intermediate (principal exchange) _____ 2 = Final (principal exchange) _____ 3 = Prepaid (premium forward) _____ 4 = Postpaid (premium forward) _____ 5 = Variable (premium forward) _____ 6 = Fixed (premium forward) _____ 7 = Swap (premium) Elaboration: Indicates that the premium is to be paid in the style of payments under an IRS contract. _____ 8 = Conditional (principal exchange on exercise).

→	40214	PaymentPaySide	N				Side value of party paying the payment. 1 = Buy 2 = Sell
→	40215	PaymentReceiveSide	N				Side value of party receiving the payment. 1 = Buy 2 = Sell
→	40216	PaymentCurrency	N				Specifies the currency in which PaymentAmount(tbd) and/or PaymentPrice(tbd) is denominated. Uses ISO 4271 currency codes.
→	40217	PaymentAmount	N				The total payment amount.
→	40218	PaymentPrice	N				The price determining the payment amount denominated by PaymentPriceType(tbd) and expressed in market format.
→	40919	PaymentPriceType	N				The denomination of PaymentPrice(tbd): Copy values from PriceType(423) including new enumerations: <tbd> = Basis points <tbd> = Upfront points
→	40219	PaymentDateUnadjusted	N				Unadjusted Payment date.

→	40220	PaymentBusinessDayConvention	N				<p>Payment date adjustment Business Day Convention. This should only be used<u>Used only to override the business day convention defined in the DateAdjustment component in Instrument.</u> 0 = Not applicable 1 = None 2 = Following 3 = FRN 4 = Mod following 5 = Preceding 6 = Mod preceding 7 = Nearest When <u>specified, this overrides the business day convention defined in the DateAdjustment component in Instrument.</u> <u>The specified value would be specific to this instance of the payment information.</u></p>
→	<PaymentBusinessCenterGrp>		N				<p>Used to specify the set of business centers whose calendars drive date adjustment. This should only be used<u>Used only to override the business centers defined in the DateAdjustment component in Instrument.</u> When specified, this overrides the business centers defined in the<u>DateAdjustment component in Instrument.</u> <u>The specified values would be specific to this instance of the payment information.</u></p>
	<u>41516</u>	<u>PaymentDateRelativeTo</u>	<u>N</u>				
	<u>41517</u>	<u>PaymentDateOffsetPeriod</u>	<u>N</u>				<p><u>Conditionally required when</u> <u>PaymentDateOffsetUnit(41518) is specified.</u></p>
	<u>41518</u>	<u>PaymentDateOffsetUnit</u>	<u>N</u>				<p><u>Conditionally required when</u> <u>PaymentDateOffsetPeriod(41517) is specified.</u></p>
	<u>41519</u>	<u>PaymentDateDayType</u>	<u>N</u>				
→	40222	PaymentDateAdjusted	N				Adjusted Payment date.

→	40224	PaymentDiscountFactor	N				The value representing the discount factor used to calculate the present value of the cash flow.
→	40225	PaymentPresentValueAmount	N				The amount representing the present value of the forecast payment.
→	40226	PaymentPresentValueCurrency	N				The currency of PaymentPresentValueAmount.
→	40227	PaymentSettlStyle	N				_____ Payment settlement style. _____ 0 = Standard _____ 1 = Net _____ 2 = Standard and Net
→	40228	PaymentSettlMethod	N				The mechanism by which settlement is to be made, e.g. CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS or DDA.
→	<PaymentSettlGrp>		N				
→	tbid 41304	PaymentLegRefID	N		NEW		Used to link a payment back to its parent InstrumentLeg by using the same value as the parent's LegID(1788).
	tbid	ID PaymentLegRef				[A3]	
→	40229	PaymentText	N				Identifies the payment type when PaymentType(tbid)=99 (Other)
	40984	EncodedPaymentTextLen	N				Must be set if EncodedPaymentText(40985) field is specified and must immediately precede it.
	40985	EncodedPaymentText	N				Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding(347) field.
</Pmt>							

6.24686.8 Component RateSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RateSource
Component Abbreviated Name (for FIXML)	RateSource
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	[No change]
Action	Change
Component Synopsis	[No change]
Component Elaboration	<u>(No change)</u>
To be finalized by FPL Technical Office	
Repository Component ID	[1062Std#]

Component FIXML Abbreviation: <RateSource>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1445	NoRateSources	N				
→	1446 RateSource	N				
→	1447 RateSourceType	N				
→	1448 ReferencePage	N				
→	1448 2412 RateSourcePageHeading	N		NEW		Identifies the page heading from the rate source.
<RateSource>						

6.2469 ~~Component RegulatoryTradeIDGrp~~

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)

<i>To be finalized by FPL Technical Office</i>	
<i>Repository Component ID</i>	{2220}

<i>Component FIXML Abbreviation: <RegTrdID></i>						
<i>T</i> <i>ag</i>	<i>Field Name</i>	<i>R</i> <i>eq'd</i>	<i>I</i> <i>CR</i>	<i>A</i> <i>ction</i>	<i>Ma</i> <i>ppings and</i> <i>Usage</i> <i>Comments</i>	<i>Co</i> <i>mments</i>
1 907	NoRegulatoryTradeIDs	N				
→	1 903 RegulatoryTradeID	N				
→	1 905 RegulatoryTradeIDSource	N				
→	1 904 RegulatoryTradeIDEvent	N				
→	1 906 RegulatoryTradeIDType	N				
→	t bd RegulatoryLegRefID	N		N EW		This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
<i></RegTrdID></i>						

6.25666.9 Component RelatedInstrumentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RelatedInstrumentGrp
Component Abbreviated Name (for FIXML)	ReltInstrmt
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	Change
Component Synopsis	The RelatedInstrumentGrp is a repeating component at the same hierarchical level as the Instrument component, describing relationships and linkages between the UnderlyingInstrument entries and other components in the message. If all instances of the UnderlyingInstrument in the message are true underliers of the Instrument the RelatedInstrumentGrp component is not needed. If any instance of the UnderlyingInstrument has a different relationship, e.g. underlier of an InstrumentLeg, stream, equity equivalent or nearest exchange-traded contract, then an entry for every relationship should be included here. (no change)
Component Elaboration	RelatedInstrumentGrp is a repeating component at the same hierarchical level as <Instrument> describing relationships and linkages between <UnderlyingInstrument> entries and other components in the message. If all instances of <UnderlyingInstrument> in the message are true underliers of <Instrument> this component is not needed. But if any instance has a different relationship, e.g. underlier of an <InstrumentLeg> or stream, equity equivalent or nearest exchange traded contract, then an entry for every relationship should be included here. For simple relationships such as identifying a “hedges for” security the entry simply defines the symbol or identifier of an externally known security. For relationships within strategies and swaps the entry refers up through one of the “related to” fields to the <Instrument>, <InstrumentLeg>, <UnderlyingInstrument>, stream or dividend period with which the related security has correlation. It then points down through RelatedSecurityID(1650) or RelatedSymbol(1649) to an <UnderlyingInstrument> instance in the current message defining the related security. The nature of the relationship is given in RelatedInstrumentType(1648).
To be finalized by FPL Technical Office	
Repository Component ID	[1066]

Component FIXML Abbreviation: <ReltInstrmt>							
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	Comments
1647	NoRelatedInstruments		N				
→	1648	RelatedInstrumentType	N		Change		Conditionally required when NoRelatedInstruments(1647) > 0
→	1649	RelatedSymbol	N		Change		Conditionally required when NoRelatedInstruments > 0. Either RelatedSymbol(1649) or

						<p>RelatedSecurityID(1650) must be specified. For RelatedInstrumentType = 1 this would be the instrument being used to offset the Option Instrument. If one of the "related to" fields is specified, this is the UnderlyingSymbol(311) of an underlying instrument defining the related security in the current message.</p>
→	1650	RelatedSecurityID	N		Change	<p>Either RelatedSymbol(1649) or RelatedSecurityID(1650) must be specified. If one of the "related to" fields is specified, this is the UnderlyingSecurityID(309) of an underlying instrument defining the related security in the current message.</p>
→	1651	RelatedSecurityIDSource	N		Change	<p>Conditionally required when RelatedSecurityID(1650) is specified.</p>
→	1652	RelatedSecurityType	N		Change	<p>Security Type of the related Instrument. May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.</p>
→	1653	RelatedMaturityMonthYear	N			<p>Expiration Date for the related Instrument contract May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.</p>
→	1654 2413	RelatedToSecurityID	N		NEW	<p>Mutually exclusive with RelatedToStreamXIDRef(2415) and RelatedToDividendPeriodID(2417). All related to fields may be omitted if correlation is with the <Instrument> security in Instrument component then all "related to" fields may be omitted.</p>
→	1654 2414	RelatedToSecurityIDSource	N		NEW	<p>Conditionally required when RelatedToSecurityID(2413) is specified.</p>
→	1654 2415	RelatedToStreamXIDRef	N		NEW	<p>Mutually exclusive with</p>

							RelatedToSecurityID(2413). and RelatedToDividendPeriodID(2417). All related to fields may be omitted if correlation is with the <Instrument> security in Instrument component then all "related to" fields may be omitted.
	bd 2417	RelatedToDivide ndPeriodID			EW		Mutually exclusive with RelatedToSecurityID(2413) and RelatedToStreamID(2415). All related to fields may be omitted if correlation is with the <Instrument> security.
</ReltInstrmt>							

6.2567 ~~Component SideRegulatoryTradeIDGrp~~

To be completed at the time of the proposal— all information provided will be included in the repository	
Component Name	SideRegulatoryTradeIDGrp
Component Abbreviated Name (for FIXML)	RegTrdID
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	TradeCapture
Action	Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	{2220}

Component FIXML Abbreviation: <RegTrdID>						
ag	Field Name	eq'd	CR	ation	M	Comments
					appings and Usage Comments	
971	NoSideRegulatoryTradeIDs					
972	SideRegulatoryTradeID					
973	SideRegulatoryTradeIDSource					

	974	SideRegulatoryTradeIDEvent					
	975	SideRegulatoryTradeIDType					
	bd	SideRegulatoryLegRefID			EW		This field may be used for multi leg trades sent as a single message to indicate that the entry applies only to a specific leg.
</RegTrdID>							

6.26646.10 Component TrdCapRptSideGrp

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

Component FIXML Abbreviation: <RptSide>						
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments
	NoSides		Y			
→	54	Side	Y			Required when NoSides(552) > 0.
→	2102	ShortMarkingExemptIndicator	N			
→	1427	SideExecID	N			
→	1428	OrderDelay	N			
→	1429	OrderDelayUnit	N			
→	1009	SideLastQty	N			
→	1597	SideClearingTradePrice	N			Used to indicate a side specific alternate clearing price.
→	1599	SidePriceDifferential	N			Used to indicate the Price Differential between the first and second leg of a complex instrument.

→	1598	SideClearingTradePriceType	N				Used to indicate whether the trade is clearing using execution price (LastPx) or alternate clearing price (ClrTrdPx)
→	1005	SideTradeReportID	N				
→	1506	SideTradeID	N				
→	1507	SideOrigTradeID	N				
→	1006	SideFillStationCd	N				
→	1007	SideReasonCd	N				
→	83	RptSeq	N				
→	1008	SideTrdSubTyp	N				
→	430	NetGrossInd	N				
→	1154	SideCurrency	N				
→	1155	SideSettlCurrency	N				
→	<Parties>		N				
→	1	Account	N				Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary.
→	660	AcctIDSource	N				
→	581	AccountType	N				
→	<LimitAmts>		N				
→	81	ProcessCode	N				
		OddLot					
	75						
→	<ClrInstGrp>		N				
	<RelatedTradeGrp>						
	<RelatedPositionRtp>						
→	<SideRegulatoryTradeIDGrp>		N				
→	418	FirmTradeEventID	N		NEW		An identifier created by the trading party for the life cycle event associated with this report.
→	578	TradeInputSource	N				
→	579	TradeInputDevice	N				
→	376	ComplianceID	N				
→	377	SolicitedFlag	N				
→	582	CustOrderCapacity	N				
→	336	TradingSessionID	N				
→	625	TradingSessionSubID	N				
→	943	TimeBracket	N				
→	<CommissionData>		N				
→	157	NumDaysInterest	N				
→	230	ExDate	N				
→	158	AccruedInterestRate	N				
→	159	AccruedInterestAmt	N				
→	738	InterestAtMaturity	N				
→	920	EndAccruedInterestAmt	N				
→	921	StartCash	N				
→	922	EndCash	N				
→	238	Concession	N				

→	237	TotalTakedown	N				
→	118	NetMoney	N				
→	119	SettlCurrAmt	N				
→	155	SettlCurrFxRate	N				
→	156	SettlCurrFxRateCalc	N				
→	77	PositionEffect	N				
→	58	Text	N				
→	354	EncodedTextLen	N				
→	355	EncodedText	N				
→	752	SideMultiLegReportingType	N				
→		<ContAmtGrp>	N				
→		<Stipulations>	N				
→		<MiscFeesGrp>	N				
→	825	ExchangeRule	N				
→	826	TradeAllocIndicator	N				
→	1848	TradeAllocGroupInstruction	N				
	1853	SideAvgPxIndicator	N				
	1854	SideAvgPxGroupID	N				
	1852	SideAvgPx	N				
→	591	PreallocMethod	N				
→	70	AllocID	N				
→		<TrdAllocGrp>	N				
→		<SideTrdRegTS>	N				
→		<SettlDetails>	N				
→	1072	SideGrossTradeAmt	N				
→	1057	AggressorIndicator	N				
→	1139	ExchangeSpecialInstructions	N				
→	1690	SideShortSaleExemptionReason	N				
→	1115	OrderCategory	N				
→	1444	SideLiquidityInd	N				
→	1851	StrategyLinkID	N				
→		<TradeReportOrderDetail>	N				
→	1031	CustOrderHandlingInst	N				
→	1032	OrderHandlingInstSource	N				
→		<TradePositionQty>	N				
→		<RelatedTradeGrp>	N				
→		<RelatedPositionGrp>	N				
→	1980	BlockTrdAllocIndicator	N				
→	2344	SideRiskLimitCheckStatus	N				
→	29	LastCapacity	N				
→	2334	RefRiskLimitCheckID	N				
→	2335	RefRiskLimitCheckIDType	N				
</RptSide>							

6.26656.11 Component UnderlyingAdditionalTermBondRefGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingAdditionalTermBondRefGrp
Component Abbreviated Name (for FIXML)	BondRef
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingAdditionalTermBondRefGrp is a repeating group subcomponent of the UnderlyingAdditionalTermGrp component used to identify an underlying reference bond for a swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42874000]

Component FIXML Abbreviation: <BondRef>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tb 41340	NoUnderlyingAdditionalTermBonds	N		NEW		
→	tb 41341 UnderlyingAdditionalTermBondSecurityID	N		NEW		Required if NoUnderlyingAdditionalTermBonds(tb 41340) > 0. Required if UnderlyingAdditionalTermBondSecurityIDSource(tb is specified.
→	tb 41701 UnderlyingAdditionalTermBondSecurityIDSource	N		NEW		Conditionally required if when UnderlyingAdditionalTermBondSecurityID(tb 41341) is specified.
→	tb 41709 UnderlyingAdditionalTermBondDesc	N		NEW		
→	tb 41710 EncodedUnderlyingAdditionalTermBondDescLen	N		NEW		Must be set if EncodedUnderlyingAdditionalTermBondDesc(41709) field is specified and must immediately precede it.

→	41 711	EncodedUnderlyingAdditionalTermBondDesc	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondDesc(41709) field in the encoded format specified via the MessageEncoding(347) field.
→	41 712	UnderlyingAdditionalTermBondCurrency	N		NEW		
→	42 017	UnderlyingAdditionalTermBondIssuer	N		NEW		
→	42 025	EncodedUnderlyingAdditionalTermBondIssuerLen	N		NEW		Must be set if EncodedUnderlyingAdditionalTermBondIssuer(42017) field is specified and must immediately precede it.
→	42 026	EncodedUnderlyingAdditionalTermBondIssuer	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondIssuer(42017) field in the encoded format specified via the MessageEncoding(347) field.
→	42 027	UnderlyingAdditionalTermBondSeniority	N		NEW		
→	42 028	UnderlyingAdditionalTermBondCouponType	N		NEW		
→	42 029	UnderlyingAdditionalTermBondCouponRate	N		NEW		
→	42 030	UnderlyingAdditionalTermBondMaturityDate	N		NEW		
→	42 031	UnderlyingAdditionalTermBondParValue	N		NEW		
→	42 032	UnderlyingAdditionalTermBondCurrentTotalIssuedAmount	N		NEW		
→	42 033	UnderlyingAdditionalTermBondCouponFrequencyPeriod	N		NEW		Conditionally rRequired if when UnderlyingAdditionalTermBondCouponFrequencyUnit(42 034) is specified.
→	42 034	UnderlyingAdditionalTermBondCouponFrequencyUnit	N		NEW		Conditionally rRequired if when UnderlyingAdditionalTermBondCouponFrequencyPeriod(42 2033) is specified.
→	42 035	UnderlyingAdditionalTermBondDayCount	N		NEW		
</Bond>							

6.26666.12 Component UnderlyingAdditionalTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingAdditionalTermGrp
Component Abbreviated Name (for FIXML)	AddtnlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingAdditionalTermGrp is a repeating subcomponent of the UnderlyingInstrument component used to report additional contract terms.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42884004]

Component FIXML Abbreviation: <AddtnlTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42036	NoUnderlyingAdditionalTerms	N		NEW		
→	42037 UnderlyingAdditionalTermConditionPrecedentBondIndicator	N		NEW		Required if 42036 > 0.
→	42038 UnderlyingAdditionalTermDiscrepancyClauseIndicator	N		NEW		
→	<UnderlyingAdditionalTermBondRefGrp>	N		NEW		
</AddtnlTrm>						

6.26676.13 Component UnderlyingCashSettlDealerGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingCashSettlDealerGrp
Component Abbreviated Name (for FIXML)	Dlr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingCashSettlDealerGrp is a repeating subcomponent within the UnderlyingCashSettlTermGrp component. It is used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42894083]

Component FIXML Abbreviation: <Dlr>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
#d 42039	NoUnderlyingCashSettlDealers	N		NEW	—	
→	#d 42040 UnderlyingCashSettlDealer	N		NEW	Dlr	Required if NoUnderlyingCashSettlDealers(#d42039) > 0.
</Dlr>						

6.26686.14 Component UnderlyingCashSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingCashSettlTermGrp
Component Abbreviated Name (for FIXML)	CashSettlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingCashSettlTermGrp is a repeating component within the UnderlyingInstrument component used to report cash settlement terms.
Component Elaboration	Usage of UnderlyingCashSettlTermGrp must either include a known

UnderlyingCashSettlAmount(tbid42054) or provide the cash settlement term parameters needed to derive the cash settlement amount. UnderlyingCashSettlTermXID(tbid42059) is provided for cross-referencing from an instance of the UnderlyingInstrument component through the UnderlyingSettlTermXIDRef(tbid41315) field.	
To be finalized by FPL Technical Office	
Repository Component ID	[42904002]

Component FIXML Abbreviation: <CashSettlTrm>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
tbid 42041	NoUnderlyingCashSettlTerms	N		NEW		
→	tbid 42042 UnderlyingCashSettlCurren cy	N		NEW		Required if NoUnderlyingCashSettlTerms (tbid42041) > 0.
→	tbid 42043 UnderlyingCashSettlValuat ionFirstBusinessDayOffset	N		NEW		
→	tbid 42044 UnderlyingCashSettlValuat ionSubsequentBusinessDay sOffset	N		NEW		
→	tbid 42045 UnderlyingCashSettlNumO fValuationDates	N		NEW		
→	tbid 42046 UnderlyingCashSettlValuat ionTime	N		NEW		
→	tbid 42047 UnderlyingCashSettlBusine ssCenter	N		NEW		
→	tbid 42048 UnderlyingCashSettlQuote ationMethod	N		NEW		
→	tbid 42049 UnderlyingCashSettlQuote ationAmount	N		NEW		
→	tbid 42050 UnderlyingCashSettlQuote ationCurrency	N		NEW		
→	tbid 42051 UnderlyingCashSettlMinim umQuoteationAmount	N		NEW		
→	tbid 42052 UnderlyingCashSettlMinim umQuoteationCurrency	N		NEW		
→	<UnderlyingCashSettlDealerGrp>	N		NEW		
→	tbid 42053 UnderlyingCashSettlBusine ssDays	N		NEW		
→	tbid 42054 UnderlyingCashSettlAmou nt	N		NEW		
→	tbid 42055 UnderlyingCashSettlRecov eryFactor	N		NEW		
→	tbid 42056 UnderlyingCashSettlFixed TermIndicator	N		NEW		
→	tbid 42057 UnderlyingCashSettlAccru edInterestIndicator	N		NEW		
→	tbid 42058 UnderlyingCashSettlValuat ionMethod	N		NEW		

→	tbid 42059	UnderlyingCashSettlTerm XID	N	NEW		
</CashSettlTrm>						

6.26696.15 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	[2228fid]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2045 1483	NoUnderlyingComplexEvents					
→	2046 1484 UnderlyingComplexEventType	N				Required if <u>NoUnderlyingComplexEvents(2045) > 0.</u>
→	2261 tbid UnderlyingComplexOptPayoutPaySide	N				
→	2262 tbid UnderlyingComplexOptPayoutReceiveSide	N				
→	2263 tbid UnderlyingComplexOptPayoutUnderlier	N				
→	2047 1485 UnderlyingComplexOptPayoutAmount	N				
→	2264 tbid UnderlyingComplexOptPayoutPercentage	N				
→	2265 tbid UnderlyingComplexOptPayoutTime	N				
→	2266 tbid UnderlyingComplexOptPayoutCurrency	N				
→	2048 1486 UnderlyingComplexEventPrice	N				

→	2267 tb	UnderlyingComplexEventPricePercentage	N			
→	2049 1487	UnderlyingComplexEventPriceBoundaryMethod	<u>N</u>			
→	2050 1488	UnderlyingComplexEventPriceBoundaryPrecision	<u>N</u>			
→	2051 1489	UnderlyingComplexEventPriceTimeType	<u>N</u>			
→	2052 1490	UnderlyingComplexEventCondition	<u>N</u>			<u>UnderlyingComplexEventCondition(2052) is conditionally required when there are more than one UnderlyingComplexEvent occurrences. A chain of events must be linked together through use of the UnderlyingComplexEventCondition(2052) in which the relationship between any two events is described. For any two occurrences of events the first occurrence will specify the UnderlyingComplexEventCondition(2052) which links it with the second event.</u>
→	<UnderlyingComplexEventDates>		<u>N</u>			
→	2268 tb	UnderlyingComplexEventCurrencyOne	N			
→	2269 tb	UnderlyingComplexEventCurrencyTwo	N			
→	2270 tb	UnderlyingComplexEventQuoteBasis	N			
→	2271 tb	UnderlyingComplexEventFixedFXRate	N			
→	tb 2 419	UnderlyingComplexEventSpotRate	<u>N</u>		NEW	
→	tb 2 420	UnderlyingComplexEventForwardPoints	<u>N</u>		NEW	
→	2272 tb	UnderlyingComplexEventDeterminationMethod	N			
→	2273 tb	UnderlyingComplexEventCalculationAgent	N			
→	2274 tb	UnderlyingComplexEventStrikePrice	N			
→	2275 tb	UnderlyingComplexEventStrikeFactor	N			
→	2276 tb	UnderlyingComplexEventStrikeNumberOfOptions	N			
→	<UnderlyingComplexEventRateSourceGrp>		N			
→	<UnderlyingComplexEventRelativeDate>		N			

→	<UnderlyingComplexEventPeriodGrp>	N				
→	2277 tb UnderlyingComplexEventCreditEventsXIDRef	N				
→	2278 tb UnderlyingComplexEventCreditEventNotifyingParty	N				
→	2279 tb UnderlyingComplexEventCreditEventBusinessCenter	N				
→	2280 tb UnderlyingComplexEventCreditEventStandardSources	N				
→	2281 tb UnderlyingComplexEventCreditEventMinimumSources	N				
→	<UnderlyingComplexEventCreditEventSourceGrp>	N				
→	<UnderlyingComplexEventCreditEventGrp>	N				
→	2282 tb UnderlyingComplexEventXID	N				
→	2283 tb UnderlyingComplexEventXIDRef	N				
</CmplxEvt>						

6.26706.16 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	UnderlyingCPPProgram	N				
878	UnderlyingCPRRegType	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				
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	UnderlyingEquityID	N				
1997	UnderlyingEquityIDSource	N				
	<UnderlyingEventGrp>	N				
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	UnderlyingSettlementRateIndex	N				
2285	UnderlyingSettlementRateIndexLocation	N				

2286	UnderlyingOptionExpirationDesc	N				
2287	<u>EncodedUnderlyingOptionExpirationDescLen</u>	<u>N</u>				<u>Must be set if EncodedUnderlyingOptionExpirationDesc(2288) field is specified and must immediately precede it.</u>
2288	<u>EncodedUnderlyingOptionExpirationDesc</u>	<u>N</u>				<u>Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding(347) field.</u>
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				
	<u><UnderlyingSecondaryAssetGrp></u>	<u>N</u>				
	<u><UnderlyingAssetAttributeGrp></u>	<u>N</u>				
2016	UnderlyingSwapClass	N				
2289	UnderlyingSwapSubClass	N				
2017	UnderlyingNthToDefault	N				
2018	UnderlyingMthToDefault	N				
2019	UnderlyingSettledEntityMatrixSource	N				
2020	UnderlyingSettledEntityMatrixPublicationDate	N				
2021	UnderlyingStrikeMultiplier	N				
2022	UnderlyingStrikeValue	N				
2290	UnderlyingStrikeUnitOfMeasure	N				
2291	UnderlyingStrikeIndex	N				
2292	UnderlyingStrikeIndexSpread	N				
2023	UnderlyingStrikePriceDeterminationMethod	N				
2024	UnderlyingStrikePriceBoundaryMethod	N				
2025	UnderlyingStrikePriceBoundaryPrecision	N				
2026	UnderlyingMinPriceIncrement	N				
2027	UnderlyingMinPriceIncrementAmount	N				
2028	UnderlyingOptPayoutType	N				
2029	UnderlyingOptPayoutAmount	N				
2030	UnderlyingPriceQuoteMethod	N				

2031	UnderlyingValuationMethod	N				
2293 tb	UnderlyingValuationSource	N				
2294 tb	UnderlyingValuationReferenceModel	N				
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	UnderlyingDatedDate	N				
2042	UnderlyingInterestAccrualDate	N				
2043	UnderlyingShortSaleRestriction	N				
2044	UnderlyingRefTickTableID	N				
4131 4	UnderlyingProtectionTermXIDRef	N				
4131 5	UnderlyingSettlTermXIDRef	N				
<UnderlyingComplexEvents>		N				
2295 tb	UnderlyingStrategyType	N				
2296 tb	UnderlyingCommonPricingIndicator	N				
2297 tb	UnderlyingSettlementDisruptionProvision	N				
2298 tb	UnderlyingInstrumentRoundingDirection	N				
2299 tb	UnderlyingInstrumentRoundingPrecision	N				
<UnderlyingDateAdjustment>		N				
<UnderlyingPricingDateTime>		N				
<UnderlyingAssetAttributeGrp>						
<UnderlyingMarketDisruption>		N				
<UnderlyingOptionExercise>		N				
<UnderlyingStreamGrp>		N				
<UnderlyingProvisionGrp>		N		NEW		
<UnderlyingAdditionalTermGrp>		N		NEW		
<UnderlyingProtectionTermGrp>		N		NEW		
<UnderlyingCashSettlTermGrp>		N		NEW		
<UnderlyingPhysicalSettlTermGrp>		N		NEW		
tb	UnderlyingSecurityRefID	N		NEW	[A4]	
</Undly>						

6.26716.17 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)	Evt
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>
To be finalized by FPL Technical Office	
Repository Component ID	[4269]

Component FIXML Abbreviation: <Evt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41864	NoUnderlyingMarketDisruptionEvents	N				
→	41865 UnderlyingMarketDisruptionEvent	N				<u>Required if NoUndelryingMarketDisruptionEvents(41864) > 0.</u>
→	41338 UnderlyingMarketDisruptionValue	N		NEW		
</Evt>						

6.26726.18 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)	Fllbck
Component Type	No change
Category	No change
Action	Change
Component Synopsis	No change
Component Elaboration	<u>(No change)</u>

To be finalized by FPL Technical Office	
Repository Component ID	[4270 44]

Component FIXML Abbreviation: <Fllbck>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41866 tbd	NoUnderlyingMarketDisruptionFallbacks	N				
→	41867 tbd	UnderlyingMarketDisruptionFallbackType	N			
→	tbd 41339	UnderlyingMarketDisruptionFallbackValue	N		NEW	
</Fllbck>						

6.26736.19 Component UnderlyingPhysicalSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPhysicalSettlTermGrp
Component Abbreviated Name (for FIXML)	PhysSettlTrm
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPhysicalSettlTermGrp is a repeating component within the UnderlyingInstrument component used to report physical settlement terms.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42914025]

Component FIXML Abbreviation: <PhysSettlTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 42060	NoUnderlyingPhysicalSettlTerms	N		NEW		
→	<UnderlyingPhysicalSettlDeliverableObligationGrp>	N		NEW		Required if NoUnderlyingPhysicalSettlTerms(tbd 42060) > 0.
→	tbd 42061	UnderlyingPhysicalSettlCurrency	N		NEW	

→	42062	UnderlyingPhysicalSettlBusinessDays	N		NEW		
→	42063	UnderlyingPhysicalSettlMaximumBusinessDays	N		NEW		
→	42064	UnderlyingPhysicalSettlTermXID	N		NEW		
</PhysSettlTrm>							

6-26746.20 Component UnderlyingPhysicalSettlDeliverableObligationGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPhysicalSettlDeliverableObligationGrp
Component Abbreviated Name (for FIXML)	DlvrblOblig
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingPhysicalSettlDeliverableObligationGrp is a repeating component within the UnderlyingPhysicalSettlTermGrp component used to report CDS physical settlement delivery obligations.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42924026]

Component FIXML Abbreviation: <DlvrblOblig>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42065	NoUnderlyingPhysicalSettlDeliverableObligations	N		NEW		
→	42066 UnderlyingPhysicalSettlDeliverableObligationType	N		NEW		Required if NoUnderlyingPhysicalSettlDeliverableObligations-(42065) > 0.
→	42067 UnderlyingPhysicalSettlDeliverableObligationValue	N		NEW		
</DlvrblOblig>						

6.26756.21 Component UnderlyingProtectionTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProtectionTermGrp
Component Abbreviated Name (for FIXML)	ProtctnTrm
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProtectionTermGrp is a repeating component within the UnderlyingInstrument component used to report contract protection term details.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42934024]

Component FIXML Abbreviation: <ProtctnTrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 42068	NoUnderlyingProtectionTerms	N		NEW		
→	td 42069 UnderlyingProtectionTermNotional	N		NEW		Required if NoUnderlyingProtectionTerms (td42068) > 0.
→	td 42070 UnderlyingProtectionTermCurrency	N		NEW		
→	td 42071 UnderlyingProtectionTermSellerNotifies	N		NEW		
→	td 42072 UnderlyingProtectionTermBuyerNotifies	N		NEW		
→	td 42073 UnderlyingProtectionTermEventBusinessCenter	N		NEW		
→	td 42074 UnderlyingProtectionTermStandardSources	N		NEW		
→	td 42075 UnderlyingProtectionTermEventMinimumSources	N		NEW		
→	<UnderlyingProtectionTermEventNewsSourceGrp>	N		NEW		
→	<UnderlyingProtectionTermEventGrp>	N		NEW		
→	<UnderlyingProtectionTermObligationGrp>	N		NEW		
→	td 42076 UnderlyingProtectionTermXID	N		NEW		
</ProtctnTrm >						

6.26766.22 Component UnderlyingProtectionTermEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProtectionTermEventGrp
Component Abbreviated Name (for FIXML)	Evtnt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProtectionTermEventGrp is a repeating component within the UnderlyingProtectionTermGrp component used to report applicable CDS credit events.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42944022]

Component FIXML Abbreviation: <Evtnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
#d 42077	NoUnderlyingProtectionTermEvents	N		NEW		
→	#d 42078 UnderlyingProtectionTermEventValue	N		NEW		Required if NoUnderlyingProtectionTermEvents(#d42078) > 0.
→	#d 42079 UnderlyingProtectionTermEventValue	N		NEW		
→	#d 42080 UnderlyingProtectionTermEventCurrency	N		NEW		Conditionally required when UnderlyingProtectionTermEventUnit(42081).
→	#d 42081 UnderlyingProtectionTermEventPeriod	N		NEW		Conditionally required when UnderlyingProtectionTermEventUnit(42081) is specified. Conditionally required when UnderlyingProtectionTermEventPeriod(42080).
→	#d 42082 UnderlyingProtectionTermEventUnit	N		NEW		Conditionally required when UnderlyingProtectionTermEventPeriod(42080) is specified.
→	#d 42083 UnderlyingProtectionTermEventDayType	N		NEW		
→	#d 42084 UnderlyingProtectionTermEventRateSource	N		NEW		
→	<UnderlyingProtectionTermEventQualifierGrps>	N		NEW		
</Evtnt >						

6.26776.23 Component UnderlyingProtectionTermEventQualifierGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProtectionTermEventQualifierGrp
Component Abbreviated Name (for FIXML)	Qual
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProtectionTermEventQualifierGrp is a repeating component within the UnderlyingProtectionTermEventGrp component used to specify qualifying attributes to the event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42954023]

Component FIXML Abbreviation: <Qual>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
#d 42085	NoUnderlyingProtectionTermEventQualifiers	N		NEW		
→	40200 42086	UnderlyingProtectionTermEventQualifier	N	NEW		Required if NoUnderlyingProtectionTermEventQualifiers- #d 42085 > 0.
</Qual>						

6.26786.24 Component UnderlyingProtectionTermObligationGrp

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

Repository Component ID	[42964024]
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Component FIXML Abbreviation: <Oblig>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42087	NoUnderlyingProtectionTermObligations	N		NEW		
→	42088 UnderlyingProtectionTermObligationType	N		NEW		Required if NoUnderlyingProtectionTermObligations-(42087) > 0.
→	42089 UnderlyingProtectionTermObligationValue	N		NEW		
</Oblig >						

6.26796.25 Component UnderlyingProtectionTermEventNewsSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProtectionTermEventNewsSourceGrp
Component Abbreviated Name (for FIXML)	NewsSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingProtectionTermEventNewsSourceGrp is a repeating subcomponent within the UnderlyingProtectionTermGrp component. It is used to specify the particular newspapers or electronic news services and sources that may publish relevant information used in the determination of whether or not a credit event has occurred.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42974113]

Component FIXML Abbreviation: <NewsSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42090	NoUnderlyingProtectionTermEventNewsSources	N		NEW	—	

→	tbd 42091	UnderlyingProtectionTerm EventNewsSource	N		NEW	Src	Required if NoUnderlyingProtectionTerm EventNewsSources(tbd42090) > 0.
</NewsSrc>							

6-26806.26 Component UnderlyingProvisionCashSettlPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlPaymentDates
Component Abbreviated Name (for FIXML)	CashSettlPmtDts
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionCashSettlPaymentDates component is a sub-component within the UnderlyingProvisionGrp component used to report the cash settlement payment dates defined in the <u>provision-UnderlyingProvision</u> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42984017]

Component FIXML Abbreviation: <CashSettlPmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 42092	UnderlyingProvisionCashSettlPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified value would be specific to this instance of the <u>Provisional cash settlement payment dates</u> .
	<UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified values would be specific to this instance of the <u>Provisional cash settlement payment dates</u> .
tbd	UnderlyingProvisionCashSettlPay	N		NEW		

42093	mentDateRelativeTo				
42094 42094	UnderlyingProvisionCashSettlPaymentDateOffsetPeriod	N		NEW	Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetUnit(42095) is specified.
42095 42095	UnderlyingProvisionCashSettlPaymentDateOffsetUnit	N		NEW	Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetPeriod(42094) is specified.
42096 42096	UnderlyingProvisionCashSettlPaymentDateOffsetDayType	N		NEW	
42097 42097	UnderlyingProvisionCashSettlPaymentDateRangeFirst	N		NEW	
42098 42098	UnderlyingProvisionCashSettlPaymentDateRangeLast	N		NEW	
<UnderlyingProvisionCashSettlPaymentFixedDateGrp>		N		NEW	
</CashSettlPmtDts>					

6.26816.27 Component UnderlyingProvisionCashSettlPaymentFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlPaymentFixedDateGrp
Component Abbreviated Name (for FIXML)	CashSettlPmtFixedDt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionCashSettlPaymentFixedDateGrp is a repeating component within the UnderlyingProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision-UnderlyingProvision .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[42994018]

Component FIXML Abbreviation: <CashSettlPmtFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42099 42099	NoUnderlyingProvisionCashSettlPaymentDates	N		NEW		
→	42100 42100	UnderlyingProvisionCashSettlPaymentDate	N		NEW	Required if NoUnderlyingProvisionCashSettlPaymentDates-(42099) > 0.

→	tbd 42101	UnderlyingProvisionCashSettlPaymentDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.
</CashSettlPmtFixedDt>							

6.26826.28 Component UnderlyingProvisionCashSettlQuoteSource

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlQuoteSource
Component Abbreviated Name (for FIXML)	CashSettlQteSrc
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionCashSettlQuoteSource is a subcomponent of the UnderlyingProvisionGrp component used to specify the reference source for currency or rate -rate quote for cash settlement purposes.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43004012]

Component FIXML Abbreviation: <CashSettlQteSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 42102	UnderlyingProvisionCashSettlQuoteSource	N		NEW		
tbd 42103	UnderlyingProvisionCashSettlQuoteReferencePage	N		NEW		
</CashSettlQteSrc>						

6.26836.29 Component UnderlyingProvisionCashSettlValueDate_s

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlValueDate _s
Component Abbreviated Name (for FIXML)	CashSettlValDt _s
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionCashSettlValueDate _s is a subcomponent within the UnderlyingProvisionGrp component used to report the cash settlement value date and time defined in the <u>provisionUnderlyingProvision</u> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43014012]

Component FIXML Abbreviation: <CashSettlValDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 42104	UnderlyingProvisionCashSettlValueTime	N		NEW		
tbd 42105	UnderlyingProvisionCashSettlValueTimeBusinessCenter	N		NEW		
tbd 42106	UnderlyingProvisionCashSettlValueDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the Provisional cash settlement value date.
	<UnderlyingProvisionCashSettlValueDateBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the Provisional cash settlement value date.
tbd 42107	UnderlyingProvisionCashSettlValueDateRelativeTo	N		NEW		

td 42108	UnderlyingProvisionCashSettlValu eDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingProvisionCashSettlV alueDateOffsetUnit(42109) is specified.
td 42109	UnderlyingProvisionCashSettlValu eDateOffsetUnit	N		NEW		Conditionally required when UnderlyingProvisionCashSettlV alueDateOffsetPeriod(42108) is specified.
td 42110	UnderlyingProvisionCashSettlValu eDateOffsetDayType	N		NEW		
td 42111	UnderlyingProvisionCashSettlValu eDateAdjusted	N		NEW		
</CashSettlValDt>						

6-26846.30 Component UnderlyingProvisionOptionExerciseFixedDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionExerciseFixedDateGrp
Component Abbreviated Name (for FIXML)	OptExerFixedDt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionOptionExerciseFixedDateGrp is a repeating component within the UnderlyingProvisionOptionExerciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43024014]

Component FIXML Abbreviation: <OptExerFixedDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 42112	NoUnderlyingProvisionOptionExercis eFixedDates	N		NEW		
→	td 42113 UnderlyingProvisionOption ExerciseFixedDate	N		NEW		Required if NoUnderlyingProvisionOption ExerciseFixedDates(td 42112) > 0.
→	td 42114 UnderlyingProvisionOption ExerciseFixedDateType	N		NEW		When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

</OptExerFixedDt>

6-26856.31 Component UnderlyingProvisionOptionExerciseDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionExerciseDates
Component Abbreviated Name (for FIXML)	OptExerDts
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionOptionExerciseDates is a subcomponent within the UnderlyingProvisionGrp component used to report the option exercise dates and times defined in the <u>provision-UnderlyingProvision</u> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43034013]

Component FIXML Abbreviation: <OptExerDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<u>tb</u> <u>42115</u>	UnderlyingProvisionOptionExerciseBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified value would be specific to this instance of the <u>Provisional option exercise dates</u> .
	<UnderlyingProvisionOptionExerciseBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified values would be specific to this instance of the <u>Provisional option exercise dates</u> .
	<UnderlyingProvisionOptionExerciseFixedDateGrp>	N		NEW		

tbd 42116	UnderlyingProvisionOptionExerciseEarliestDatePeriod	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseEarliestDateUnit(42117) is specified.
tbd 42117	UnderlyingProvisionOptionExerciseEarliestDateUnit	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseEarliestDatePeriod(42116) is specified.
tbd 42118	UnderlyingProvisionOptionExerciseFrequencyPeriod	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseFrequencyUnit(42119) is specified.
40128 42119	UnderlyingProvisionOptionExerciseFrequencyUnit	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseFrequencyPeriod(42118) is specified.
40129 42120	UnderlyingProvisionOptionExerciseStartDateUnadjusted	N		NEW		
40130 42121	UnderlyingProvisionOptionExerciseStartDateRelativeTo	N		NEW		
40131 42122	UnderlyingProvisionOptionExerciseStartDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetUnit(42123) is specified.
40132 42123	UnderlyingProvisionOptionExerciseStartDateOffsetUnit	N		NEW		Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetPeriod(42122) is specified.
40133 42124	UnderlyingProvisionOptionExerciseStartDateOffsetDayType	N		NEW		
40134 42125	UnderlyingProvisionOptionExerciseStartDateAdjusted	N		NEW		
40135 42126	UnderlyingProvisionOptionExercisePeriodSkip	N		NEW		
40136 42127	UnderlyingProvisionOptionExerciseBoundsFirstDateUnadjusted	N		NEW		
40137 42128	UnderlyingProvisionOptionExerciseBoundsLastDateUnadjusted	N		NEW		
40138 42129	UnderlyingProvisionOptionExerciseEarliestTime	N		NEW		
40139 42130	UnderlyingProvisionOptionExerciseEarliestTimeBusinessCenter	N		NEW		
40140 42131	UnderlyingProvisionOptionExerciseLatestTime	N		NEW		
40141 42132	UnderlyingProvisionOptionExerciseLatestTimeBusinessCenter	N		NEW		
</OptExerDts>						

6.26866.32 Component UnderlyingProvisionOptionExpirationDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionExpirationDate
Component Abbreviated Name (for FIXML)	OptExpDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionOptionExerciseDate is a subcomponent within the UnderlyingProvisionGrp component used to report the option expiration date and times defined in the <u>provision-UnderlyingProvision</u> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43044015]

Component FIXML Abbreviation: <OptExpDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 42133	UnderlyingProvisionOptionExpirationDateUnadjusted	N		NEW		
tbd 42134	UnderlyingProvisionOptionExpirationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified value would be specific to this instance of the <u>Provisional option expiration date</u> .
<UnderlyingProvisionOptionExpirationDateBusinessCenterGrp>				NEW		When specified, this overrides the business centers defined in the <u>UnderlyingDateAdjustment</u> component in <u>UnderlyingInstrument</u> . The specified values would be specific to this instance of the <u>Provisional option expiration date</u> .
tbd 42135	UnderlyingProvisionOptionExpirationDateRelativeTo	N		NEW		

42136	UnderlyingProvisionOptionExpirationDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetUnit(42137) is specified.
42137	UnderlyingProvisionOptionExpirationDateOffsetUnit	N		NEW		Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetPeriod(42136) is specified.
42138	UnderlyingProvisionOptionExpirationDateOffsetDayType	N		NEW		
42139	UnderlyingProvisionOptionExpirationDateAdjusted	N		NEW		
42140	UnderlyingProvisionOptionExpirationTime	N		NEW		
42141	UnderlyingProvisionOptionExpirationTimeBusinessCenter	N		NEW		
</OptExpDt>						

6.26876.33 Component UnderlyingProvisionOptionRelevantUnderlyingDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionRelevantUnderlyingDate
Component Abbreviated Name (for FIXML)	OptRelvntUndlyDt
Component Type	Block
Category	Common
Action	New
Component Synopsis	The UnderlyingProvisionOptionRelevantUnderlyingDate is a subcomponent within the UnderlyingProvisionGrp component used to report the option relevant underlying date defined in the Pprovision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43054016]

Component FIXML Abbreviation: <OptRelvntUndlyDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42142	UnderlyingProvisionOptionRelevantUnderlyingDateUnadjusted	N		NEW		

tbd 42143	UnderlyingProvisionOptionRelevantUnderlyingDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the Provisional option relevant underlying date.
<UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the Provisional option relevant underlying date.
tbd 42144	UnderlyingProvisionOptionRelevantUnderlyingDateRelativeTo	N		NEW		
tbd 42145	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit (42146) is specified.
tbd 42146	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit	N		NEW		Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod(42145) is specified.
tbd 42147	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetDayType	N		NEW		
tbd 42148	UnderlyingProvisionOptionRelevantUnderlyingDateAdjusted	N		NEW		
</OptRelvntUndlyDt>						

6-26886.34 Component UnderlyingProvisionGrp

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

To be finalized by FPL Technical Office	
Repository Component ID	[43064014]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42149	NoUnderlyingProvisions	N		NEW		
→	42150 UnderlyingProvisionType	N		NEW		Required if NoUnderlyingProvisions (42149) > 0.
→	42151 UnderlyingProvisionDateUnadjusted	N		NEW		
→	42152 UnderlyingProvisionDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in Underlying Instrument. The specified value would be specific to this instance of the instrument Provisions.
	<UnderlyingProvisionDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in Underlying Instrument. The specified values would be specific to this instance of the instrument Provisions.
→	42153 UnderlyingProvisionDateAdjusted	N		NEW		
→	42154 UnderlyingProvisionDateTenorPeriod	N		NEW		Conditionally required when UnderlyingProvisionDateTenorUnit(42155) is specified.
→	42155 UnderlyingProvisionDateTenorUnit	N		NEW		Conditionally required when UnderlyingProvisionDateTenorPeriod(42154) is specified.
→	42156 UnderlyingProvisionCalculationAgent	N		NEW		
→	42157 UnderlyingProvisionOptionSinglePartyBuyerSide	N		NEW		
→	42158 UnderlyingProvisionOptionSinglePartySellerSide	N		NEW		
→	<UnderlyingProvisionCashSettlementDate>	N		NEW		
→	<UnderlyingProvisionOptionExerciseDates>	N		NEW		
→	<UnderlyingProvisionOptionExpirationDate>	N		NEW		

→	<UnderlyingProvisionOptionRelevantUnderlyingDate>	N		NEW		
→	42159 UnderlyingProvisionOptionExerciseStyle	N		NEW		
→	42160 UnderlyingProvisionOptionExerciseMultipleNotional	N		NEW		
→	42161 UnderlyingProvisionOptionExerciseMinimumNotional	N		NEW		
→	42162 UnderlyingProvisionOptionExerciseMaximumNotional	N		NEW		
→	42163 UnderlyingProvisionOptionMinimumNumber	N		NEW		
→	42164 UnderlyingProvisionOptionMaximumNumber	N		NEW		
→	42165 UnderlyingProvisionOptionExerciseConfirmation	N		NEW		
→	<UnderlyingProvisionCashSettlePaymentDates>	N		NEW		
→	42166 UnderlyingProvisionCashSettleMethod	N		NEW		
→	42167 UnderlyingProvisionCashSettleCurrency	N		NEW		
→	42168 UnderlyingProvisionCashSettleCurrency2	N		NEW		
→	42169 UnderlyingProvisionCashSettleQuoteType	N		NEW		
→	<UnderlyingProvisionCashSettleQuoteSource>	N		NEW		
→	42170 UnderlyingProvisionText	N		NEW		
→	42171 EncodedUnderlyingProvisionTextLen	N		NEW		Must be set Conditionally required if EncodedUnderlyingProvisionText(42172) is specified and must immediately precede it.
→	42172 EncodedUnderlyingProvisionText	N		NEW		Encoded (non-ASCII characters) representation of the UnderlyingProvisionText(42170) field in the encoded format specified via the MessageEncoding(347) field.
→	<UnderlyingProvisionParties>	N		NEW		
</Prov>						

6.26896.35 Component UnderlyingProvisionParties

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionParties
Component Abbreviated Name (for FIXML)	Pty
Component Type	<input checked="" type="checkbox"/> X_ Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionParties is a repeating component within the UnderlyingProvisionGrp component used to report the parties identified in the contract p Provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43074019]

Component FIXML Abbreviation: <Pty>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tb4 42173	NoUnderlyingProvisionPartyIDs	N		NEW		
→	tb4 42174 UnderlyingProvisionPartyID	N		NEW		Required if UnderlyingProvisionPartyIDSource is specified. Required if NoUnderlyingProvisionPartyIDs(tb4 42173) > 0.
→	tb4 42175 UnderlyingProvisionPartyIDSource	N		NEW		Required if UnderlyingProvisionPartyID is specified. Required if NoUnderlyingProvisionPartyIDs(tb4 42173) > 0.
→	tb4 42176 UnderlyingProvisionPartyRole	N		NEW	Same roles as PartyRole extended as noted in the DataDictionary.	Required if NoUnderlyingProvisionPartyIDs(tb4 42173) > 0.
→	40918 UnderlyingProvisionPartyRoleQualifier	N		NEW		
→	<UnderlyingProvisionPtysSubGrp>	N		NEW		
</Pty>						

6.26906.36 Component UnderlyingProvisionPtysSubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionPtysSubGrp
Component Abbreviated Name (for FIXML)	Sub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionPtysSubGrp is a repeating component within the UnderlyingProvisionParties component used to extend information to be reported for the party.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43084020]

Component FIXML Abbreviation: <Sub>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
#42177	NoUnderlyingProvisionPartySubIDs	N		NEW		
→	#42178 UnderlyingProvisionPartySubID	N		NEW		Required if NoUnderlyingProvisionPartySubIDs(#42177) > 0.
→	#42179 UnderlyingProvisionPartySubIDType	N		NEW	Same values as PartySubIDType.	Required if NoUnderlyingProvisionPartySubIDs(#42177) > 0.
</Sub>						

6.26916.37 Component
UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43094114]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 42180	NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters	N		NEW	—	
→	td 42181 UnderlyingProvisionCashSettlPaymentDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters(td 42180) > 0.
</BizCtr>						

6.26926.38 Component UnderlyingProvisionCashSettlValueDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionCashSettlValueDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionCashSettlValueDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43104445]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 42182	NoUnderlyingProvisionCashSettlValueDateBusinessCenters	N		NEW	—	
→	td 42183 UnderlyingProvisionCashSettlValueDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionCashSettlValueDateBusinessCenters(td 42182) > 0.
</BizCtr>						

6.26936.39 Component UnderlyingProvisionOptionExerciseBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionExerciseBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43114446]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tb 42184	NoUnderlyingProvisionOptionExerciseBusinessCenters	N		NEW	—	
→	tb 42185 UnderlyingProvisionOptionExerciseBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionOptionExerciseBusinessCenters(tb 42184) > 0.
</BizCtr>						

6.26946.40 Component
UnderlyingProvisionOptionExpirationDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionExpirationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionExpirationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43124447]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tb 42186	NoUnderlyingProvisionOptionExpirationDateBusinessCenters	N		NEW	—	
→	tb 42187 UnderlyingProvisionOptionExpirationDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionOptionExpirationDateBusinessCenters(tb 42186) > 0.
</BizCtr>						

6.26956.41 Component UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionRelevantUnderlyingDate component. It is 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	[43134418]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
td 42188	NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters	N		NEW	—	
→	td 42189 UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters(td 42188) > 0.
</BizCtr>						

6.26966.42 Component UnderlyingProvisionDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingProvisionDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	New
Component Synopsis	UnderlyingProvisionDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. This should only be used Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[43144119]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
#d42190	NoUnderlyingProvisionDateBusinessCenters	N		NEW	—	
→	#d42191 UnderlyingProvisionDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingProvisionDateBusinessCenters(#d42190) > 0.
</BizCtr>						

6.26976.43 Component TradeCapLegUnderlyingsGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TradeCapLegUnderlyingsGrp
Component Abbreviated Name (for FIXML)	TradeCapLegUndlyGrp
Component Type	No change
Category	No change
Action	Deprecate
Component Synopsis	No change
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[2109id]]

6.26986.44 Component UnderlyingLegInstrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingLegInstrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	No change
Category	No change
Action	Deprecate
Component Synopsis	No change
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[2134id]]

6.26996.45 Component UnderlyingLegSecurityAltIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingLegSecurityAltIDGrp
Component Abbreviated Name (for FIXML)	ALT
Component Type	No change
Category	No change
Action	Deprecate
Component Synopsis	No change
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[2108id]]

7 Category Changes

[none]

Appendix A – Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
tb4	AllocRegulatoryLegRefID	NEW	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	LegRefID	Add to AllocRegulatoryTradeID Grp
tb4 2408	ComplexEventForwardPoints	NEW	PriceOffset	FX forward points added to spot rate. May be a negative value.	FwdPnts	Add to ComplexEvents
tb4 2407	ComplexEventSpotRate	NEW	Price	FX spot rate.	SpotRt	Add to ComplexEvents
tb4 2410	LegComplexEventForwardPoints	NEW	PriceOffset	FX forward points added to spot rate. May be a negative value.	FwdPnts	Add to LegComplexEvents
tb4 2409	LegComplexEventSpotRate	NEW	Price	FX spot rate.	SpotRt	Add to LegComplexEvents
tb4 40 223	LegMarketDisruptionValue	NEW	String	Variable-Applicable value for of the LegMarketDisruptionEvent(41468 tb4).	Val	Add to LegMarketDisruptionEventGrp
tb4 40 990	LegMarketDisruptionFallbackValue	NEW	String	Variable-Applicable value for of the LegMarketDisruptionFallbackType(41470 tb4).	Val	Add to LegMarketDisruptionFallbackGrp
tb4 40 991	MarketDisruptionValue	NEW	String	Variable-Applicable value for of the MarketDisruptionEvent(41093 tb4).	Val	Add to MarketDisruptionEventGrp
tb4 40 992	MarketDisruptionFallbackValue	NEW	String	Variable-Applicable value for of the MarketDisruptionFallbackType(41095 tb4).	Val	Add to MarketDisruptionFallbackGrp
tb4 41 304	PaymentLegRefID	NEW	String	Identifies the instrument leg of a trade in which this payment applies to by referencing the leg's LegID(1788). Used to link a payment back to its parent InstrumentLeg by using the same value as the parent's LegID(1788).	LegRefID	Add to PaymentGrp
40993	PaymentSubType	NEW	int	Used to further clarification clarify the value of PaymentType(40213)payment type. Values:	SubTyp	Add to PaymentGrp

				<p>0 = Initial (principal exchange) 1 = Intermediate (principal exchange) 2 = Final (principal exchange) 3 = Prepaid (premium forward) 4 = Postpaid (premium forward) 5 = Variable (premium forward) 6 = Fixed (premium forward) 7 = Swap (premium) Elaboration: Indicates that the premium is to be paid in the style of payments under an IRS contract. 8 = Conditional (principal exchange on exercise)</p>		
tbd 2412	RateSourcePageHeading	NEW	String	Identifies the page heading from the rate source.	RtSrcPgHdng	Add to RateSource
tbd	RegulatoryLegRefID	NEW	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	LegRefID	Add to RegulatoryTradeIDGrp
tbd 2413	RelatedToSecurityID	NEW	String	The s security identifierID of the i nstrument, i nstrumentLeg or U nderlying i nstrument with which the related instrument has correlation. Mutually exclusive with RelatedToStreamID(tbd) and RelatedToDividendPeriodID(tbd). Requires RelatedToSecurityIDSource(tbd). All "related to" fields may be omitted if correlation is with the <Instrument> security.	Rel t ToID	Add to RelatedInstrumentGrp
tbd 2414	RelatedToSecurityIDSource	NEW	String	Identifies class or source of the RelatedToSecurityID(tbd 2413) value. Conditionally required when RelatedToSecurityID(tbd) is specified. 100+ reserved for bilaterally agreed values (Uses values from SecurityIDSource(22))	Rel t ToIDSrc	Add to RelatedInstrumentGrp
tbd 2415	RelatedToStreamXIDRef	NEW	StringXIDREF	The S stream identifierID StreamXID(41303), LegStreamXID(41700) or UnderlyingStreamXID(42016) of the stream with which the related instrument	Rel t ToStrmXIDRef	Add to RelatedInstrumentGrp

				has correlation. Mutually exclusive with RelatedToSecurityID(tbd) and RelatedToDividendPeriodID(tbd).		
tbd 2417	RelatedToDividendPeriodID	NEW	String	The DividendPeriodIdentifierID of the stream dividend period with which the related instrument has correlation. Mutually exclusive with RelatedToSecurityID(tbd) and RelatedToStreamID(tbd).	ReltdToDivid endperiodID	Add to RelatedInstrumentGrp
tbd	SideRegulatoryLegRefID	NEW	String	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	LegRefID	Add to SideRegulatoryTradeIDG rp
tbd 2349	PricePrecision	NEW	intfloat	Specifies the price decimal precision of the instrument. Elaboration: For FX, this S specifies the pip size of point (pip)-in which forward P points are calculated. Point (pip) size varies by currency pair. Major currencies are all traded in points of 0.0001, with the exception of JPY which has a point size of 0.01.	PxPrctn	Add to TradeCaptureReport
tbd 2387	TradeContingency	NEW	int	Indicates the contingency attribute for a trade in an asset class that may be contingent on the clearing of a corresponding paired trade. (for Examples are Exchange for Physical (EFP), Exchange for Swap (EFS), Exchange for Related (EFR) or Exchange for Option (EFO)—EFP, EFS, EFR or EFO—, collectively called EFRPs). Once the paired trade clears or fails to clear, the related trade (—the trade which carries this attribute)— ceases to exist. Values: 0 = Does not apply (the default if not specified) [Elaboration: This field is	Cntgncy	Add to TradeCaptureReport

				<p>omitted or reports this value for The trade is for an asset classes that are not traded with contingency.]</p> <p>1 = Contingent trade [Elaboration: The trade is terminated as soon as its paired trade is cleared or denied clearing.]</p> <p>2 = Non-contingent trade [Elaboration: Identifies a trade that is not contingent but is for an asset class that may be contingent.]</p>		
tbd 2418	FirmTradeEventID	NEW	String	An identifier created by the trading party for the life cycle event associated with this report.	FirmTrdEvtID	Add to TrdCapRptSideGrp
tbd	EncodedUnderlyingAdditionalTermBondDesc	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondDesc(40003) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingAdditionalTermBondDesc(tbd) field.	EncDesc	Add to UnderlyingAdditionalTermBondRefGrp
tbd	EncodedUnderlyingAdditionalTermBondDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingAdditionalTermBondDesc(tbd) field.	EncDescLen	Add to UnderlyingAdditionalTermBondRefGrp
tbd	EncodedUnderlyingAdditionalTermBondIssuer	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondIssuer(tbd) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingAdditionalTermBondIssuer(tbd) field.	EncIssr	Add to UnderlyingAdditionalTermBondRefGrp
tbd	EncodedUnderlyingAdditionalTermBondIssuerLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingAdditionalTermBondIssuer(tbd) field.	EncIssrLen	Add to UnderlyingAdditionalTermBondRefGrp

41340	NoUnderlyingAdditionalTermBondRefs	NEW	NumInGroup	Number of bonds in the repeating group.	--	Add to UnderlyingAdditionalTermBondRefGrp
42033	UnderlyingAdditionalTermBondCouponFrequencyPeriod	NEW	int	Time unit multiplier for the frequency of the bond's coupon payment frequency.	CpnPeriod	Add to UnderlyingAdditionalTermBondRefGrp
42034	UnderlyingAdditionalTermBondCouponFrequencyUnit	NEW	String	Time unit associated with the frequency of the bond's coupon payment frequency. (Uses values from CouponFrequencyUnit(1949))	CpnUnit	Add to UnderlyingAdditionalTermBondRefGrp
42029	UnderlyingAdditionalTermBondCouponRate	NEW	Percentage	Coupon rate of the bond. See also CouponRate(223).	CpnRt	Add to UnderlyingAdditionalTermBondRefGrp
42028	UnderlyingAdditionalTermBondCouponType	NEW	int	Coupon type of the bond. (Uses values from CouponType(1946))	CpnTyp	Add to UnderlyingAdditionalTermBondRefGrp
41712	UnderlyingAdditionalTermBondCurrency	NEW	Currency	Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingAdditionalTermBondRefGrp
42032	UnderlyingAdditionalTermBondCurrentTotalIssuedAmount	NEW	Amt	Total issued amount of the bond.	CurTotAmt	Add to UnderlyingAdditionalTermBondRefGrp
42035	UnderlyingAdditionalTermBondDayCount	NEW	int	The day count convention used to calculate interest calculations for a bond or an interest bearing security. 100+ reserved for bilaterally agreed values (Uses values from CouponDayCount(1950))	DayCnt	Add to UnderlyingAdditionalTermBondRefGrp
41709	UnderlyingAdditionalTermBondDesc	NEW	String	Description of the bond.	Desc	Add to UnderlyingAdditionalTermBondRefGrp
41710	EncodedUnderlyingAdditionalTermBondDescLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingAdditionalTermBondDesc(41711) field.	EncDescLen	Add to UnderlyingAdditionalTermBondRefGrp
41711	EncodedUnderlyingAdditionalT	NEW	Data	Encoded (non-ASCII characters)	EncDesc	Add to

	<u>ermBondDesc</u>			representation of the <u>UnderlyingAdditionalTermBondDesc(41709)</u> field in the encoded format specified via the <u>MessageEncoding (347)</u> field. If used, the ASCII (English) representation should also be specified in the <u>UnderlyingAdditionalTermBondDesc(41709)</u> field.		<u>UnderlyingAdditionalTermBondRefGrp</u>
42 <u>017</u>	<u>UnderlyingAdditionalTermBondIssuer</u>	<u>NEW</u>	<u>String</u>	Issuer of the bond.	<u>Issr</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
<u>42025</u>	<u>EncodedUnderlyingAdditionalTermBondIssuerLen</u>	<u>NEW</u>	<u>Length</u>	Byte length of encoded (non-ASCII characters) <u>EncodedUnderlyingAdditionalTermBondIssuer(42026)</u> field.	<u>EncIssrLen</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
<u>42026</u>	<u>EncodedUnderlyingAdditionalTermBondIssuer</u>	<u>NEW</u>	<u>Data</u>	Encoded (non-ASCII characters) representation of the <u>UnderlyingAdditionalTermBondIssuer(42017)</u> field in the encoded format specified via the <u>MessageEncoding (347)</u> field. If used, the ASCII (English) representation should also be specified in the <u>UnderlyingAdditionalTermBondIssuer(42017)</u> field.	<u>EncIssr</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
42 <u>030</u>	<u>UnderlyingAdditionalTermBondMaturityDate</u>	<u>NEW</u>	<u>LocalMktDate</u>	Maturity date of the bond.	<u>MatDt</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
42 <u>031</u>	<u>UnderlyingAdditionalTermBondParValue</u>	<u>NEW</u>	<u>Amt</u>	Par value of the bond.	<u>Par</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
41 <u>341</u>	<u>UnderlyingAdditionalTermBondSecurityID</u>	<u>NEW</u>	<u>String</u>	Security identifier of the bond.	<u>ID</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>
41 <u>701</u>	<u>UnderlyingAdditionalTermBondSecurityIDSource</u>	<u>NEW</u>	<u>String</u>	Identifies the source scheme of the <u>UnderlyingAdditionalTermBondSecurityID(41341)</u> value. 100+ reserved for bilaterally agreed values	<u>Src</u>	Add to <u>UnderlyingAdditionalTermBondRefGrp</u>

td42 027	UnderlyingAdditionalTermBondSeniority	NEW	String	(Uses values from SecurityIDSource(22)) Specifies the bond's payment priority in the event of a default. (Uses values from Seniority(1450))	Snrty	Add to UnderlyingAdditionalTermBondRefGrp
td42 036	NoUnderlyingAdditionalTerms	NEW	NumInGroup	Number of additional terms in the repeating group.	--	Add to UnderlyingAdditionalTermGrp
td42 037	UnderlyingAdditionalTermConditionPrecedentBondIndicator	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 UnderlyingAdditionalTermGrp
td42 038	UnderlyingAdditionalTermDiscrepancyClauseIndicator	NEW	Boolean	Indicates whether the discrepancy clause is applicable.	DscrpnncyInd	Add to UnderlyingAdditionalTermGrp
td42 039	NoUnderlyingCashSettlDealers	NEW	NumInGroup	Number of dealers in the repeating group.	--	Add to UnderlyingCashSettlDealerGrp
td42 040	UnderlyingCashSettlDealer	NEW	String	Identifies the dealer from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation calculation.(Elaboration: ISDA 2003 Term: Dealer.)	Dir	Add to UnderlyingCashSettlDealerGrp
td42 041	NoUnderlyingCashSettlTerms	NEW	NumInGroup	Number of elements in the repeating group.	--	Add to UnderlyingCashSettlTermGrp
td42 057	UnderlyingCashSettlAccruedInterestIndicator	NEW	Boolean	Indicates whether accrued interest is included or not in the value provided in UnderlyingCashSettlAmount(td42 054). 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:	AcrdIntInd	Add to UnderlyingCashSettlTermGrp

442 054	UnderlyingCashSettlAmount	NEW	Amt	<p>Include/Exclude Accrued Interest.)</p> <p>The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date.</p> <p>(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 Settlement Amount.)</p>	Amt	Add to UnderlyingCashSettlTerm Grp
442 047	UnderlyingCashSettlBusinessCenter	NEW	String	<p>Identifies the business center calendar used at valuation time for cash settlement purposes e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>	BizCtr	Add to UnderlyingCashSettlTerm Grp
442 053	UnderlyingCashSettlBusinessDays	NEW	int	<p>The number of business days used in the determination of the cash settlement payment date.</p> <p>(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.)</p>	BizDays	Add to UnderlyingCashSettlTerm Grp
442 042	UnderlyingCashSettlCurrency	NEW	Currency	<p>Specifies the currency the UnderlyingCashSettlAmount(4205440034) is denominated in. Uses ISO 4217 currency codes.</p>	Ccy	Add to UnderlyingCashSettlTerm Grp
442 056	UnderlyingCashSettlFixedTermIndicator	NEW	Boolean	<p>Indicates whether fixed settlement is applicable or not applicable in a recovery lock.</p>	FixedInd	Add to UnderlyingCashSettlTerm Grp

442 051	UnderlyingCashSettlMinimumQuoteAmount	NEW	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevant obligation currency) or the (minimum) quoted amount. (Elaboration: ISDA 2003 Term: Minimum Quotation Amount.)	MinQteAmt	Add to UnderlyingCashSettlTerm Grp
442 052	UnderlyingCashSettlMinimumQuoteCurrency	NEW	Currency	Specifies the currency the UnderlyingCashSettlQuotationAmount(4204940028) is denominated in. Uses ISO 4217 cCurrency cCodes.	MinQteCcy	Add to UnderlyingCashSettlTerm Grp
442 049	UnderlyingCashSettlQuoteAmount	NEW	Amt	When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount. (Elaboration: ISDA 2003 Term: Quotation Amount.)	QteAmt	Add to UnderlyingCashSettlTerm Grp
442 050	UnderlyingCashSettlQuoteCurrency	NEW	Currency	Specifies the currency the UnderlyingCashSettlQuotationAmount(4204940028) is denominated in. Uses ISO 4217 cCurrency cCodes.	QteCcy	Add to UnderlyingCashSettlTerm Grp
442 048	UnderlyingCashSettlQuoteMethod	NEW	int	— The type of quote used to determine the cash settlement price. Values: 0 = Bid 1 = Mid	QteMeth	Add to UnderlyingCashSettlTerm Grp

				<u>2 = Offer</u> (Uses values from <u>CashSettlQuoteMethod(40027)</u>)		
<u>442055</u>	UnderlyingCashSettlRecoveryFactor	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 - UnderlyingCashSettlRecoveryFactor(<u>442055</u>)) x floating rate payer calculation amount. The currency is derived from the floating rate payer calculation amount.	RcvryFctr	Add to UnderlyingCashSettlTermGrp
<u>442059</u>	UnderlyingCashSettlTermXID	NEW	XID	Name referenced from UnderlyingSettlementTermXIDRef(<u>413152002</u>).	XID	Add to UnderlyingCashSettlTermGrp
<u>442043</u>	UnderlyingCashSettlValuationFirstBusinessDayOffset	NEW	iInt	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. (Elaboration: Associated with ISDA 2003 Term: Valuation Date.)	BizDayOfst	Add to UnderlyingCashSettlTermGrp
<u>442044</u>	UnderlyingCashSettlValuationSubsequentBusinessDaysOffset	NEW	int	The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement. (Elaboration: Associated with ISDA 2003 Term: Valuation Date.)	SbsqntBizDayOfst	Add to UnderlyingCashSettlTermGrp
<u>442045</u>	UnderlyingCashSettlNumOfValuationDates	NEW	iInt	Where multiple valuation dates are specified as being applicable for cash settlement, this element specifies the number of applicable valuation dates. (Elaboration: Associated with ISDA 2003 Term: Valuation Date.)	NumValDts	Add to UnderlyingCashSettlTermGrp
<u>442058</u>	UnderlyingCashSettlValuationMethod	NEW	int	The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.	ValMeth	Add to UnderlyingCashSettlTermGrp

				(Elaboration: ISDA 2003 Term: Valuation Method). Values: 0 = Market 1 = Highest 2 = Average market 3 = Average highest 4 = Blended market 5 = Blended highest 6 = Average blended market 7 = Average blended highest (Uses values from CashSettlValuationMethod(40038))		
tb42 046	UnderlyingCashSettlValuationTime	NEW	LocalMktTime	Time of valuation.	ValTm	Add to UnderlyingCashSettlTermGrp
tb4 2420	UnderlyingComplexEventForwardPoints	NEW	PriceOffset	FX forward points added to spot rate. May be a negative value.	FwdPnts	Add to UnderlyingComplexEvents
tb4 2419	UnderlyingComplexEventSpotRate	NEW	Price	FX spot rate.	SpotRt	Add to UnderlyingComplexEvents
tb4	UnderlyingSecurityRefID	NEW	String	Used to link a component or dependent instrument back to its collection or parent by using the same value as the collection or parent's SecurityID(48), UnderlyingSecurityID(309) or LegSecurityID(602). Examples include the underliers of an Option, the components of a Basket, the Reference Obligation(s) associated with a CDS and the Equity associated with a Convertible Bond.	RefID	Add to UnderlyingInstrument[A5]
tb441 338	UnderlyingMarketDisruptionValue	NEW	String	Variable Applicable value of thefor UnderlyingMarketDisruptionEvent(tb4418 65).	Val	Add to UnderlyingMarketDisruptionEventGrp
tb441 339	UnderlyingMarketDisruptionFallbackValue	NEW	String	Variable Applicable value forof the UnderlyingMarketDisruptionFallbackType (tb441867).	Val	Add to UnderlyingMarketDisruptionFallbackGrp
tb442 065	NoUnderlyingPhysicalSettlDeliverableObligations	NEW	NumInGroup	Number of entries in the repeating group.	—	Add to UnderlyingPhysicalSettlID

td 42 066	UnderlyingPhysicalSettlDeliverableObligationType	NEW	String	<p>Specifies the type of delivery obligation applicable for physical settlement.</p> <p>For credit default swap, this indicates the type of delivery obligation applicable for UnderlyingPhysicalSettlement.</p> <p>(Uses values from PhysicalSettlDeliverableObligationType(40210))</p> <p>See http://www.fixprotocol.orghttp://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for code list for applicable deliverable obligation types.</p>	Typ	<p>eliverableObligationGrp</p> <p>Add to UnderlyingPhysicalSettlDeliverableObligationGrp</p>
td 42 067	UnderlyingPhysicalSettlDeliverableObligationValue	NEW	String	<p>Physical settlement delivery obligation value appropriate to LegUnderlyingPhysicalSettlDeliverableObligationType(42066). See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for applicable deliverable obligation type values. Value of delivery obligation. See UnderlyingPhysicalSettlDeliverableObligationType(tbd) for appropriate usage.</p>	Val	<p>Add to UnderlyingPhysicalSettlDeliverableObligationGrp</p>
td 42 060	NoUnderlyingPhysicalSettlTerms	NEW	NumInGroup	<p>Number of entries in the repeating group.</p>	--	<p>Add to UnderlyingPhysicalSettlTermsGrp</p>
td 42 062	UnderlyingPhysicalSettlBusinessDays	NEW	int	<p>A number of business days. Its precise meaning is dependent on the context in which this element is used.</p> <p>ISDA 2003 Term: Business Day.</p>	BizDays	<p>Add to UnderlyingPhysicalSettlTermsGrp</p>
td 42 061	UnderlyingPhysicalSettlCurrency	NEW	Currency	<p>Currency of UnderlyingPhysicalSettlement. Uses ISO 4217 currency codes.</p>	Ccy	<p>Add to UnderlyingPhysicalSettlTermsGrp</p>

442063	UnderlyingPhysicalSettlMaximumBusinessDays	NEW	int	A maximum number of business days. Its precise meaning is dependent on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.	MaxBizDays	Add to UnderlyingPhysicalSettlTermGrp
442064	UnderlyingPhysicalSettlTermXID	NEW	XID	A n Named string value referenced from by UnderlyingSettlementTermXIDRef(413152002).	XID	Add to UnderlyingPhysicalSettlTermGrp
442077	NoUnderlyingProtectionTermEvents	NEW	StringNumInGroup	Number of protection term events in the repeating group.	—	Add to UnderlyingProtectionTermEventGrp
442080	UnderlyingProtectionTermEventCurrency	NEW	Currency	Applicable currency if UnderlyingProtectionTermEventValue(442079) is an amount. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingProtectionTermEventGrp
442083	UnderlyingProtectionTermEventDayType	NEW	int	Day type for events that specify a period and unit, e.g. FTP grace period. ψ (Uses values from PaymentStreamInflationLagDayType (40810)): — 0 = Business — 1 = Calendar — 2 = Commodity business — 3 = Currency business — 4 = Exchange business — 5 = Scheduled trading day	DayTyp	Add to UnderlyingProtectionTermEventGrp
442081	UnderlyingProtectionTermEventPeriod	NEW	int	Period for events that specify a period and unit, e.g. FTP grace periodTime unit multiplier for protection term events.	Period	Add to UnderlyingProtectionTermEventGrp
442084	UnderlyingProtectionTermEventRateSource	NEW	String	Rate source for events that specify a rate source, e.g. Floating rate interest shortfall.	RtSrc	Add to UnderlyingProtectionTermEventGrp
442078	UnderlyingProtectionTermEventType	NEW	String	Specifies the tType of credit event applicable to the protection terms. — See http://www.fixtradingcommunity.org/codelist/ists#Protection_Term_Event_Types for	Typ	Add to UnderlyingProtectionTermEventGrp

				code list of applicable event types, specifies the type of credit event applicable to the protection terms of the credit default swap. (Uses values from ProtectionTermEventType(40192))		
tbd42082	UnderlyingProtectionTermEventUnit	NEW	String	Time unit associated with protection term events. Unit for events that specify a period and unit, e.g. FTP grace period. (Uses values from ProtectionTermEventUnit(40196)) : D = Day Wk = Week Mo = Month Yr = Year	Unit	Add to UnderlyingProtectionTermEventGrp
tbd42079	UnderlyingProtectionTermEventValue	NEW	String	Protection term event value appropriate to UnderlyingProtectionTermEventType(42078). Value of credit event. See Specifies the type of credit event. See http://www.fixtradingcommunity.org/codelistists#Protection_Term_Event_Types for code list of applicable event types for applicable event type values. UnderlyingProtectionTermEventType(tbd) for appropriate usage.	Val	Add to UnderlyingProtectionTermEventGrp
tbd42090	NoUnderlyingProtectionTermEventNewsSources	NEW	NumInGroup	Number of event news sources in the repeating group.	--	Add to UnderlyingProtectionTermEventNewsSourceGrp
tbd42091	UnderlyingProtectionTermEventNewsSource	NEW	String	Newspaper or electronic news service or source that may publish relevant information used in the determination of whether or not a credit event has occurred.	Src	Add to UnderlyingProtectionTermEventNewsSourceGrp
tbd42085	NoUnderlyingProtectionTermEventQualifiers	NEW	NumInGroup	Number of qualifiers in the repeating group.	--	Add to UnderlyingProtectionTermEventQualifierGrp
tbd42	UnderlyingProtectionTermEvent	NEW	char	Protection term event qualifier. Used to	ValQual	Add to

086	Qualifier			<p>further qualify UnderlyingProtectionTermEventType(43078). (Uses values from ProtectionTermEventQualifier(40200)) 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. C = [Floating rate interest shortfall] Indicates compounding.</p>		UnderlyingProtectionTermEventQualifierGrp
442068	NoUnderlyingProtectionTerms	NEW	NumInGroup	Number of protection terms in the repeating group.	--	Add to UnderlyingProtectionTermGrp
442072	UnderlyingProtectionTermBuyerNotifies	NEW	Boolean	<p>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. UnderlyingProtectionTermBuyerNotifies(442072)=Y indicates that the buyer</p>	Buyer	Add to UnderlyingProtectionTermGrp

				notifies. (Elaboration: ISDA 2003 Term: Notifying Party.)		
42070	UnderlyingProtectionTermCurrency	NEW	Currency	The currency of UnderlyingProtectionTermNotional(42069). Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingProtectionTermGrp
42073	UnderlyingProtectionTermEventBusinessCenter	NEW	String	When used, the business center indicates the local time of the business center that replaces the Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	BizCtr	Add to UnderlyingProtectionTermGrp
42075	UnderlyingProtectionTermEventMinimumSources	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 UnderlyingProtectionTermGrp
42069	UnderlyingProtectionTermNotional	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 UnderlyingProtectionTermGrp
42071	UnderlyingProtectionTermSellerNotifies	NEW	Boolean	The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ISDA 2003 Term: Notifying Party. UnderlyingProtectionTermSellerNotifies(42071)=Y indicates that the seller notifies. (Elaboration: ISDA 2003 Term: Notifying	Seller	Add to UnderlyingProtectionTermGrp

442074	UnderlyingProtectionTermStandardSources	NEW	Boolean	Party. If this element is specified and set to 'true', indicates whether that ISDA defined Standard Public Sources are applicable (UnderlyingProtectionTermStandardSources(42074)=Y) or not.	StdSrcs	Add to UnderlyingProtectionTermGrp
442076	UnderlyingProtectionTermXID	NEW	XID	NA named string value referenced from by UnderlyingProtectionTermXIDRef(413142004).	XID	Add to UnderlyingProtectionTermGrp
442087	NoUnderlyingProtectionTermObligations	NEW	NumInGroup	Number of obligations in the repeating group.	—	Add to UnderlyingProtectionTermObligationGrp
442088	UnderlyingProtectionTermObligationType	NEW	String	— Specifies the type of obligation applicable to the protection terms. — See http://www.fixtradingcommunity.org/code/lists#Protection_Term_Obligation_Types for code list of applicable obligation types. For credit default swap, this indicates the type of delivery obligation applicable for physical settlement. (Uses values from ProtectionTermObligationType(40202))	Typ	Add to UnderlyingProtectionTermObligationGrp
442089	UnderlyingProtectionTermObligationValue	NEW	String	— Protection term obligation value appropriate to of obligation. e. See UnderlyingProtectionTermObligationType(442088). See http://www.fixtradingcommunity.org/code/lists#Protection_Term_Obligation_Types for applicable obligation type values. for appropriate usage.	Val	Add to UnderlyingProtectionTermObligationGrp
442180	NoUnderlyingProvisionCashSettlementPaymentDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingProvisionCashSettlementPaymentDateBusinessCenterGrp
442181	UnderlyingProvisionCashSettlementPaymentDateBusinessCenter	NEW	String	The business center calendar used to adjust the provision's cash settlement payment's	Ctr	Add to UnderlyingProvisionCash

				<p>termination, or relative termination, date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. The business center calendar used for date adjustment of the Underlying Provision's cash settlement payment date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.</p>		SettlPaymentDateBusinessCenterGrp
442 092	UnderlyingProvisionCashSettlPaymentDateBusinessDayConvention	NEW	int	<p>Termination or relative termination, the Underlying Provision's cash settlement payment date adjustment business day convention. The business day convention used to adjust the provision's cash settlement payment's termination, or relative termination, date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</p> <p>(Uses values from PaymentBusinessDayConvention(40921))</p>	BizDayCnvtm	Add to UnderlyingProvisionCashSettlPaymentDates
442 096	UnderlyingProvisionCashSettlPaymentDateOffsetDayType	NEW	int	<p>Specifies the day type of the Underlying Provision's provision's cash settlement payment date's offset day type.</p> <p>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</p>	OfstDayTyp	Add to UnderlyingProvisionCashSettlPaymentDates
442 094	UnderlyingProvisionCashSettlPaymentDateOffsetPeriod	NEW	int	<p>The Underlying Provision's time unit multiplier for the cash settlement payment date's offset period.</p>	OfstPeriod	Add to UnderlyingProvisionCashSettlPaymentDates
442 095	UnderlyingProvisionCashSettlPaymentDateOffsetUnit	NEW	String	<p>The Underlying Provision's time unit associated with the cash settlement payment date's offset unit.</p>	OfstUnit	Add to UnderlyingProvisionCashSettlPaymentDates

				(Uses values from PaymentStreamPaymentOffsetUnit(40760))		
td42 097	UnderlyingProvisionCashSettlPaymentDateRangeFirst	NEW	LocalMktDate	First date in range when a settlement date range is provided.	DtFirst	Add to UnderlyingProvisionCashSettlPaymentDates
td42 098	UnderlyingProvisionCashSettlPaymentDateRangeLast	NEW	LocalMktDate	Last date in range when a settlement date range is provided.	DtLast	Add to UnderlyingProvisionCashSettlPaymentDates
td42 093	UnderlyingProvisionCashSettlPaymentDateRelativeTo	NEW	int Reserved1000Plus	Specifies the anchor date when the cash settlement payment date is relative to an anchor date, this specifies the anchor date. See http://www.fixtradingcommunity.org/code/lists#Relative_To_Date for values. 1000+ reserved for bilaterally agreed values (Uses values from StreamEffectiveDateRelativeTo(40910))	Reltv	Add to UnderlyingProvisionCashSettlPaymentDates
td42 099	NoUnderlyingProvisionCashSettlPaymentDates	NEW	NumInGroup	Number of UnderlyingProvision cash settlement payment dates in the repeating group.	—	Add to UnderlyingProvisionCashSettlPaymentFixedDateGroup
td42 100	UnderlyingProvisionCashSettlPaymentDate	NEW	LocalMktDate	Cash settlement payment date, unadjusted or adjusted depending on UnderlyingProvisionCashSettlPaymentDateType(td42101).	Dt	Add to UnderlyingProvisionCashSettlPaymentFixedDateGroup
td42 101	UnderlyingProvisionCashSettlPaymentDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). (Uses values from ProvisionCashSettlPaymentDateType(40173)) — 0 = Unadjusted — 1 = Adjusted	Typ	Add to UnderlyingProvisionCashSettlPaymentFixedDateGroup
td42 111	UnderlyingProvisionCashSettlValueDateAdjusted	NEW	LocalMktDate	The adjusted cash settlement value date.	Dt	Add to UnderlyingProvisionCash

442 106	UnderlyingProvisionCashSettlV alueDateBusinessDayConventio n	NEW	int	The cash settlement valuation date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. (Uses values from BusinessDayConvention(40921))	BizDayCnvtn	SettlValueDate Add to UnderlyingProvisionCash SettlValueDate
442 110	UnderlyingProvisionCashSettlV alueDateOffsetDayType	NEW	int	Specifies the day type of the provision's cash settlement value date offset day type. (Uses values from PaymentStreamPaymentOffsetDayType(40 920))	OfstDayTyp	Add to UnderlyingProvisionCash SettlValueDate
442 108	UnderlyingProvisionCashSettlV alueDateOffsetPeriod	NEW	int	Cash-Time unit multiplier for the cash settlement value date offset period.	OfstPeriod	Add to UnderlyingProvisionCash SettlValueDate
442 109	UnderlyingProvisionCashSettlV alueDateOffsetUnit	NEW	String	Cash-Time unit associated with the cash settlement date offset unit. (Uses values from PaymentStreamPaymentOffsetUnit(40760)	OfstUnit	Add to UnderlyingProvisionCash SettlValueDate
442 107	UnderlyingProvisionCashSettlV alueDateRelativeTo	NEW	int Reserved10 00Plus	Specifies the anchor date when the cash settlement date is relative to an anchor date; this specifies the anchor date for the cash settlement. See http://www.fixtradingcommunity.org/code/ists#Relative_To_Date for values. 1000+ = Reserved and available for bi- laterally agreed upon user defined values. (Uses values from StreamEffectiveDateRelativeTo(40910))	Reltv	Add to UnderlyingProvisionCash SettlValueDate

442 104	UnderlyingProvisionCashSettlV alueTime	NEW	LocalMktT ime	A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.	Tm	Add to UnderlyingProvisionCash SettlValueDate
442 105	UnderlyingProvisionCashSettlV alueTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's cash settlement valuation time. Time business center single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	TmBizCtr	Add to UnderlyingProvisionCash SettlValueDate
442 182	NoUnderlyingProvisionCashSettlV alueDateBusinessCenters	NEW	NumInGro up	Number of business centers in the repeating group.	--	Add to UnderlyingProvisionCash SettlValueDateBusinessC enterGrp
442 183	UnderlyingProvisionCashSettlV alueDateBusinessCenter	NEW	String	The business center calendar used to adjust the cash settlement valuation date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. The business center calendar used for date adjustment of the cash settlement valuation date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingProvisionCash SettlValueDateBusinessC enterGrp
442 190	NoUnderlyingProvisionDateBus inessCenters	NEW	NumInGro up	Number of business centers in the repeating group.		Add to UnderlyingProvisionDate BusinessCenterGrp
td	EncodedUnderlyingProvisionTe xt	NEW	Data	Encoded (non-ASCII characters) representation of the UnderlyingProvisionText(tbd) field in the encoded format specified via the MessageEncoding (347) field. If used, the	EncTxt	Add to UnderlyingProvisionGrp

				ASCII (English) representation should also be specified in the UnderlyingProvisionText(tbd) field.		
tbd	EncodedUnderlyingProvisionTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingProvisionText(tbd) field.	EncTxtLen	Add to UnderlyingProvisionGrp
tbd42 149	NoUnderlyingProvisions	NEW	NumInGroup	Number of uUnderlying pProvisions in the repeating group.	—	Add to UnderlyingProvisionGrp
tbd42 156	UnderlyingProvisionCalculationAgent	NEW	int	Used to identify the calculation agent. The calculation agent may be identified in UnderlyingProvisionCalculationAgent(42156) or Identified either here by role or specifically in the uUnderlying pProvision pParties component. (Uses values from ProvisionCalculationAgent(40098)) 0 = Exercising party 1 = Non-exercising party 2 = As specified in master agreement 3 = As specified in standard terms supplement	CalcAgent	Add to UnderlyingProvisionGrp
tbd42 167	UnderlyingProvisionCashSettleCurrency	NEW	Currency	Specifies the currency of settlement. Uses ISO 4217 currency codes.	SettleCcy	Add to UnderlyingProvisionGrp
tbd42 168	UnderlyingProvisionCashSettleCurrency2	NEW	Currency	Specifies the cCurrency of settlement for a cross-currency provision. Uses ISO 4217 currency codes. UnderlyingProvision:	SettleCcy2	Add to UnderlyingProvisionGrp
tbd42 166	UnderlyingProvisionCashSettleMethod	NEW	int	An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e). (Uses values from ProvisionCashSettleMethod(40108)) 0 = Cash price 1 = Cash price alternate 2 = Par yield curve adjusted	SettleMeth	Add to UnderlyingProvisionGrp

				<p>3 = Zero coupon yield curve adjusted</p> <p>4 = Par yield curve unadjusted</p> <p>5 = Cross currency</p> <p>6 = Collateralized price</p>		
442 102	UnderlyingProvisionCashSettleQuoteSource	NEW	int	<p>Identifies the source of quote information. (Uses values from PaymentStreamRateIndexSource(40790))</p> <p>Values:</p> <p>0 = Bloomberg</p> <p>1 = Reuters</p> <p>2 = Telerate</p> <p>99 = Other</p>	SettleQuoteSource	Add to UnderlyingProvisionCashSettleQuoteSource
442 103	UnderlyingProvisionCashSettleQuoteReferencePage	NEW	String	Identifies the reference "page" from the quote source.	RefPg	Add to UnderlyingProvisionCashSettleQuoteSource
442 169	UnderlyingProvisionCashSettleQuoteType	NEW	int	<p>Identifies the source of quote information. Identifies the type of quote to be used.</p> <p>(Uses values from ProvisionCashSettleQuoteType(40111))</p> <p>Which rate quote is to be observed. The meaning of Exercising Party Pays is defined in the 2000 ISDA Definitions, Section 17.2. Certain Definitions Relating to Cash Settlement, paragraph (j):</p> <p>0 = Bid</p> <p>1 = Mid</p> <p>2 = Offer</p> <p>3 = Exercising party pays (Elaboration: See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays".</p>	SettleQuoteType	Add to UnderlyingProvisionGrp
442 153	UnderlyingProvisionDateAdjusted	NEW	LocalMktDate	The adjusted date of the provision. UnderlyingProvision	Dt	Add to UnderlyingProvisionGrp
442 191	UnderlyingProvisionDateBusinessCenter	NEW	String	The business center calendar used to adjust the underlying instrument's provision's date, e.g. "GBLO".	Ctr	Add to UnderlyingProvisionGrp

				See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. The business center calendar used for date adjustment association with the UnderlyingProvisions; e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		
td42 152	UnderlyingProvisionDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's provision's date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. The underlying instrument's UnderlyingProvision's provision's date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to UnderlyingProvisionGrp
td42 154	UnderlyingProvisionDateTenorPeriod	NEW	int	Time unit multiplier for the provision's UnderlyingProvision tenor period.	TenorPeriod	Add to UnderlyingProvisionGrp
td42 155	UnderlyingProvisionDateTenorUnit	NEW	String	Time unit associated with the provision's UnderlyingProvision tenor-unit period. (Uses values from ProvisionDateTenorUnit(40097))—D= Day —Wk = Week —Mo = Month —Yr = Year	TenorUnit	Add to UnderlyingProvisionGrp
td42 151	UnderlyingProvisionDateUnadjusted	NEW	LocalMktDate	The unadjusted date of the pProvision.	DtUnadj	Add to UnderlyingProvisionGrp

442 165	UnderlyingProvisionOptionExerciseConfirmation	NEW	Boolean	BooleanUsed to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.	ExerConfirm	Add to UnderlyingProvisionGrp
442 162	UnderlyingProvisionOptionExerciseMaximumNotional	NEW	Amt	The maximum notional amount that can be exercised on a given exercise date.	MaxNotl	Add to UnderlyingProvisionGrp
442 161	UnderlyingProvisionOptionExerciseMinimumNotional	NEW	Amt	The minimum notional amount that can be exercised on a given exercise date.	MinNotl	Add to UnderlyingProvisionGrp
442 160	UnderlyingProvisionOptionExerciseMultipleNotional	NEW	Amt	A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.	MultipleNotl	Add to UnderlyingProvisionGrp
442 159	UnderlyingProvisionOptionExerciseStyle	NEW	int, Reserved10 0Plus	Exercise-The instrument provision's exercise style. (Uses values from ExerciseStyle(1194))	ExerStyle	Add to UnderlyingProvisionGrp
442 164	UnderlyingProvisionOptionMaximumNumber	NEW	int	The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.	MaxNum	Add to UnderlyingProvisionGrp
442 163	UnderlyingProvisionOptionMinimumNumber	NEW	int	The minimum number of options that can be exercised on a given exercise date.	MinNum	Add to UnderlyingProvisionGrp
442 157	UnderlyingProvisionOptionSinglePartyBuyerSide	NEW	int	If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade. (Uses values from ProvisionOptionSinglePartyBuyerSide(40099)) 1 = Buy	BuyerSide	Add to UnderlyingProvisionGrp

442 158	UnderlyingProvisionOptionSinglePartySellerSide	NEW	int	<p>— 2 = Sell</p> <p>If optional early termination is not available to both parties then this component identifies the <u>seller/buyer</u> of the option through its side of the trade.</p> <p>(Uses values from <u>UnderlyingProvisionOptionSinglePartyBuyerSide(40099)</u>)</p>	SellerSide	Add to UnderlyingProvisionGrp
442 170	UnderlyingProvisionText	NEW	String	<p>Overriding-Free form text to specify additional information or enumeration description when a standard value does not apply.</p>	Txt	Add to UnderlyingProvisionGrp
42171	EncodedUnderlyingProvisionTextLen	NEW	Length	<p>Byte length of encoded (non-ASCII characters) <u>EncodedUnderlyingProvisionText(42172)</u> field.</p>	EncTxtLen	Add to UnderlyingProvisionGrp
42172	EncodedUnderlyingProvisionText	NEW	Data	<p>Encoded (non-ASCII characters) representation of the <u>UnderlyingProvisionText(42170)</u> field in the encoded format specified via the <u>MessageEncoding (347)</u> field. If used, the ASCII (English) representation should also be specified in the <u>UnderlyingProvisionText(42170)</u> field.</p>	EncTxt	Add to UnderlyingProvisionGrp
442 150	UnderlyingProvisionType	NEW	int	<p>Type of provision. <u>UnderlyingProvisions-</u> (Uses values from <u>ProvisionType(40091)</u>)</p> <p>— 0 = Mandatory early termination</p> <p>— 1 = Optional early termination</p> <p>— 2 = Cancelable</p> <p>— 3 = Extendible</p>	Typ	Add to UnderlyingProvisionGrp
442 184	NoUnderlyingProvisionOptionExerciseBusinessCenters	NEW	NumInGroup	<p>Number of business centers in the repeating group.</p>	--	Add to UnderlyingProvisionOptionExerciseBusinessCenterGrp
442 185	UnderlyingProvisionOptionExerciseBusinessCenter	NEW	String	<p>The business center calendar used for date adjustment of the <u>underlying</u> instrument's <u>UnderlyingProvision's</u> option exercise date, e.g. "GBLO".</p>	Ctr	Add to UnderlyingProvisionOptionExerciseBusinessCenterGrp

				See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		
42 127	UnderlyingProvisionOptionExerciseBoundsFirstDateUnadjusted	NEW	LocalMktDate	The first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	FirstDtUnadj	Add to UnderlyingProvisionOptionExerciseDates
42 128	UnderlyingProvisionOptionExerciseBoundsLastDateUnadjusted	NEW	LocalMktDate	The last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.	LastDtUnadj	Add to UnderlyingProvisionOptionExerciseDates
42 115	UnderlyingProvisionOptionExerciseBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's provision's option exercise date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. The instrument UnderlyingProvision's option exercise date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to UnderlyingProvisionOptionExerciseDates
42 116	UnderlyingProvisionOptionExerciseEarliestDatePeriod	NEW	int	Time unit multiplier for Period of the interval to the first (and possibly only) exercise date in the exercise period.	ErlstOfstPeriod	Add to UnderlyingProvisionOptionExerciseDates
42 117	UnderlyingProvisionOptionExerciseEarliestDateUnit	NEW	String	Time unit of associated with the interval to the first (and possibly only) exercise date in the exercise period. (Uses values from ProvisionOptionExerciseEarliestDateUnit(40126))— D = Day — Wk = Week — Mo = Month — Yr = Year	ErlstOfstUnit	Add to UnderlyingProvisionOptionExerciseDates
42	UnderlyingProvisionOptionExerciseEarliestTime	NEW	LocalMktTime	The earliest time at which notice of	ErlstTm	Add to

129	ciseEarliestTime		ime	exercise can be given by the buyer to the seller (or seller's agent) i) on the expiration date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date, in the case of an American option.		UnderlyingProvisionOptionExerciseDates
42 130	UnderlyingProvisionOptionExerciseEarliestTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's earliest time for notice of exercise. Time business center — single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	ErlstTmBizCtr	Add to UnderlyingProvisionOptionExerciseDates
42 118	UnderlyingProvisionOptionExerciseFrequencyPeriod	NEW	int	Time unit multiplier for the frequency period of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise frequency period.	FreqPeriod	Add to UnderlyingProvisionOptionExerciseDates
42 119	UnderlyingProvisionOptionExerciseFrequencyUnit	NEW	String	Time unit associated with the frequency unit of subsequent exercise dates in the exercise period following the earliest exercise date. (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to UnderlyingProvisionOptionExerciseDates
42 131	UnderlyingProvisionOptionExerciseLatestTime	NEW	LocalMktTime	For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.	LtstTm	Add to UnderlyingProvisionOptionExerciseDates
42 132	UnderlyingProvisionOptionExerciseLatestTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's latest time for notice	LtstTmBizCtr	Add to UnderlyingProvisionOptionExerciseDates

				of exercise. Time business center—single entry. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		onExerciseDates
442 126	UnderlyingProvisionOptionExercisePeriodSkip	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 UnderlyingProvisionOptionExerciseDates
442 125	UnderlyingProvisionOptionExerciseStartDateAdjusted	NEW	LocalMktDate	The adjusted first day of the exercise period for an American style option.	StartDate	Add to UnderlyingProvisionOptionExerciseDates
442 124	UnderlyingProvisionOptionExerciseStartDateOffsetDayType	NEW	int	Specifies the day type of the provision's exercise start date offset day type. (Uses values from <i>PaymentStreamPaymentOffsetDayType</i> (40-920))	StartDayTyp	Add to UnderlyingProvisionOptionExerciseDates
442 122	UnderlyingProvisionOptionExerciseStartDateOffsetPeriod	NEW	int	Time unit multiplier for the exercise start date offset period.	StartPeriod	Add to UnderlyingProvisionOptionExerciseDates
442 123	UnderlyingProvisionOptionExerciseStartDateOffsetUnit	NEW	String	Time unit associated with the exercise start date offset unit. (Uses values from <i>PaymentStreamPaymentOffsetUnit</i> (40760))	StartUnit	Add to UnderlyingProvisionOptionExerciseDates
442 121	UnderlyingProvisionOptionExerciseStartDateRelativeTo	NEW	int Reserved1000Plus	Specifies the anchor date when the option for exercise start date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values. 1000+ reserved for bilaterally agreed	StartReltv	Add to UnderlyingProvisionOptionExerciseDates

				values (Uses values from StreamEffectiveDateRelativeTo(40910))		
442120	UnderlyingProvisionOptionExerciseStartDateUnadjusted	NEW	LocalMktDate	The unadjusted first day of the exercise period for an American style option.	StartDtUnadj	Add to UnderlyingProvisionOptionExerciseDates
442112	NoUnderlyingProvisionOptionExerciseFixedDates	NEW	NumInGroup	Number of UnderlyingProvision option exercise fixed dates in the repeating group.	—	Add to UnderlyingProvisionOptionExerciseFixedDateGrp
442113	UnderlyingProvisionOptionExerciseFixedDate	NEW	LocalMktDate	A predetermined option exercise date, unadjusted or adjusted depending on UnderlyingProvisionOptionExerciseFixedDateType(442114).	Dt	Add to UnderlyingProvisionOptionExerciseFixedDateGrp
442114	UnderlyingProvisionOptionExerciseFixedDateType	NEW	int	Specifies the type of date (e.g. adjusted for holidays). 0 = Unadjusted 1 = Adjusted(Uses values from ProvisionOptionExerciseFixedDateType(40144))	Typ	Add to UnderlyingProvisionOptionExerciseFixedDateGrp
442139	UnderlyingProvisionOptionExpirationDateAdjusted	NEW	LocalMktDate	The adjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	Dt	Add to UnderlyingProvisionOptionExpirationDate
442134	UnderlyingProvisionOptionExpirationDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument's provision's option expiration date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. The underlying instrument's UnderlyingProvision's option expiration date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.	BizDayCnvt	Add to UnderlyingProvisionOptionExpirationDate

				(Uses values from BusinessDayConvention(40921))		
442 138	UnderlyingProvisionOptionExpirationDateOffsetDayType	NEW	int	Specifies the day type of the provision's option eExpiration date offset day type. (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingProvisionOptionExpirationDate
442 136	UnderlyingProvisionOptionExpirationDateOffsetPeriod	NEW	int	Time unit multiplier for the option eExpiration date offset period.	OfstPeriod	Add to UnderlyingProvisionOptionExpirationDate
442 137	UnderlyingProvisionOptionExpirationDateOffsetUnit	NEW	String	Time unit associated with the option eExpiration date offset unit. (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingProvisionOptionExpirationDate
442 135	UnderlyingProvisionOptionExpirationDateRelativeTo	NEW	int Reserved10 00Plus	Specifies the anchor date when the for option expiration date is relative to an anchor date. See http://www.fixtradingcommunity.org/codelist/Relative_To_Date for values. 1000+ reserved for bilaterally agreed values. (Uses values from StreamEffectiveDateRelativeTo(40910))	Reltv	Add to UnderlyingProvisionOptionExpirationDate
442 133	UnderlyingProvisionOptionExpirationDateUnadjusted	NEW	LocalMktDate	The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	DtUnadj	Add to UnderlyingProvisionOptionExpirationDate
442 140	UnderlyingProvisionOptionExpirationTime	NEW	LocalMktTime	The latest time for exercise on the expiration date.	ExpTm	Add to UnderlyingProvisionOptionExpirationDate
442 141	UnderlyingProvisionOptionExpirationTimeBusinessCenter	NEW	String	Identifies the business center calendar used with the provision's latest exercise time on expiration date. Time business center single entry.	ExpTmBizCtr	Add to UnderlyingProvisionOptionExpirationDate

				See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.		
td42 186	NoUnderlyingProvisionOptionExpirationDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	--	Add to UnderlyingProvisionOptionExpirationDateBusinessCenterGrp
td42 187	UnderlyingProvisionOptionExpirationDateBusinessCenter	NEW	String	The business center calendar used to adjust the underlying instrument's provision's option expiration date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. The business center calendar used for date adjustment of the underlying instrument's UnderlyingProvision's option expiration date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingProvisionOptionExpirationDateBusinessCenterGrp
td42 148	UnderlyingProvisionOptionRelevantUnderlyingDateAdjusted	NEW	LocalMktDate	The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable UnderlyingProvision provision it is the swap termination date).	Dt	Add to UnderlyingProvisionOptionRelevantUnderlyingDate
td42 143	UnderlyingProvisionOptionRelevantUnderlyingDateBusinessDayConvention	NEW	int	The business day convention used to adjust the underlying instrument provision's option underlying date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. The underlying instrument provision's UnderlyingProvision's option underlying date adjustment business day convention. Used only to override the business day convention specified in the UnderlyingDateAdjustment component	BizDayCnvt	Add to UnderlyingProvisionOptionRelevantUnderlyingDate

				within the <u>UnderlyingInstrument</u> component. (Uses values from <u>BusinessDayConvention(40921tbd)</u>)		
42 147	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetDayType	NEW	int	Specifies the day type of the provision's option relevant underlying date offset day type. (Uses values from <u>PaymentStreamPaymentOffsetDayType(40920tbd)</u>)	OfstDayTyp	Add to UnderlyingProvisionOptionRelevantUnderlyingDate
42 145	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod	NEW	int	Time unit multiplier for the option relevant underlying Expiration-date offset period.	OfstPeriod	Add to UnderlyingProvisionOptionRelevantUnderlyingDate
42 146	UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit	NEW	String	Time unit associated with the option relevant underlying date offset unit. (Uses values from <u>PaymentStreamPaymentOffsetUnit(40760)</u>)	OfstUnit	Add to UnderlyingProvisionOptionRelevantUnderlyingDate
42 144	UnderlyingProvisionOptionRelevantUnderlyingDateRelativeTo	NEW	int Reserved1000Plus	Specifies the anchor date when the date relevant to the for underlying trade on exercise is relative to an anchor date. See http://www.fixtradingcommunity.org/code/ists#Relative_To_Date for values. 1000+ reserved for bilaterally agreed values. (Uses values from <u>StreamEffectiveDateRelativeTo(40910)</u>)	Reltv	Add to UnderlyingProvisionOptionRelevantUnderlyingDate
42 142	UnderlyingProvisionOptionRelevantUnderlyingDateUnadjusted	NEW	LocalMktDate	The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable pProvision it is the	DtUnadj	Add to UnderlyingProvisionOptionRelevantUnderlyingDate

				swap termination date).		
442188	NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
442189	UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenter	NEW	String	The business center calendar used to adjust the underlying instrument's provision's option underlying date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. The business center calendar used for datea adjustment of the underlying instrument's UnderlyingProvision's option underlying date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	Ctr	Add to UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp
442173	NoUnderlyingProvisionPartyIDs	NEW	NumInGroup	Number of parties identified in the contract pUnderlyingProvision.	—	Add to UnderlyingProvisionParties
442174	UnderlyingProvisionPartyID	NEW	String	The party identifier for the payment settlement party. UnderlyingProvisionParty ID.	ID	Add to UnderlyingProvisionParties
442175	UnderlyingProvisionPartyIDSource	NEW	char	Used to identify the class or source of the UnderlyingProvisionPartyID(442174) value (e.g. BIC). (Uses values from PartyIDSource(447))	Src	Add to UnderlyingProvisionParties
442176	UnderlyingProvisionPartyRole	NEW	int	Identifies the type or role of UnderlyingProvisionPartyID(442174) specified (e.g. Exercising party). (Uses values from PartyRole(452))	R	Add to UnderlyingProvisionParties
40918	UnderlyingProvisionPartyRoleQualifier	NEW	int	Used to further qualify the value of UnderlyingProvisionPartyRole(42176). (Uses the same values as PartyDetailRoleQualifier(1674))		
442	NoUnderlyingProvisionPartySub	NEW	NumInGroup	Number of sub-party IDs to be reported for	—	Add to

177	IDs		up	the party.		UnderlyingProvisionSubParties
442 178	UnderlyingProvisionPartySubID	NEW	String	Underlying provision party sSub-identifier, if applicable for UnderlyingProvisionPartyID(42174) (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable.	ID	Add to UnderlyingProvisionSubParties
442 179	UnderlyingProvisionPartySubID Type	NEW	int	The type of UnderlyingProvisionPartySubID(42178)Sub-identifier. 4000+ reserved for bilaterally agreed values (Uses values from PartySubIDType(803))	Typ	Add to UnderlyingProvisionSubParties
22	SecurityIDSource	CHANGE		Additional values: U = Synthetic [Elaboration: Used to signal specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.] Propagate to other related components.		
167	SecurityType	CHANGE		Change description and symbol: SWAPTION = Swap option [SwapOption]		
452	PartyRole	CHANGE		Additional values: 119 = CSD (Central Securities Depository) 120 = ICSD (International Central Securities Depository)		
587	LegSettlType	CHANGE	String Union: Tenor	Change datatype, union datatype and description: Indicates order settlement period. If present, LegSettlDate (588) overrides this field. If both LegSettlType (587) and LegSettlDate (588) are omitted, the default for LegSettlType (587) is 0 (Regular) Regular is defined as the default settlement period for the particular security on the exchange of execution. In Fixed Income the contents of this field		

				<p>may influence the instrument definition if the LegSecurityID (602) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.</p> <p>Additionally the following patterns may be uses as well as enum values</p> <p>Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0</p> <p>Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0</p> <p>Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0</p> <p>Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0.</p> <p>Note that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.</p>		
803	PartySubIDType	CHANGE		<p><i>Add elaborations:</i></p> <p>45 = Swap dealer [Elaboration: When PartySubID(523)=Y the counterparty is a swap dealer with respect to the trade.]</p> <p>46 = Major participant [Elaboration: When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.]</p> <p>47 = Financial entity [Elaboration: When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.]</p> <p><i>Add enumeration values:</i></p> <p>68<td> = Voluntary reporting party</p>		

				<p>[Elaboration: The associated value Y in When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y].</p> <p>69 = End User [Elaboration: When PartySubIDType(803) is this value and PartySubID(523)=Y the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.]</p>		
856	TradeReportType	CHANGE		<p>Additional values:</p> <p>16 = Verify [Elaboration: Used in reports from a trading party to the SDR to confirm trade details. Omit RegulatoryReportType(1934).]</p> <p>17 = Dispute [Elaboration: Used in reports from a trading party to the SDR to dispute trade details. Omit RegulatoryReportType(1934).]</p>		
939	TrdRptStatus	CHANGE		<p>Additional values:</p> <p>8 = Pending verification (Elaboration: Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details have not been verified by one or both parties.)</p> <p>9 = Deemed verified [Elaboration: Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details are deemed verified by the SDR by have not been confirmed by the trading parties.]</p> <p>10 = Verified [Elaboration: Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details have been confirmed by the trading parties.]</p> <p>11 = Disputed [Elaboration: Used in</p>		

				reports from the SDR to the regulator and to trading parties to indicate that the trade details have been disputed by a trading party.]		
1330	UnderlyingLegSymbol	DEPRECIATED				
1331	UnderlyingLegSymbolSfx	DEPRECIATED				
1332	UnderlyingLegSecurityID	DEPRECIATED				
1333	UnderlyingLegSecurityIDSource	DEPRECIATED				
1334	NoUnderlyingLegSecurityAltID	DEPRECIATED				
1335	UnderlyingLegSecurityAltID	DEPRECIATED				
1336	UnderlyingLegSecurityAltIDSource	DEPRECIATED				
1337	UnderlyingLegSecurityType	DEPRECIATED				
1338	UnderlyingLegSecuritySubType	DEPRECIATED				
1339	UnderlyingLegMaturityMonthYear	DEPRECIATED				
1340	UnderlyingLegStrikePrice	DEPRECIATED				
1341	UnderlyingLegSecurityExchange	DEPRECIATED				
1342	NoOfLegUnderlyings	DEPRECIATED				
1343	UnderlyingLegPutOrCall	DEPRECIATED				
1344	UnderlyingLegUnderlyingLegCFIcode	DEPRECIATED				
1345	UnderlyingLegMaturityDate	DEPRECIATED				
1391	UnderlyingLegOptAttribute	DEPRECIATED				

1392	UnderlyingLegSecurityDesc	DEPRECATE				
1405	UnderlyingLegMaturityTime	DEPRECATE				
1446	RateSource	CHANGE		Add enumeration value: <bd> = ISDA Rate Option (Elaboration: With this source the value if ReferencePage(1448) is a standard ISDA Rate Option.)[A6]		
1448	ReferencePage	CHANGE		Add to description: When RateSource(1446) = 3<bd> (ISDA Settlement Rate Option) this field 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		
1648	RelatedInstrumentType	CHANGE		Additional enumeration values: <bd> 2= Underlier <bd> 3= Equity equivalent <bd> 4= Nearest exchange-traded contract		
1649	RelatedSymbol	CHANGE		Replace description: Ticker \$symbol of the related security. Common "human understood" representation of the security. For RelatedInstrumentType(1648) = 1 this would be the instrument being used to offset the Option Instrument. If one of the "related to" fields is specified, this is the UnderlyingSymbol(311) of an underlying instrument defining the related security in the current message. Either RelatedSymbol(1649) or RelatedSecurityID(1650) is required.		
1650	RelatedSecurityID	CHANGE		Replace description: Related \$security identifier value of RelatedSecurityIDSource(1651) type. the		

				related security. (1651). If one of the "related to" fields is specified, this is the UnderlyingSecurityID(309) of an underlying instrument defining the related security in the current message. Either RelatedSymbol(1649) or RelatedSecurityID(1650) is required.		
1651	RelatedSecurityIDSource	CHANGE		Replace description: Identifies class or source of the RelatedSecurityID-(1650) value. Conditionally required when RelatedSecurityID(1650) is specified. 100+ reserved for bilaterally agreed values (Uses values from SecurityIDSource(22))		
1652	RelatedSecurityType	CHANGE		Replace description: Security type of the related instrument. Omit if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.		
1653	RelatedMaturityMonthYear	CHANGE		Replace description: Expiration date for the related instrument contract . Omit if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.		
1934	RegulatoryReportType	CHANGE		Add elaborations: <td> = Verification [Elaboration: Used by the trading counterparty to report its full primary economic terms of a regulated transaction separately to the repository.] <td> 9 = Post-trade event [Elaboration: Report of a regulated transaction continuation event that does not fall within the requirements for real-time reporting.] Additional value:		

				<p>10 = Post-trade event RT reportable [Elaboration: Report of a regulated transaction continuation event that falls within the requirements for real-time reporting and public dissemination. If dissemination is to be suppressed due to an end user exception or to local regulatory rules that allow suppression of certain types of transactions, use TradePublishIndicator(1390)=0 (Do not publish trade).]</p> <p>100+ = Reserved and available for bilaterally agreed upon user defined values.</p>		
<p>10 (Phase 2) 1093</p>	MarketDisruptionEvent	CHANGE		<p>Replace/Add to description: Specifies the market disruption event. For commodities, see http://www.fpml.org/coding-scheme/commodity-market-disruption for values. For foreign exchange-, Ssee http://www.fixtradingcommunity.org/code-lists#Market_Disruption_Events for code list of value applicable event types asset attribute types.</p> <p>Create a new external code list with the values from http://www.fpml.org/coding-scheme/commodity-market-disruption merged with the following: For Foreign Exchange: PXMTRLTYPXMATERIAL – Price materiality is applicable. Value is the primary rate option. PXMTRLTYPXMATERIAL2 – Price materiality is applicable. Value is the secondary rate option. Multiple values are supported.</p>		

				<p>UNSDHLDHLDY UNSCDHOL - Unscheduled Holiday. When present indicates that if the valuation date is not a business day and the market was not aware of such fact until 9am at the principal financial center(s) of the reference currency two business days prior, and if as a result the valuation date has not occurred on or before the next consecutive day after the deferral period then the next day after the deferral period that would have been a business day but for the unscheduled holiday shall be deemed to be the valuation date. Value is the maximum deferral period expressed as a Tenor, e.g. D30 means 30 days, M3 means 3 months.</p> <p>PSTPNMNT – Valuation Postponement. For the purposes of obtaining a settlement rate, the spot rate will be determined on the business day first succeeding the day on which the price source disruption ceases to exist, unless the disruption continues for consecutive calendar days equal to the maximum postponement. In such event, the spot rate will be determined on the next business day after the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days, M3 means 3 months.</p> <p>CMLTY CUMEVNTS – Cumulative Events. In no event shall the total number of consecutive calendar days of deferral or postponement exceed the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30</p>		
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<p>tbd (Phase 2)414 68</p>	<p>LegMarketDisruptionEvent</p>	<p>CHANGE</p>		<p>days, M3 means 3 months. ReplaceAdd to description: Specifies the market disruption event. For commodities see http://www.fpml.org/coding-scheme/commodity-market-disruption for values. For foreign exchange, Ssee http://www.fixtradingcommunity.org/code-lists#Market_Disruption_Events for code list of applicable asset attribute event types. Create a new external code list with the values from http://www.fpml.org/coding-scheme/commodity-market-disruption merged with the following: For Foreign Exchange: PXMTRTTY—Price materiality is applicable. Value is the primary rate option. PXMTRTTY2—Price materiality is applicable. Value is the secondary rate option. Multiple values are supported. UNSCHDLHDY—Unscheduled Holiday. When present indicates that if the valuation date is not a business day and the market was not aware of such fact until 9am in the principal financial center(s) of the reference currency two business days prior, and if as a result the valuation date has not occurred on or before the next consecutive day after the deferral period then the next day after the deferral period that would have been a business day but for the unscheduled holiday shall be deemed to be the valuation date. Value is the maximum deferral period expressed as a Tenor, e.g. D30 means 30 days.</p>		
--	---------------------------------	---------------	--	---	--	--

				<p>PSTPNMNT— Valuation Postponement. For the purposes of obtaining a settlement rate, the spot rate will be determined on the business day first succeeding the day on which the price source disruption ceases to exist, unless the disruption continues for consecutive calendar days equal to the maximum postponement. In such event, the spot rate will be determined on the next business day after the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days.</p> <p>CMLTVEVNTS— Cumulative Events. In no event shall the total number of consecutive calendar days of deferral or postponement exceed the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days.</p>		
<p>tbd (Phase 2)418 65</p>	<p>UnderlyingMarketDisruptionEvent</p>	<p>CHANGE</p>		<p>Add to/Replace description: Specifies the market disruption event. For commodities see http://www.fpml.org/coding-scheme/commodity-market-disruption for values. For foreign exchange, Ssee http://www.fixtradingcommunity.org/code/ists#Market Disruption Events for valuecode list of applicable asset attribute event types.</p> <p>Create a new external code list with the values from http://www.fpml.org/coding-scheme/commodity-market-disruption merged with the following:</p> <p>For Foreign Exchange: PXMTRLTY— Price materiality is applicable. Value is the primary rate</p>		

			<p>option. PXMTRLTY2 — Price materiality is applicable. Value is the secondary rate option. Multiple values are supported. UNSCHDLHDLDY — Unscheduled Holiday. When present indicates that if the valuation date is not a business day and the market was not aware of such fact until 9am in the principal financial center(s) of the reference currency two business days prior, and if as a result the valuation date has not occurred on or before the next consecutive day after the deferral period then the next day after the deferral period that would have been a business day but for the unscheduled holiday shall be deemed to be the valuation date. Value is the maximum deferral period expressed as a Tenor, e.g. D30 means 30 days. PSTPNMNT — Valuation Postponement. For the purposes of obtaining a settlement rate, the spot rate will be determined on the business day first succeeding the day on which the price source disruption ceases to exist, unless the disruption continues for consecutive calendar days equal to the maximum postponement. In such event, the spot rate will be determined on the next business day after the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days. CMLTVEVNTS — Cumulative Events. In no event shall the total number of consecutive calendar days of deferral or postponement exceed the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days.</p>		
--	--	--	---	--	--

<u>877</u>	<u>UnderlyingCPPProgram</u>	<u>CHANGE</u> <u>data type</u>	<u>int</u>	<u>(The datatype for this field was originally</u> <u>String which was inconsistent with</u> <u>CPProgram(875), the field from which</u> <u>UnderlyingCPPProgram uses the enums</u> <u>from.)</u>		
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Appendix B – Glossary Entries

Term	Definition	Field where used
None		

Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
<u>Physical</u>	<u>Phys</u>	<u>PhysSettlTrmComponent</u>

Appendix D – Usage Examples

FX Forward

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-10-26" RptID="4578437594875" SettlTyp="M1" SettlDt="2012-11-26"
Ccy="EUR" LastQty="25000000"
PxTyp="20" LastSpotRt="1.29225" LastFwdPts="0.00101" LastPx="1.29326"
CalcCcyLastQty="32331500">
  <RegTrdID ID="8695420" Src="PNBP" Typ="0"/>
  <Instrmt Sym="EUR/USD" SecTyp="FXFWD">
    <DtAdjmt BizDayCnvt="4">
      <BizCtr Ctr="USNY"/>
      <BizCtr Ctr="GBLO"/>
    </DtAdjmt>
  </Instrmt>
  <Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="18">
    <PmtSettl Amt="25000000" Ccy="EUR">
      <Pty ID="HSBCGBLO" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
      <Pty ID="01128764556" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
    </PmtSettl>
  </Pmt> <!-- Principal Exchange / Seller pays EUR / Std SettlStyle SettlMeth=CHAPS -->
  <Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32331500" Dt="2012-11-26" SettlStyle="0"
  PmtMethod="16">
    <PmtSettl Ccy="USD">
      <Pty ID="CHASUS33" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
      <Pty ID="0987236727" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
    </PmtSettl>
  </Pmt> <!-- Principal Exchange / Buyer pays USD / Std SettlStyle SettlMeth=CHIPS -->
  <RptSide Side="1"> // buy
    <Pty ID="GIGA" Src="N" R="7"/>
  </RptSide>
  <RptSide Side="2"> // sell
    <Pty ID="PNBP" Src="N" R="7"/>
```

</RptSide>
</TrdCaptRpt>

FX Non-Deliverable Forward – 1

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-10-23" RptID="2077223" TrdID="6994216" TxnTm="2012-09-11T14:32:34Z"
  TransTyp="0" LinkID="6994216" TrdTyp="58" RegRptTyp="0" ClrIntn="1"
  TrdCollztn="2" ClrReqmtExcptn="0" OffMktPx="N" VenuTyp="R" SettlTyp="Y1" SettlDt="2013-10-23"
  Ccy="IND" SettlCcy="USD" LastQty="10000000.00" PxTyp="20" LastPx="1.3072" LastSpotRt="1.31"
  LastFwdPts="-0.0073" CalcCcyLastQty="13072000">
  <Hdr OBID="00007Z91" D2ID="SDR" Snt="2012-09-11T10:32:43Z"/>
  <RegTrdID ID="USI002" Src="00007Z91" Typ="0"/>
  <Pty ID="00007Z91" Src="B" R="116"/> <!-- Reporting Entity (Trade Source) -->
  <Pty ID="00007Z94" Src="B" R="21"/> <!-- Clearing Organization -->
  <Instrmt Sym="USD/IND" SecTyp="FXNDF" AssetCls="2" AssetTyp="IND">
    <DtAdjmt BizDayCnvt="4">
      <BizCtr Ctr="USNY"/>
    </DtAdjmt>
    <Pxing DtUnadj="2013-10-21" Tm="11:00" TmBizCtr="USNY"/>
  </Instrmt>
  <RptSide Side="1"> // buy
    <Pty ID="00007Z92" Src="B" R="7">
      <Sub ID="Y" Typ="45"/> <!-- Swap Dealer (id= omitted since it's structural) -->
      <Sub ID="55555" Typ="25"/> <!-- Location Desk -->
      <Sub ID="77777" Typ="2"/> <!-- Person (id= omitted since it's structural) -->
      <Sub ID="Y" Typ="49"/> <!-- Reporting Entity -->
    </Pty> <!-- Party1 -->
    <Pty ID="00007Z95" Src="B" R="4"/> <!-- Broker1 (clearing firm) -->
    <Pty ID="CFTC" Src="C" R="34"/> <!-- Regulatory body -->
  </RptSide>
  <RptSide Side="2"> // sell
    <Pty ID="00007Z93" Src="B" R="7">
      <Sub ID="Y" Typ="46"/> <!-- Major swap participant -->
      <Sub ID="55555" Typ="24"/> <!-- Department (id= omitted since it's structural) -->
      <Sub ID="77777" Typ="2"/> <!-- Person (id= omitted since it's structural) -->
      <Sub ID="Y" Typ="49"/> <!-- Reporting Entity -->
    </Pty> <!-- Party2 -->
    <Pty ID="00007Z95" Src="B" R="4"/> <!-- Broker2 (clearing firm) -->
    <Pty ID="CFTC" Src="C" R="34"/> <!-- Regulatory body -->
  </RptSide>
</TrdCaptRpt>
```

FX Non-Deliverable Forward – 2

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-11-28" RptID="2077223" TrdID="6994216" TxnTm="2012-11-28T14:32:34Z"
```

```
TransTyp="0" LinkID="6994216" TrdTyp="58" RegRptTyp="0" ClrIntn="1"
TrdCollztn="2" ClrReqmtExcpn="0" OffMktPx="N" VenuTyp="R" SettlTyp="D6" SettlDt="2012-12-04"
Ccy="BRL" SettlCcy="USD" LastQty="5862500.00" PxTyp="20" LastPx="2.092"
LastSpotRt="2.09" LastFwdPts="0.002" CalcCcyLastQty="2802342.26">
<Hdr OBID="00007Z91" D2ID="SDR" Snt="2012-09-11T10:32:43Z"/>
<RegTrdID ID="USI003" Src="00007Z91" Typ="0"/>
<Pty ID="00007Z91" Src="B" R="116"/> <!-- Reporting Entity (Trade Source) -->
<Pty ID="00007Z94" Src="B" R="21"/> <!-- Clearing Organization -->
<Instrmt Sym="USD/BRL" SecTyp="FXNDF" AssetCls="2" AssetTyp="IND">
  <DtAdjmt BizDayCnvt="4">
    <BizCtr Ctr="USNY"/>
  </DtAdjmt>
  <MktDsrapn Prov="1" MtrltyPctg="0.03">
    <Evt Evnt="PXMTRTY" Val="BRL.PTAX/BRL09"/>
    <Evt Evnt="PXMTRTY2" Val="BRL.EMTA.INDUSTRY.SURVEY.RATE/BRL12"/>
    <Evt Evnt="PXMTRTY2" Val="BRL.EMTA.INDICATIVE.SURVEY.RATE/BRL13"/>
    <Evt Evnt="UNSHDLHDLDY" Val="D30"/>
    <Evt Evnt="PSTPNMNT" Val="D30"/>
    <Evt Evnt="CMLTVEVNTS" Val="D30"/>
    <Fillbk Typ="FallbackReferencePrice" Val="BRL.EMTA.INDUSTRY.SURVEY.RATE/BRL12"/>
    <Fillbk Typ="FallbackReferencePrice" Val="BRL.EMTA.INDICATIVE.SURVEY.RATE/BRL13"/>
  </MktDsrapn>
  <Pxng DtUnadj="2011-11-30" Tm="11:00" TmBizCtr="USNY">
    <BizCtr Ctr="BRBD"/>
    <BizCtr Ctr="USNY"/>
  </Pxng>
</Instrmt>
<RateSource RtSrc="3" RtSrcTyp="0" RefPg="BRL.PTAX/BRL09"/>
<RptSide Side="1"> // buy
  <Pty ID="00007Z92" Src="B" R="7">
    <Sub ID="Y" Typ="45"/> <!-- Swap Dealer (id= omitted since it's structural) -->
    <Sub ID="Y" Typ="49"/> <!-- Reporting Entity -->
  </Pty> <!-- Party1 -->
  <Pty ID="CFTC" Src="C" R="34"/> <!-- Regulatory body -->
</RptSide>
<RptSide Side="2"> // sell
  <Pty ID="00007Z93" Src="B" R="7">
    <Sub ID="Y" Typ="46"/> <!-- Major swap participant -->
    <Sub ID="Y" Typ="49"/> <!-- Reporting Entity -->
  </Pty> <!-- Party2 -->
  <Pty ID="CFTC" Src="C" R="34"/> <!-- Regulatory body -->
</RptSide>
</TrdCaptRpt>
```

FX Swap

```
<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-10-26" RptID="4578437594875" Ccy="EUR" LastSpotRt="1.29225">
```



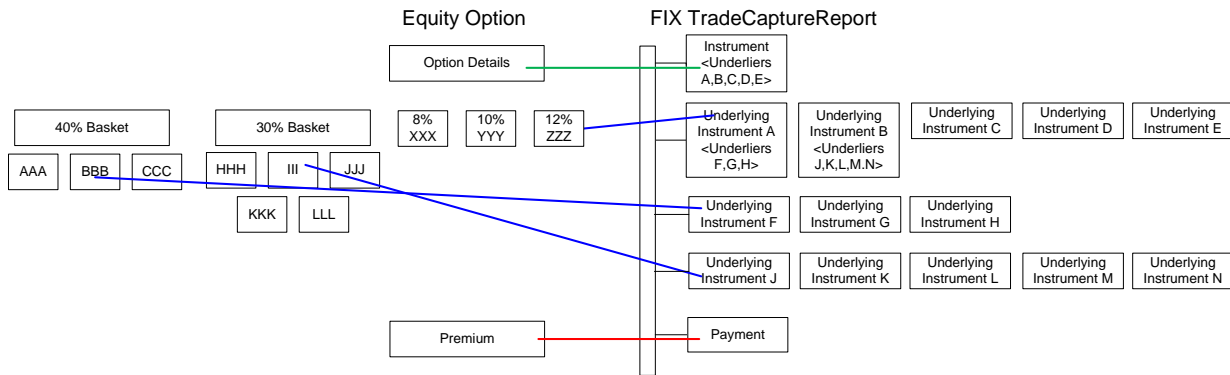
```
<RegTrdID ID="8695420" Src="PNBP" Typ="0"/>
<RegTrdID ID="8695421" Src="PNBP" Typ="0" LegRefID="Near"/>
<RegTrdID ID="8695422" Src="PNBP" Typ="0" LegRefID="Far"/>
<Instrmt Sym="EUR/USD" SecTyp="FXSWAP">
  <DtAdjmt BizDayCnvt="2">
    <BizCtr Ctr="USNY"/>
    <BizCtr Ctr="GBLO"/>
  </DtAdjmt>
</Instrmt>
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="EUR" Amt="25000000" Dt="2012-10-26" SettIStyle="0"
  PmtMethod="18" LegRefID="Near">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <Pty ID="HSBCGBLO" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
    <Pty ID="01128764556" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt> <!-- Principal Exchange / Seller pays EUR / Std SettIStyle SettIMeth=CHAPS -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="USD" Amt="32306250" Dt="2012-10-26" SettIStyle="0"
  PmtMethod="16" LegRefID="Near">
  <PmtSettl Ccy="USD">
    <Pty ID="CHASUS33" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
    <Pty ID="0987236727" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt> <!-- Principal Exchange / Buyer pays USD / Std SettIStyle SettIMeth=CHIPS -->
<Pmt Typ="3" PaySide="2" RcvSide="1" Ccy="USD" Amt="32331500" Dt="2012-11-26" SettIStyle="0"
  PmtMethod="16" LegRefID="Far">
  <PmtSettl Ccy="USD">
    <Pty ID="HSBCUS33" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
    <Pty ID="12345678901" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt> <!-- Principal Exchange / Seller pays USD / Std SettIStyle SettIMeth=CHIPS -->
<Pmt Typ="3" PaySide="1" RcvSide="2" Ccy="EUR" Amt="25000000" Dt="2012-11-26" SettIStyle="0"
  PmtMethod="18" LegRefID="Far">
  <PmtSettl Amt="25000000" Ccy="EUR">
    <Pty ID="CHASGBLO" Src="B" R="109"/> <!-- Beneficiary's Bank / Depository -->
    <Pty ID="23456789122" Src="D" R="32" Qual="7"/> <!-- Beneficiary (Bank) -->
  </PmtSettl>
</Pmt> <!-- Principal Exchange / Buyers pays EUR / Std SettIStyle SettIMeth=CHAPS -->
<TrdLeg SettITyp="0" SettIDt="2012-10-26" PxTyp="20" LastPx="1.29225" LastQty="25000000"
  LegCalcCcyLastQty="32306250">
  <Leg Sym="EUR/USD" SecTyp="FXSPOT" LegID="Near" Side="1"/>
</TrdLeg>
<TrdLeg SettITyp="M1" SettIDt="2012-11-26" PxTyp="20" LegLastFwdPts="0.00101"
  LastPx="1.29326" LastQty="25000000"
  LegCalcCcyLastQty="32331500">
  <Leg Sym="EUR/USD" SecTyp="FXFWD" LegID="Far" Side="2"/>
</TrdLeg>
<RptSide Side="1"> // buy
```

```

    <Pty ID="GIGA" Src="N" R="7"/>
  </RptSide>
  <RptSide Side="2"> // sell
    <Pty ID="PNBP" Src="N" R="7"/>
  </RptSide>
</TrdCaptRpt>
    
```

Nested Underliers

Option on Equity Basket



For this example SecurityIDSource="Z" indicates "synthetic" as described in section 2.2.1.

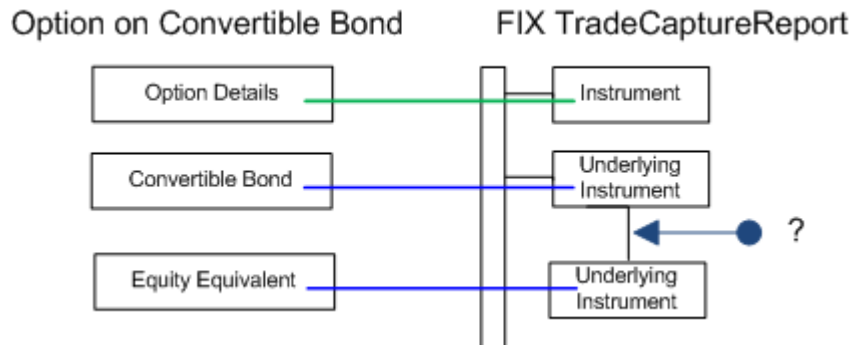
```

<?xml version="1.0" encoding="UTF-8"?>
<TrdCaptRpt TrdDt="2012-10-26" RptID="4578437594875">
  <RegTrdID ID="8695420" Src="PNBP" Typ="0"/>
  <Instrmt ID="O" Src="Z" SecTyp="OPT"/>
  <!-- Constituents of Option: 2 baskets and 3 equities -->
  <ReltdInstrmt InstrmtTyp="2" ID="A" Src="Z" RelToID="O" RelToSrc="Z"/>
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Option on Convertible Bond

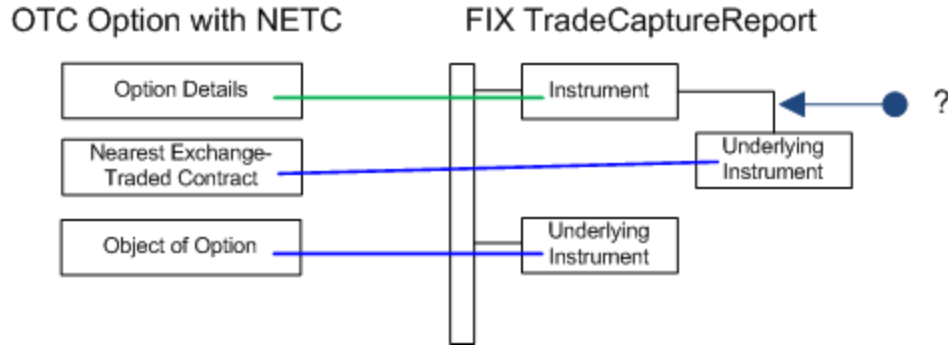


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Option with Nearest Exchange Traded Contract



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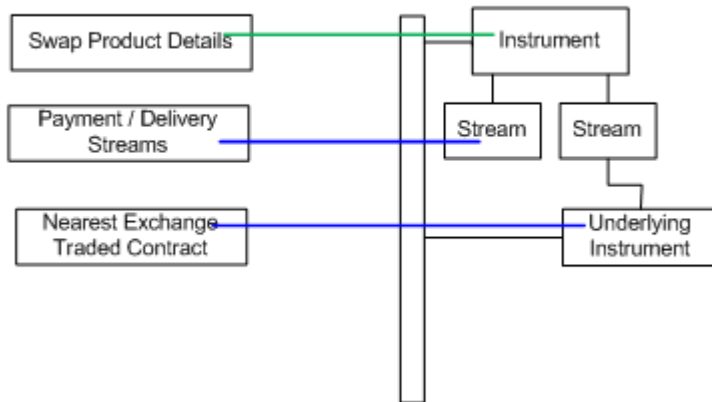
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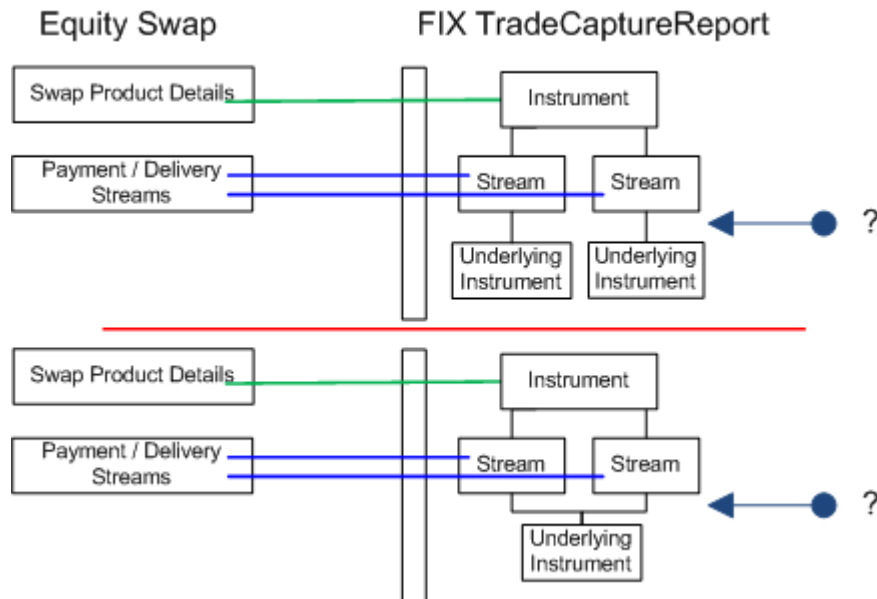
Equity Swap with Nearest Exchange Traded Contract

Equity Swap - NETC



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Equity swap with same or different single underlier



Different underlier

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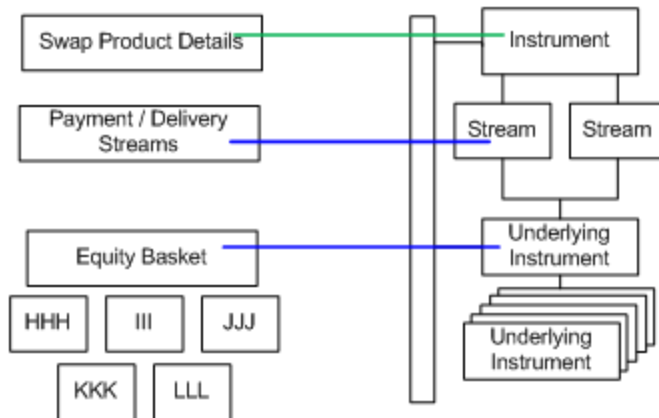
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Same underlier

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Equity Swap with shared basket underlier

Equity Swap – Basket

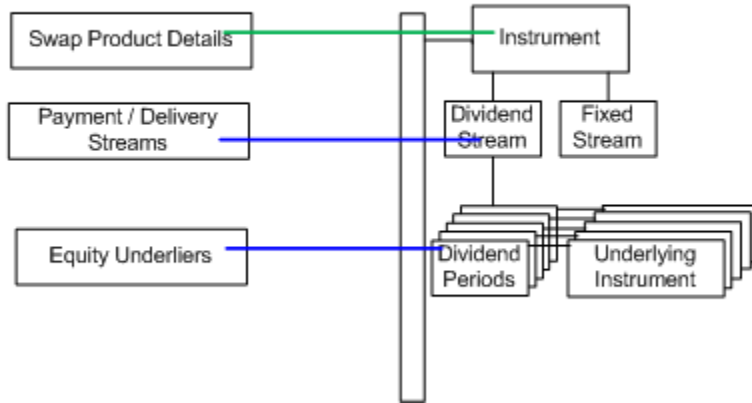


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Dividend Swap with many dividend stream underliers

Equity Dividend Swap



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Appendix E – Mapping Tables

Part 45 – Foreign Exchange Transactions

Foreign Exchange Transactions		
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) <i>Identify original SDR if between non-SDR entities:</i> Pty@ID=<LEI of SDR> Pty@Src=<tbd> (Legal Entity Identifier, ISO 17442) Pty@R=<tbd> (Data repository) TradeReportTransType(487) TradeReportID(571) TradeReportRefID(571) RegulatoryReportType(tbd) VoluntaryRegulatoryReport(tbd) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) BackloadedTrade(tbd) ConfirmationMethod(tbd) VerificationMethod(tbd)	
1 The Unique Swap Identifier for the swap	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier>	

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	RegulatoryTradeID(tbd) 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)	

Foreign Exchange Transactions		
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)	New USI flow? Marty will review requirements.
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 the swap	<i>Where <Pty R=7> (entering firm):</i> Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbd> (Swap dealer)	

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	RootPartySubID(1121) RootPartySubIDType(1122)	
14 An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (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=<tbid> (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=<tbid> (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 <tbid> = 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 <tbid> = Legal Entity Identifier	It is expected that the ISDA product taxonomy will be provided, as in the case of standardized trades.

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	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 <tbid> = Legal Entity Identifier SecurityID(48) SecurityIDSource(22)	In the absence of a normalized representation of the trade/product, the SDR might not be able to go much beyond the product taxonomy.
20 An indication that the swap is a multi-asset swap	<i>Indicated by the presence of a value in Instrmt/Scndry@AssetCls.</i>	
21 For a multi-asset class swap, an indication of the primary asset class	Instrmt@AssetCls 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity AssetClass(tbid)	
22 For a multi-asset class swap, an indication of the secondary asset class(es)	Instrmt/Scndry@AssetCls 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity SecondaryAssetClass(tbid)	
23 An indication that the swap is a mixed swap	@MixedSwap 0 = not a mixed swap 1 = a mixed swap MixedSwapIndicator(tbid)	
24 For a mixed swap reported to two non-dually-registered swap data repositories, the identity of the other swap data repository (if	Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) Pty@R=<tbid> (Data repository)	For the initial PET submission to an SDR of a mixed swap use one or more instances of this role to identify the other swap data repository(ies).

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
any) to which the swap is or will be reported	RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	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)	FXFWD and FXSWAP may be dropped from Part 43 reporting requirement.
26 Block trade indicator	@TrdTyp 0 = Regular trade (i.e. not a block trade or large notional swap) 1 = Block trade (or large notional swap) TrdType(828)	
27 Execution timestamp	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time TrdRegTimestamp(769) TrdRegTimestampType(770)	
28 Execution venue	<i>If executed on a SEF or contract market use</i> Pty@ID=<identifier> Pty@Src=<tbid> (Legal Entity Identifier, ISO 17442) or D (Proprietary) Pty@R=73 (Execution venue) Pty/Sub@ID=Y or N Pty/Sub@Typ=<tbid> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122) <i>or use</i> @VenuTyp <tbid> = Off-facility swap	

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	VenueType(1430)	
29 Currency 1	@Ccy Currency(15)	
30 Currency 2	@SettlCcy SettlCurrency(120)	
31 Notional amount 1	@LastQty LastQty(32)	
32 Notional amount 2	@CalcCcyLastQty CalculatedCcyLastQty(1056)	
33 Delivery type	Instrmt@SettlMeth C = Cash (i.e. non-deliverable) P = Physical (i.e. deliverable)	
34 Settlement or expiration date	Instrmt@MMY MaturityMonthYear(200)	
35 Timestamp for submission to swap data repository	Reporting entity: @TxnTm TransactTime(60) When SDR reports: TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=<td> (Submitted to repository) TrdRegTimestamp(769) TrdRegTimestampType(770)	Generated by SDR rather than reporting entity?
36 Clearing indicator	@ClrIntn 0 = Do not intend to clear 1 = Intend to clear ClearingIntention(tbd)	
37 Clearing venue	Pty@ID=<identifier> Pty@Src=<td> (Legal Entity Identifier, ISO 17442)	

Foreign Exchange Transactions		
CFTC Field	FIXML Representation - TradeCaptureReport	FpML Comment
	Pty@R=21 (Clearing organization) Pty/Sub@ID=Y or N Pty/Sub@Typ=<td> (Reporting entity indicator) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)	
38 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)	
39 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=<td> (Elected clearing requirement exception) RootPartySubID(1121) RootPartySubIDType(1122)	
40 Indication of collateralization	@TrdColl 0 = Uncollateralized 1 = Partially Collateralized 2 = One-Way Collateralized 3 = Fully Collateralized TrdCollateralization(tbd)	
41 Any other term(s) of the swap matched or affirmed by the counterparties in verifying the swap	See the following table for mapping Foreign Exchange trade detail to FIX.	

FX Spot or Forward

	External Field	FIX Mapping	Datatype	Description
A1	Exchanged currency 1	Instrument Symbol(55) [first of two currencies, e.g. EUR/USD]		

	External Field	FIX Mapping	Datatype	Description
	Payer Receiver Payment amount Payment currency	TrdCapRptSideGrp Side=2 (Sell) Parties PartyRole=7 (Entering firm) TrdCapRptSideGrp Side=1 (Buy) Parties PartyRole(452)=7 (Entering firm) LastQty(32) Currency(15) ... <i>or</i> ... PaymentGrp[0] PaymentAmount(tbd) PaymentCurrency(tbd)		
A2	Payment date unadjusted business day convention business centers adjusted	SettlDate(64) SettlDateType(tbd) [to state Adjusted or Unadjusted] <DateAdjustment> component drives adjustment ... <i>or</i> ... PaymentGrp[0] PaymentDateUnadjusted(tbd) PaymentBusinessDayConvention(tbd) [override to Instrument] PaymentBusinessCenterGrp(tbd) [override to Instrument] PaymentDateAdjusted(tbd)		
A3	Payment type	PaymentGrp[0] PaymentType(tbd)=3 (Principal exchange)		A classification of the type of fee or additional payment, e.g. brokerage, upfront fee etc. FpML does not define domain values for this element.
A5	Settlement standard settlement style	PaymentGrp[0] PaymentSettlStyle(tbd)		The information required to settle a currency payment that results from a trade. An optional element used to describe how a trade will settle. This defines a scheme and is used for identifying trades that are identified as settling standard and/or flagged for settlement netting. Standard Net

	External Field	FIX Mapping	Datatype	Description
				Standard and net
A6	settlement method	PaymentGrp[0] PaymentSettlMethod(tbd)		The mechanism by which settlement is to be made. The scheme of domain values will include standard mechanisms such as CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA. http://www.fpml.org/coding-scheme/settlement-method
A7	Single or Split settlement Correspondent Intermediary (multiple ?) Beneficiary bank (depository) Beneficiary	PaymentGrp[0] PaymentSettlGrp [a repeating group supporting split PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement]		The set of individual payments that are to be made when a currency payment settling a trade needs to be split between a number of ultimate beneficiaries. Each split payment may need to have its own routing information.
A8	Discount factor	PaymentGrp[0] PaymentDiscountFactor(tbd)		The value representing the discount factor used to calculate the present value of the cash flow.
A9	Present value amount Present value currency	PaymentGrp[0] PaymentPresentValueAmount(tbd) PaymentPresentValueCurrency(tbd)		The amount representing the present value of the forecast payment.
A10	Exchanged currency 2 Payer Receiver Payment amount Payment currency	Instrument Symbol(55) [second of two currencies, e.g. EUR/USD] TrdCapRptSideGrp Side=1 (Buy) Parties PartyRole=7 (Entering firm) TrdCapRptSideGrp Side=2 (Sell) Parties PartyRole(452)=7 (Entering firm) CalculatedCcyLastQty(1056) SettlCurrency(120) [either contra currency or 3 rd if NDF] ... or ... PaymentGrp[1] PaymentAmount(tbd) PaymentCurrency(tbd)		

	External Field	FIX Mapping	Datatype	Description
A11	Payment date unadjusted business day convention business centers adjusted	SettlDate(64) SettlDateType(tbd) [to state Adjusted or Unadjusted] <DateAdjustment> component drives adjustment ... or ... PaymentGrp[1] PaymentDateUnadjusted(tbd) PaymentBusinessDayConvention(tbd) [override to Instrument] PaymentBusinessCenterGrp(tbd) [override to Instrument] PaymentDateAdjusted(tbd)		
A12	Payment type	PaymentGrp[1] PaymentType(tbd)=3 (Principal exchange)		A classification of the type of fee or additional payment, e.g. brokerage, upfront fee etc. FpML does not define domain values for this element.
A14	Settlement standard settlement style	PaymentGrp[1] PaymentSettlStyle(tbd)		The information required to settle a currency payment that results from a trade. An optional element used to describe how a trade will settle. This defines a scheme and is used for identifying trades that are identified as settling standard and/or flagged for settlement netting. Standard Net Standard and net
A15	settlement method	PaymentGrp[1] PaymentSettlMethod(tbd)		The mechanism by which settlement is to be made. The scheme of domain values will include standard mechanisms such as CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA. http://www.fpml.org/coding-scheme/settlement-method
A16	Single or Split settlement Correspondent Intermediary (multiple ?) Beneficiary bank (depository) Beneficiary	PaymentGrp[1] PaymentSettlGrp [a repeating group supporting split] PaymentSettlParties PaymentSettlPartyRole(tbd)=[appropriate role in funds movement]		The set of individual payments that are to be made when a currency payment settling a trade needs to be split between a number of ultimate beneficiaries. Each split payment may

	External Field	FIX Mapping	Datatype	Description
				need to have its own routing information.
A17	Discount factor	PaymentGrp[1] PaymentDiscountFactor(tbd)		The value representing the discount factor used to calculate the present value of the cash flow.
A18	Present value amount Present value currency	PaymentGrp[1] PaymentPresentValueAmount(tbd) PaymentPresentValueCurrency(tbd)		The amount representing the present value of the forecast payment.
A19	Dealt currency	Currency(15)		Reference to currency 1 or currency 2
A20	Tenor name	SettlType(63) <i>using the FX tenor values and equivalents:</i> <i>B = Broken date</i> <i>1 = Today</i> <i>2 = Tomorrow</i> <i>3 = TomorrowNext</i> <i>0 = Spot</i> <i>C = SpotNext</i>		A tenor expressed with a standard business term Broken Today Tomorrow TomorrowNext Spot SpotNext
A21	Tenor period Tenor unit	SettlType(63) <i>using the FX tenor union values D<n>, W<n>, M<n>, Y<n> where <n> is any integer > 0.</i>		A tenor expressed as a period type and multiplier (e.g. 1D, 1Y, etc.)
A22	Value date ... or Currency 1 value date Currency 2 value date	SettlDate(64) ... or ... PaymentGrp[0] & [1] PaymentDateUnadjusted(tbd) PaymentBusinessDayConvention(tbd) [override to Instrument] PaymentBusinessCenterGrp(tbd) [override to Instrument] PaymentDateAdjusted(tbd)		The date on which both currencies traded will settle. The dates on which currency1 and currency2 amounts will be settled. To be used in a split value date scenario.
A23	Exchange rate currency 1 currency 2 quote basis	Instrument Symbol(55) [order of currencies determines quote basis, e.g. EUR/UDS means EUR per USD]		The first and second currencies specified when a pair of currencies is to be evaluated. The method by which the exchange rate is quoted. Currency1PerCurrency2 Currency2PerCurrency1
A24	Rate	LastPx(31)		The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.

	External Field	FIX Mapping	Datatype	Description
A25	SpotRate	LastSpotRate(194)		An element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.
A26	Forward points	LastForwardPoints(195)		An optional element used for deals consumated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade.
A27	Point value	PricePrecision(tbd 2349)		An optional element that documents the size of point (pip) in which a rate was quoted (or in this case, forwardPoints are calculated). Point (pip) size varies by currency pair: major currencies are all traded in points of 0.0001, with the exception of JPY which has a point size of 0.01.
A28	Cross rate Repeats currency 1, currency 2, quote basis, rate, spot rate and forward points	ComplexEvents ComplexEventType(1484)=<tbd> FX Cross currency ComplexEventCurrencyOne(tbd) ComplexEventCurrencyTwo(tbd) ComplexEventQuoteBasis(tbd) ComplexEventRateSourceGrp ComplexEventSpotRate(tbd 2407) ComplexEventForwardPoints(tbd 2408)		Repeatable. An optional element that allows for definition of the currency exchange rates used to cross between the traded currencies for non-base currency FX contracts.
A29	Non-deliverable settlement	SettlCurrency(120) [supercedes contra currency for NDF]		The currency in which cash settlement

	External Field	FIX Mapping	Datatype	Description
	Settlement currency			occurs for non-deliverable forwards and cash-settled options (non-deliverable or otherwise).
A30	Fixing Currency 1 Currency 2 Quote basis	ComplexEvents ComplexEventType(1484)=<td> (Price observation) ComplexEventCurrencyOne(tbd) ComplexEventCurrencyTwo(tbd) ComplexEventQuoteBasis(tbd) ComplexEventPeriodGrp		Repeating. Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate. This element is optional, permitting it to be omitted where fixing details are unavailable at the point of message creation. It has multiple occurrence to support the case where fixing details must be specified for more than one currency pair e.g. on an option settled into a third currency (that is not one of the option currencies).
A31	Fixing date	MaturityMonthYear(200) ... or ... PricingDateTime PricingDateUnadjusted(tbd) PricingDateBusinessDayConvention(tbd) PricingDateBusinessCenterGrp(tbd) PricingDateAdjusted(tbd)		Describes the specific date when a non-deliverable forward or cash-settled option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement. This element should be omitted where a single, discrete fixing date cannot be identified e.g. on an american option, where fixing may occur at any date on a continuous range.
A32	FX spot rate source primary rate source primary rate source page primary rate source page heading secondary rate source secondary rate source page secondary rate source page heading	RateSource [repeating group] RateSource(1446) RateSourceType(1447) ReferencePage(1448) RateSourcePageHeading(tbd2412) Need to add to TCR		Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

	External Field	FIX Mapping	Datatype	Description
A33	Fixing time Fixing business center	MaturityTime(1079) ... or ... PricingDateTime PricingTime(tbd) PricingTimeBusinessCenter(tbd)		The time at which the spot currency exchange rate will be observed. It is specified as a time in a business day calendar location, e.g. 11:00am London time.

FX Swap Instrument

	External Field	FIX Mapping	Datatype	Description
B1	Near leg Exactly the same as FX Spot or Forward above	Map <Instrument> level fields to first <InstrumentLeg> and supply a synthetic LegSecurityID(602). Map settlement payments to instances of <PaymentGrp> and link each to <InstrumentLeg> through PaymentSecurityRefID(tbd) using the leg's synthetic LegSecurityID(602).		The FX transaction with the earliest value date.
B2	Far leg Exactly the same as FX Spot or Forward above	Map <Instrument> level fields to second <InstrumentLeg> and supply a synthetic LegSecurityID(602). Map settlement payments to instances of <PaymentGrp> and link each to <InstrumentLeg> through PaymentSecurityRefID(tbd) using the leg's synthetic LegSecurityID(602).		The FX transaction with the latest value date.

FX Option

	External Field	FIX Mapping	Datatype	Description
C1	Exactly the same as FX Spot or Forward above but in the UnderlyingInstrument component.	Map <Instrument> level fields to first <UnderlyingInstrument>. Map potential settlement payments to instances of <PaymentGrp> with a PaymentSubType of 8 (Conditional).		