



# Global Technical Committee and Futures Industry Association CFTC Part 43 & 45 Gap Analysis IV Equities Swaps

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Revision 2.4

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## Document History

Revision	Date	Author	Revision Comments
0.1	November 19, 2012	Dean Kauffman, Brook Path Partners, Inc.	Initial draft. Append trade type table to identify mapping requirement.
0.2	November 30, 2012	Dean Kauffman, Brook Path Partners, Inc.	Begin mapping to FIX.
0.3	December 3, 2012	Dean Kauffman, Brook Path Partners, Inc.	Continue mapping to FIX.
0.4	December 19, 2012	Dean Kauffman, Brook Path Partners, Inc.	Add "Conditional" enum to PaymentSubType for FX Options. Revise linkage logic between <Instrument> and <UnderlyingInstrument>.
0.5	January 7, 2013	Dean Kauffman, Brook Path Partners, Inc.	Move PaymentSubType to Phase III to support FX. Move Underlying linkage scheme to Phase III to support Options. Added Arjun's (Greenline/DTCC) issues. Continue mapping.
0.6	January 9, 2013	Dean Kauffman, Brook Path Partners, Inc.	Resolve issues 4-5. Continue mapping.
0.7	January 14, 2013	Dean Kauffman, Brook Path Partners, Inc.	Continue mapping.
0.8	January 25, 2013	Dean Kauffman, Brook Path Partners, Inc.	Resolve a number of issues. Continue mapping.
0.9	January 28, 2013	Dean Kauffman, Brook Path Partners, Inc.	New issues. Continue mapping.
1.0	February 6, 2013	Dean Kauffman, Brook Path Partners, Inc.	New issues. Continue mapping.
1.1	February 13, 2013	Dean Kauffman, Brook Path Partners, Inc.	New issues. Continue mapping.
1.2	February 20, 2013	Dean Kauffman, Brook Path Partners, Inc.	Continue mapping. Moved <DividendConditions> to <PaymentStream>. Eliminated <DividendConditionsFloatingRateSchedule> moving function to <PaymentScheduleGrp>.
1.3	February 27, 2013	Dean Kauffman, Brook Path Partners, Inc.	Post issues discussed and resolved 2/25. New "contingent/non-contingent" question. Map FormulaRate component.
1.4	March 6, 2013	Dean Kauffman, Brook Path Partners, Inc.	Add TradeContingency to TCR. Map Dividend Swap, Correlation Swap and straw-man pointers to Underlier using xxxRefID.
1.5	March 8, 2013	Dean Kauffman, Brook Path Partners, Inc.	Fixed spelling of Underlier throughout. Corrected names of 1.4 components to ...Grp. Variance Correlation
1.6	April 3, 2013	Dean Kauffman, Brook Path Partners, Inc.	Revised hierarchy of Dividend Period components.

Revision	Date	Author	Revision Comments
1.7	April 15, 2013	Dean Kauffman, Brook Path Partners, Inc.	Dropped Dividend Period components in favor of extending Calculation Period components.
1.8	April 26, 2013	Dean Kauffman, Brook Path Partners, Inc.	Completed Return Swap components. Restored <DividendPeriodGrp> components. Removed reference to <DividendAccrualsFloatingRateScheduleGrp> – the <PaymentScheduleGrp> component will serve.
1.9	April 29, 2013	Dean Kauffman, Brook Path Partners, Inc.	Collapsed Return Swap components into fewer using types. Moved <DividendPeriodGrp> and <Formula> (renamed) under <PaymentStreamFloatingRate>. Built tables for Return Swap components.
2.0	May 1, 2013	Dean Kauffman, Brook Path Partners, Inc.	Complete tables for Return Swap components. Remove Transaction Supplement items that overlap other security types.
2.1	Feb 4, 2014	Dean Kauffman & Lisa Taikitsadaporn, Brook Path Partners, Inc.	Add ReturnRateReferencePageHeading to <ReturnRateInformationSourceGrp>. Removed “New” from TCR’s TradeContingency – it’s in Phase 3. Touchup descriptions, etc.
2.2	May 13, 2014	Dean Kauffman, Brook Path Partners, Inc.	Complete tables and build Data Dictionary in preparation for presenting to GTC.
2.3	May 14, 2014	Dean Kauffman, Brook Path Partners, Inc.	Additional clean up prior to GTC submission
	June 20, 2014	Dean Kauffman, Brook Path Partners, Inc.	Added content to Chapter 2.2 Proposed Changes at Hanno’s direction.
2.4	July 17, 2014	Dean Kauffman, Brook Path Partners, Inc.	Filled in recently assigned tag numbers and enumeration values in 3) Issues and Discussions, 4) Proposed Message Flow and Appendix E Mapping Tables.  Captured overlooked enumeration changes for PartySubIDType(803) and RegulatoryReportType(1934).  Further elaborated section 2.2 Proposed Changes.  Added xxxDividendPeriodXID to all xxxDividendPeriodGrp components – needed for RelatedInstrumentGrp references.  Added RelatedToDividendPeriodXIDRef to RelatedInstrumentGrp component. (Moved here from Phase III to avoid dangling reference there.)
	Oct. 14, 2014	Dean Kauffman, Brook Path Partners, Inc.	Enhance synopses of EvntGrp, CompletEvents and their Leg and Underlying versions to clarify when they are to be used.
	<a href="#">November 17, 2014</a>	<a href="#">R. Shriver</a>	<a href="#">Created ASBUILT</a>



<b>Revision</b>	<b>Date</b>	<b>Author</b>	<b>Revision Comments</b>
	<a href="#">January 28, 2015</a>	<a href="#">R. Shriver</a>	<a href="#">Appended data type change for xxxInstrumentRoundingPrecision and PricePrecision(2349) fields per Jira ticket SPEC-1696.</a>
	<a href="#">July 31, 2016</a>	<a href="#">R. Shriver</a>	<a href="#">Jira SPEC-2214 – revised enumeration of xxxReturnRatePriceType fields.</a>

# 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 the effort was broken into four phases and the current proposal completes the cycle.

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

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

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

## 1.1 Acknowledgments

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## 1.2 Phasing

The current fourth installment of the CFTC Gap Analysis covers Equity Swaps.

## 1.3 Working Group Participants

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

- CME Group

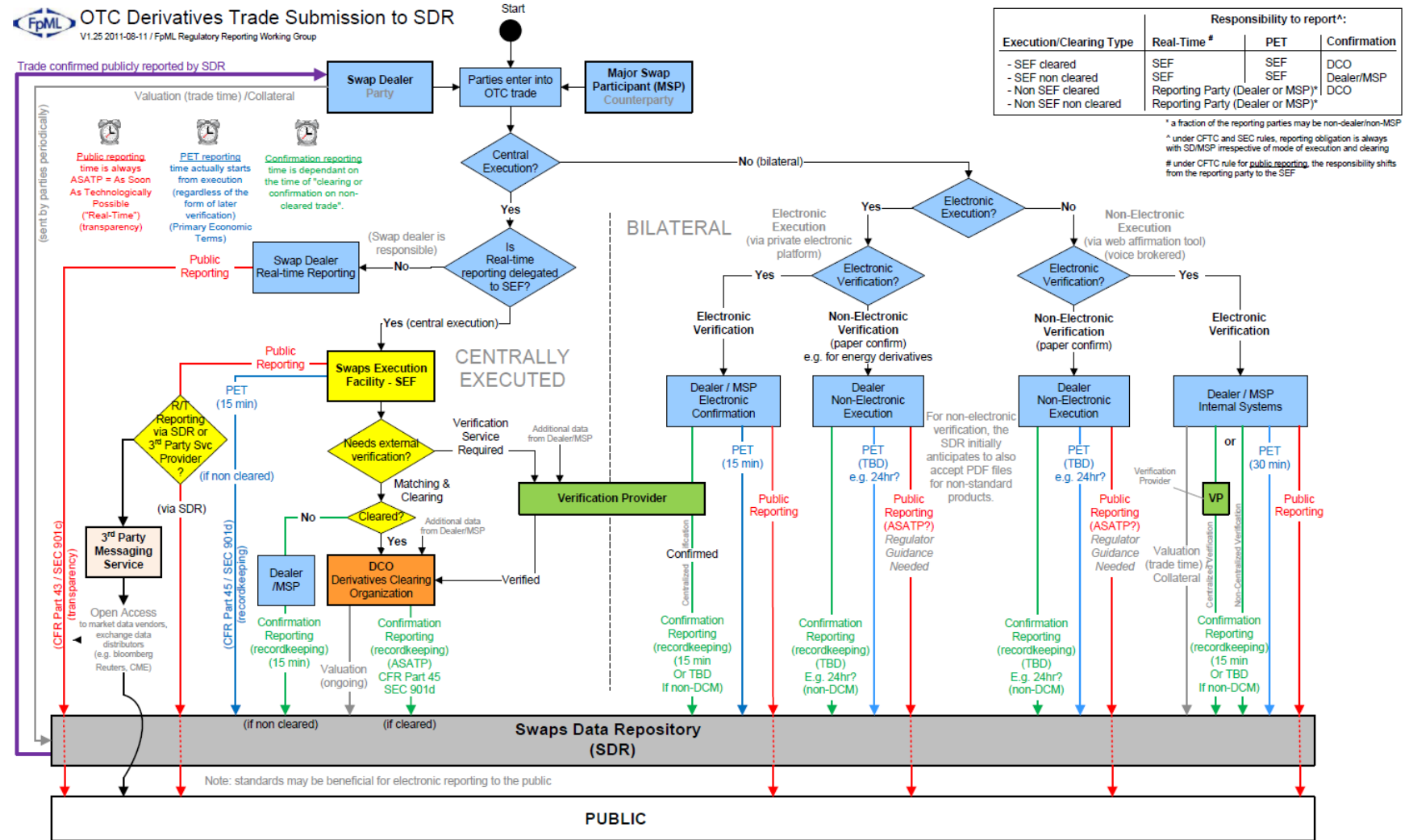
- DTCC
- ICE

## 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

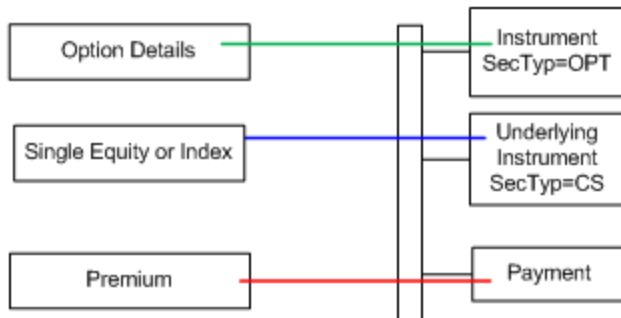


## 2.1 Design Model

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.

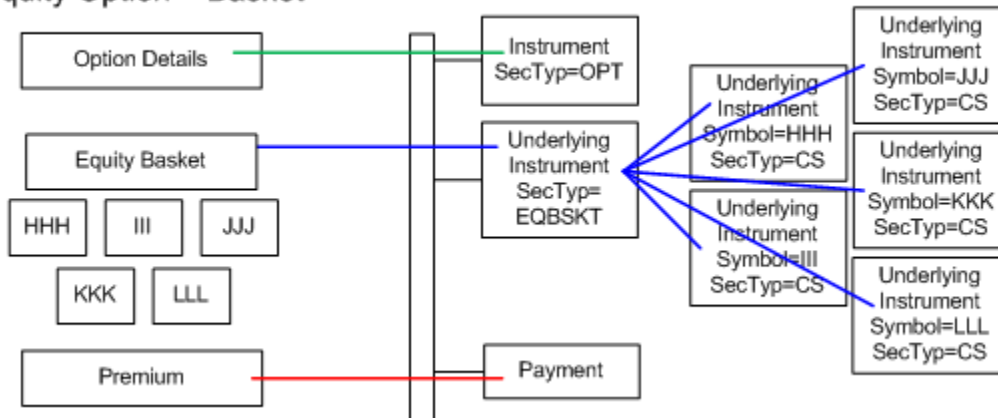
**Figure 2: Model of Equity Option Trade – Single Asset or Index**

Equity Option – Single or Index      FIX TradeCaptureReport

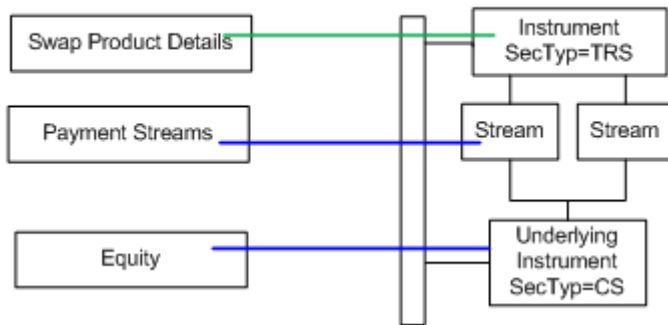


**Figure 3: Model of Equity Option Trade – Basket**

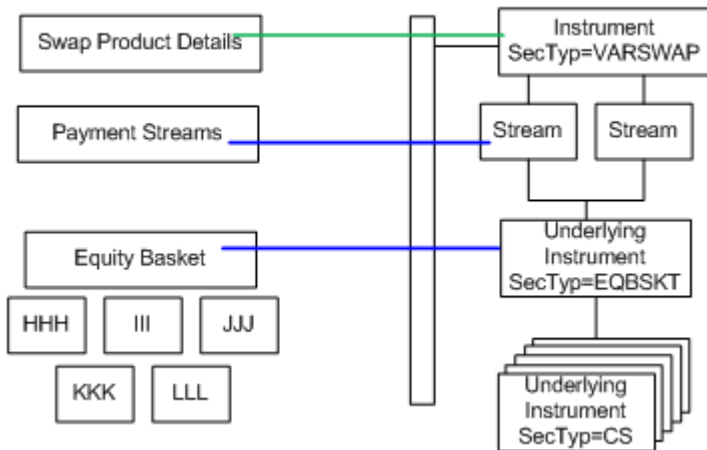
Equity Option – Basket



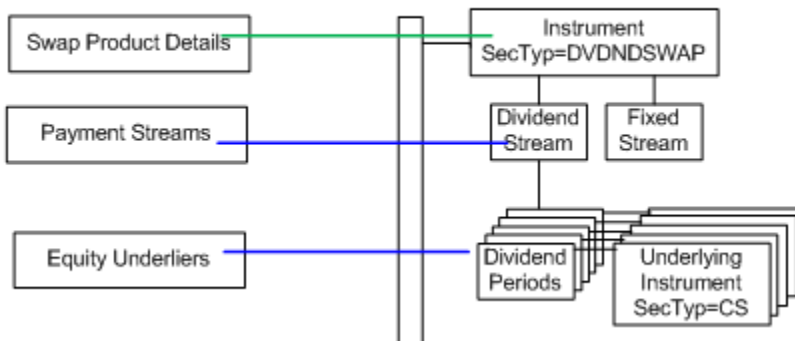
**Figure 4: Model of Equity Return or Variance Swap – Single Underlier**  
Equity Swap – Single



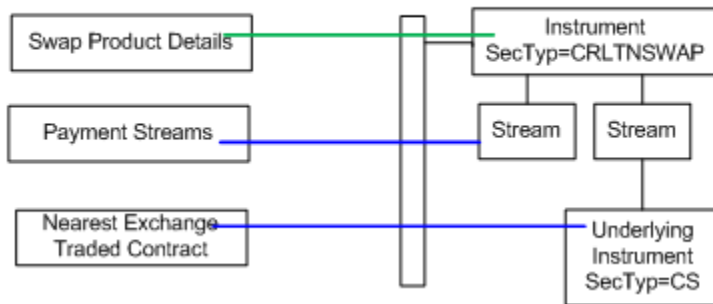
**Figure 5: Model of Equity Return or Variance Swap – Basket**  
Equity Swap – Basket



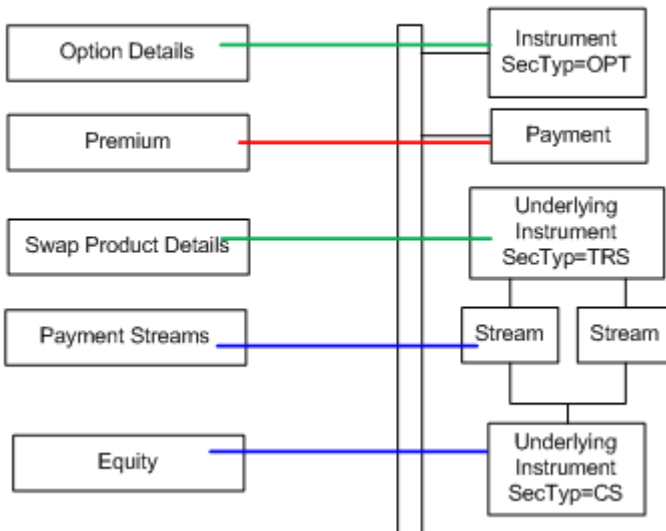
**Figure 6: Model of Equity Dividend Swap**  
Equity Dividend Swap



**Figure 7: Model of Equity Swap – Nearest Exchange Traded Contract**  
Equity Swap - NETC



**Figure 8: Model of Equity Swap Option**  
Equity Swap Option



## 2.2 Proposed Changes

### 2.2.1 Trade Contingencies

FIX does not currently support the concept of a trade, once executed, being contingent on another trade for its persistence. A requirement that surfaced in our analysis was to be able to identify a trade whose persistence is contingent on the clearing of a corresponding paired trade. For example, an Exchange for Physical trade (EFP) may be contingent on the clearing of a corresponding trade, and once the paired trade clears or fails to clear, the contingent trade ceases to exist.

Most trades need not carry this attribute. But trades with an asset class that might suggest contingency need to be able to clarify contingent versus non-contingent.

A field is added to TradeCaptureReport – TradeContingency(2356#d) – to indicate whether the trade’s persistence is contingent on the clearing of a corresponding paired trade. Once the paired trade clears or fails to clear, the related trade ceases to exist. The trades are linked to each other through a common value in TradeLinkID(820).

## 2.2.2 Event Extensions

### 2.2.2.1 Complex Events

The FIX component ComplexEvents supports a large number of scheduled pricing and option exercise events during the life of an OTC derivative trade. In our analysis of Equity Swaps, we identified two more scheduled event requirements that could be supported through ComplexEvents – valuation of Equity price and Dividend value.

New values for xxxComplexEventType are added to support valuation of Equity Swap asset price and dividend value. In addition, three related fields are added to handle futures and options pricing, and fallback election for determining present value.

### 2.2.2.2 Extraordinary Events

There is no existing support in FIX for specifying unscheduled events on which swap asset values depend at the Instrument level, e.g. reference entity mergers, tender offers, insolvency, failure to deliver, change of ownership, index events, etc.

To satisfy the requirement to report such events and their associated valuation for Equity Swaps we introduce the concept of Extraordinary Event into the xxxInstrument components. It specifies the extraordinary and disruptive events applicable to the reference entity and the resulting valuation. See xxxExtraordinaryEventGrp.

## 2.2.3 Versioning for Streams

A feature of Equity Swaps not encountered in previous swap asset analysis is the concept of versioning. Equity Swap streams can have a version number and an effective date of the version.

To support this concept, we are adding two fields to the xxxStreamGrp components to report the version of the stream and its effective date – xxxStreamVersion(tbd) and xxxStreamVersionEffectiveDate.

## 2.2.4 Payment Formulas

Equity Swaps may require reporting either the binary image or the machine-readable content of a formula used to determine the rate of return for the floating leg of the swap. We considered the recently-added AttachmentGrp component for the binary image but determined that it was too heavy for this requirement and difficult to associate with a specific swap stream rather than to the overall contract.

A number of related fields and components are added to the xxxPaymentStream component hierarchy to support formulas – either an XML representation (MathML, OpenMath or text) or an encoded clip image of the formula in Base64 Binary.

## 2.2.5 PaymentGrp Extensions

The PaymentGrp component added in CFTC Parts 43 and 45 Gap Analysis Phase I has proved useful for reporting the various payments associated with OTC derivative contracts. Analysis of Equity Swaps identified a large group of additional types that are really qualifiers of the existing types. The component is here extended with the new qualifiers in PaymentSubType(40993tbd), e.g. Initial, Intermediate, Final, Prepaid, Postpaid, Conditional, etc. In addition fields are added to the component for determining the amount of the payment when it is relative to some other floating amount in the contract – PaymentAmountRelativeTo(42598tbd) and PaymentAmountDeterminationMethod(42599tbd).

## 2.2.6 Cross Referencing between entities

Another concept added in CFTC Parts 43 and 45 Gap Analysis Phase I for cross-referencing elements in opposing streams – Datatypes XID and XIDRef – satisfies similar requirements for Equity Swaps. E.g. Compounding details of the fixed and floating rate streams and Notional in the UnderlyingInstrument component. The XID/XIDRef facility is extended with fields that satisfy the requirements for Equity Swaps.



## 2.2.7 Related Instruments

in our CFTC Parts 43 and 45 Gap Analysis Phase III Gap Analysis we extended the RelatedInstrumentGrp component to provide unambiguous linkage between each <UnderlyingInstrument> instance and its related parent component, either <Instrument>, <InstrumentLeg> or another <UnderlyingInstrument> higher in the hierarchy. This Equity Swap Proposal depends very much on the facilities provided there.

## 3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	Taxonomy for Equity Derivatives.	11/19/2012	Resolved 1/23/2013	Need to develop. Also CapFloor which was omitted in Phase 1. Completed.
2	Contract for Difference	11/19/2012		Not mapped in FpML – need requirements.
3	Underliers	12/27/2012	Resolved 12/17.	Options on swaps with Underliers - ideally the swap goes in UnderlyingInstrument so where do the Underliers go? Baskets within baskets as Underliers - FpML allows infinite depth which FIX does not. Moved to the Phase III GA document.
4	Party Sources beyond LEI	1/2/2013	Resolved 1/7/2013	DTCC: Per the CFTC's LEI evolution, all SDR's will likely need the following enums for PartyIDSource (447), PartySubID (523), RootPartyIDSource (1118), RootPartySubIDType (1122): . EIC . CICI  <b>CICI</b>  Clare Gehrhardt: Here are some of the excerpts from the CICI discussion we had in the FpML working groups. Although we envision the CICI seamlessly transitioning into the LEI, we don't know for sure yet that will be a certainty. Below are some email chains discussing the issues. I think the FIX working group should also take these arguments into account for the party sub id.  <a href="http://www.fpml.org/_wgmail/_rptwgmail/msg01062.html">http://www.fpml.org/_wgmail/_rptwgmail/msg01062.html</a> (Please see Point 4)  <a href="http://www.fpml.org/_wgmail/_rptwgmail/msg01063.html">http://www.fpml.org/_wgmail/_rptwgmail/msg01063.html</a>  Specifically, from the link above, these comments:  In looking at this issue, I also encountered the issue that the existing coding scheme URI we have for the LEI, based on ISO 17442, may not be the best choice, as ISO 17442 specifies a format for LEIs but no mechanism for ensuring they don't overlap between issuers. So in theory there may

	Issue	Date	Status	Discussion
				<p>be multiple identification systems based on ISO 17442 if there are different providers, or if some jurisdictions force the use of their own identifier issuing system while adopting the ISO 17442 format. Perhaps we should instead have a coding scheme that identifies the issuing system.</p> <p><b><u>EFET EIC Codes</u></b></p> <p>We discussed adding EIC id's to the party id sub group. Below is a brief description on EFET and a link to a list of ID's.</p> <p>From the EFET website:</p> <p>EFETnet provides advanced software for automating energy trading. It was defined and developed by the European Federation of Energy Traders (EFET), an organisation founded in 1999 by Europe's leading energy companies and is used for EFET and non-EFET energy trading contracts.</p> <p>Below is the public link to the EFET issued Id's referred to as EIC's:</p> <p><a href="http://www.efet.org/Standardisation/Static-data">http://www.efet.org/Standardisation/Static-data</a></p> <p>Resolution: 1) PartyIDSource=LEI will include CICI. 2) DTCC will consider submitting GA proposal for adding PartyIDSource=EIC.</p> <p><b>Additional information from Lisa re LEI:</b></p> <p>The goal of the FSB is for 1 legal entity to have only one LOU (local operating utility, which assigns the LEI). The LEI will always include the LOU prefix. It would be possible say for a legal entity to own other legal entities (funds at an asset manager) that could be conceivably be assigned by different LOUs.</p> <p>Recommendation - use all 20 digits and do not differentiate or consider the prefix as something somehow separate from the LEI itself.</p> <p>Therefore, the CICI values already assigned will become LEIs with the DTCC/SWIFT LOU prefix that the FSB has already assigned.</p>

	Issue	Date	Status	Discussion
				<p>Portability: As previously indicated, the LEI must be portable within the global LEI system. Each LOU should immediately transfer an LEI to a different LOU following the request of the LEI registrant or an LOU acting on its behalf without any financial or operational hindrance. The portability principle is strongly encouraged for sponsored pre-LOUs as well.</p> <p>Mutual recognition of pre-LEIs: To eliminate any risk of a single entity requiring multiple pre-LEIs to comply with local regulatory requirements, it is important that there is mutual recognition of pre-LEIs issued outside the domestic framework and of pre-LEIs ported to another pre-LOU.</p>
5	TrdRegTimestamp extensions	1/2/2013	Resolved 1/7/2013	<p>DTCC: A while back, we'd spoken about Post Trade Transaction Date and adding an enum in the TrdRegTimestamp Grp (TrdRegTimestampTyp – 770) to accommodate it. I was wondering if that was the resulting decision? These dates represent transaction dates for</p> <ul style="list-style-type: none"> <li>. Termination</li> <li>. Partial Termination</li> <li>. Increase</li> <li>. Amendment</li> <li>. Exercise</li> <li>. New Transaction</li> </ul> <p>Resolution: Do not extend TrdRegTimestampType with these values – it is the SDR's task to track trade history without needing to communicate timestamps of trade-continuation events. Also TransactTime(60) should be used to communicate such post-trade event times as valuation and snapshot rather than the HDR field SendingTime(52). The WG determined that no information is lost by overwriting a previous TransactTime(60) for a new report.</p>
6	Verified Status	1/2/2013	Resolved 1/14/2013	<p>DTCC: In the 'Verification' Regulatory Report Type, the Transaction Type has valid values of "Verified," or "Disputed." We thought to map the Transaction Type to TradeReportTransType (487) but would be missing the enums. Assuming all other SDR's have the same need, we might need to support these.</p> <p>Clare: The requirement is from Part 49 located here: <a href="http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2011-20817a.pdf">http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2011-20817a.pdf</a></p> <p>In summary: A US SDR has an obligation to verify reported positions with both counterparties to a trade. The GTR implements this obligation via:</p>

	Issue	Date	Status	Discussion
				<p>- Comparison of the Notional Amount and Notional Currency submitted by both sides of a position</p> <p>- Messaging and reporting to counterparties on trade submission to the GTR</p> <p>- Support for Verification and Dispute message allowing parties to indicate agreement / disagreement without submitting their position to the GTR.</p> <p>Resolution: 1) RegTradeType=Verification is used by trading party to report its PET details separately to the SDR. It does not include status.                      2) Report from SDR to trading party should be TrdRptStatus = Pending verification, Deemed verified, Verified, or Disputed.                      3) Report from trading party to SDR should be TrdRptType = Verify or Dispute. All new values.</p>
7	Voluntary Reporting Obligation	1/2/2013	Resolved 1/23/2013	<p>DTCC: For Reporting Obligation vs. Voluntary Submission we might need to expand/revisit the use of the 'voluntary reporting party' enum:</p> <ul style="list-style-type: none"> <li>. Reporting Obligation (per Jurisdiction) (Trade Level)</li> <li>. Reporting obligation (Trade Level) – obligation per jurisdiction (Root Parties block in tags 1121 &amp; 1122)</li> </ul> <p>- The requirement specifies whether the trade is being reported to the specified jurisdiction voluntarily. A binary Y/N attached to the identified jurisdiction is sufficient.</p> <p>Suggestion:</p> <ul style="list-style-type: none"> <li>. RootPartyID (1117) = CFTC</li> <li>. RootPartyIDSource (1118) = D (Proprietary/Custom)</li> <li>. RootPartyRole (1119) = 34 (Regulatory Body)</li> <li>. RootPartySubIDTyp (1122) = 62 Reporting obligation jurisdiction</li> <li>. RootPartySubID (1121) = Y/N</li> </ul> <p>Parties</p> <ul style="list-style-type: none"> <li>- Voluntary Submission (Party Level)</li> </ul> <p>For voluntary reporting party, there's a need to identify the jurisdiction to which the party is voluntarily reporting. 523 may need to name the jurisdiction.</p> <p>Suggestion:</p> <ul style="list-style-type: none"> <li>PartyID (448) = PartyA</li> <li>PartyIDSource (447) = D (Proprietary/Custom)</li> <li>PartyRole (452) = 7 (Entering Firm)</li> </ul>

	Issue	Date	Status	Discussion
				<p>PartySubIDTyp (803) = 61 = Voluntary reporting entity                      PartySubID (523) = CFTC</p> <p>1/9: Arjun to provide use cases.                      1/14: Dean will provide additional use cases based on discussion. Can we drop VoluntaryRegulatoryReport(1934) Boolean? We need Niranjana's input.                      Resolution – see Appendix F. Changes will be added to Phase 2 GA.</p>
8	RegulatoryLegRefID	1/2/2013	Resolved 1/9/2013	<p>Should we identify this field as NOT a regulatory requirement but merely an implementation convenience for FX Swaps?</p> <p>Clare Gehrhardt: <b><u>FX Swap</u></b></p> <p>I looked into an FX Market Architecture Group document here (<a href="http://www.gfma.org/uploadedfiles/initiatives/foreign_exchange_(fx)/fx-usi-20120601.pdf">http://www.gfma.org/uploadedfiles/initiatives/foreign_exchange_(fx)/fx-usi-20120601.pdf</a>) where it discusses the implementation of FX Swaps and USI assignment in section 3.3.</p> <p>They envision that swaps will be booked and assigned USI's in one of the three following ways:</p> <ul style="list-style-type: none"> <li>· As a single FX Swap record, encapsulating the near and far leg (<i>it was noted in the doc this approach wasn't compliant with CFTC requirements</i>)</li> <li>· As two records, a near-leg and a far-leg with internal reference to one another</li> <li>· As two records, a spot (or forward) and a forward without reference to one another</li> </ul> <p>The RegulatoryLegRefId would be used in the last 2 options. In the DTCC's current FX TR implementation, we use a generic 'linkID' element to support the reference. We may want to remove the 'Regulatory' portion in the proposed FIX element or use an existing generic ID element.</p> <p>Resolution: No change.</p>
9	Valuation Method	1/6/2013	Resolved 1/23/2013	<p>Niranjana: Did we include any attribute in the Gap analysis to identify what model was used for pricing. This would be HVAR, Black Scholes, SPAN etc. This would be captured by the SDR while valuations are submitted. I know the DTCC</p>

	Issue	Date	Status	Discussion
				<p>spreadsheet captures the information.</p> <p>Here is the corresponding Fpml equivalent.</p> <pre> &lt;xsd:complexType name="PricingModel"&gt;   &lt;xsd:annotation&gt;     &lt;xsd:documentation xml:lang="en"&gt;A scheme identifying the types of pricing model used to evaluate the price of an asset. Examples include Intrinsic, ClosedForm, MonteCarlo, BackwardInduction.&lt;/xsd:documentation&gt;   &lt;/xsd:annotation&gt;   &lt;xsd:simpleContent&gt;     &lt;xsd:extension base="Scheme"&gt;       &lt;xsd:attribute name="pricingModelScheme" type="xsd:anyURI" default="http://www.fpml.org/coding- scheme/pricing-model"/&gt;     &lt;/xsd:extension&gt;   &lt;/xsd:simpleContent&gt; &lt;/xsd:complexType&gt; </pre> <p>The URL does not have actual values</p> <p>Robert: Part 45 states that,  “The Commission notes that SDs and MSPs may choose, though they are not required, to provide to SDRs and to counterparties, in addition to the daily mark, methodologies and assumptions sufficient to independently validate the output from a model generating the daily mark, collectively referred to as the “reference model.”</p> <p>This was considered voluntary information when we did the original analysis and if my memory is correct we decided not to include it. At the time, swap dealers participating in both the FpML and FIX working groups thought it was unlikely that this information would be volunteered.</p> <p>If we were to provide support, I recommend having a free text field for this purpose. While there are some commonly known models, the number of models and their variations is constantly growing and I don't think it's possible to maintain a timely list of values for this field. I also think it should be up to the reporting party to decide how detailed the reported information will be such as whether to say that a single-factor, or two-factor HJM model was</p>

	Issue	Date	Status	Discussion
				<p>used versus just saying an HJM model was used for pricing an interest rate product.</p> <p>In addition to the model, the regulation also mentions the assumptions made when the valuation was performed. This usually means some sort of rate curve, or other market values. I don't know how in-depth we would want to go in providing support for this sort of information</p> <p>1/14: Proposed new field in Instrument – ValuationReferenceModel – unconstrained string. Participant suggested making the field a component that could be used for other trading and pricing models. Pushed back. Resolved – added to Phase 2 GA.</p>
10	Linkage to Underliers	1/14/2013		<p>Email DK to LT 12/19/2012: There are three more situations in the Equity GA where we need linkages between an &lt;Instrmt&gt; or &lt;Undly&gt; and a related &lt;Undly&gt;.</p> <ol style="list-style-type: none"> <li>1) Identifying the equity asset of a convertible bond when it must be fully described in its own &lt;Undly&gt;.</li> <li>2) Identifying the Nearest Exchange Contract for a Traded Option when it must be fully described in its own &lt;Undly&gt;.</li> <li>3) Linking an &lt;Undly&gt; to a Stream.</li> </ol> <p>Case 1) a SecRefID pointing up from the equity asset would work but seems counter-intuitive. Case 2) a SecRefID pointing up from the Nearest Exchange Contract Traded doesn't seem right at all especially when it's not really an &lt;Undly&gt; of the Option. Case 3) a SecRefID pointing up from the &lt;Undly&gt; to the &lt;Stream&gt; but what is the field in the &lt;Stream&gt;? It has an XID but not a SecurityID.</p> <p>1/14 Participant: Use consistent structure but include relationship. 1/14 LT: Send description to GTC leaders and schedule discussion to resolve.</p>
11	PaymentAmountRelativeTo	1/14/2013		<p>How can we link this? What are the possible references? Contact Andrew Perry, chair of FIX Derivatives. 2/6: Perry has responded with several dates next week.</p>
12	Settlement	1/14/2013		Settlement in Instrument versus Stream. See table.
13	Mandatory Clearing Jurisdiction	1/25/2013	Resolved 1/28/2013	<p>DTCC: Need when there are cross-jurisdiction requirements. Resolved: Add repeating group of jurisdictions – Phase2.</p>
14	Party Region	1/25/2013	Tabled 1/28/2013	FpML 5.5 introduced to support European requirements to determine whether party is within

	Issue	Date	Status	Discussion
				EEA "European Economic Area". Tabled: Out of scope for this effort.
15	Post Trade – price RT reported or not	2/1/2013	Resolved 2/8/2013	<p>With a Post Trade report, we need to differentiate between RT reportable price-wise and not-RT reportable price-wise to certain regulators. After much discussion it was determined that this applies only to CFTC, so one proposal was to add one more enumeration to RegulatoryReportType(1934):</p> <p>9 = Post-trade event [whose price would NOT be RT reportable]            &lt;td&gt; = Post-trade event RT reportable [whose price would be RT reportable]</p> <p>The alternative is to use the existing enum with TradePublishIndicator(1390).            Which solution? Which phase?            Dean will elaborate enums.            Resolved: Usage agreed and enumerations will be elaborated offline.            "Type of regulatory report.            Values:</p> <p>0 = Real-time (RT) [Elaboration: Report of data relating to a regulated transaction including price and volume that is to be disseminated publically. If dissemination is to be suppressed due to an end user exception or to local regulatory rules that allow suppression of certain types of transactions use TradePublishIndicator(1390)=0.]</p> <p>1 = Primary economic terms (PET)            [Elaboration: Report to regulators of the full terms of a regulated transaction included in the legal confirmation.]</p> <p>2 = Snapshot [Elaboration: Periodic report of primary economic terms data throughout the life cycle of a regulated transaction.]</p> <p>3 = Confirmation [Elaboration: Report from a Clearing Organization of a cleared regulated transaction.]</p> <p>4 = Combination of RT and PET            [Elaboration: A single report combining the requirements of both real-time and full primary economy terms of a regulated transaction-.]</p> <p>5 = Combination of PET and confirmation            [Elaboration: A single report combining the requirements of both full primary economic terms of a regulated transaction report and confirmation.]</p> <p>6 = Combination of RT, PET and confirmation [Elaboration: A single report combining the requirements of real-time and</p>



	Issue	Date	Status	Discussion
				<p>full primary economic terms of a regulated transaction -report, and confirmation.]</p> <p>7 = Post-trade valuation [Elaboration: Periodic report of the ongoing mark-to-market value of a regulated transaction.]</p> <p>8 = Verification [Elaboration: Used by the trading counterparty to report its full primary economic terms of a regulated transaction separately to the repository.]</p> <p>9 = Post-trade event [Elaboration: Report of a regulated transaction continuation event that does not fall within the requirements for real-time reporting.]</p> <p><u>&lt;tbid&gt;</u> = <u>Post-trade event RT reportable</u> [Elaboration: Report of regulated a 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.]</p> <p>100+ = Reserved and available for bi-laterally agreed upon user defined values”</p>
16	Order of CashSettlTermGrp	2/5/2013	Resolved 2/8/2013	<p>Currency is currently at the top of the CashSettlTermGrp repeating group. Lisa thinks another field should be the one required in tag=value. However, Currency is the only attribute consistently known at trade contract time. CME and DTCC both responded that field order in a repeating group doesn't affect them since they use FIXML.</p> <p>Resolved: Current order will be maintained. Component will be elaborated offline.</p> <p>“Usage of CashSettlTermGrp must either include a known CashSettlAmount(40034) or provide the parameters needed to derive the amount.”</p>
17	Dividend conditions	2/13/2013	Resolved 2/25/2013	<p>DividendConditions applies to Equity Forwards, Options on Equities and to Swaps. The underlier is simply a model, the dividend conditions describe a synthetic cash flow based in part on the underlier's cash flow and there can be multiple in one contract. Thus I propose we make DividendConditions a repeating group and link it to the &lt;Instrument&gt; for EquityForwards and Swaps then for Swaps refer to it in the &lt;PaymentStream&gt; through an XID/XIDRef. For Options on Equities DividendConditions would move down to the &lt;UnderlyingInstrument&gt;. Resolved: Map as new sub-component in PaymentStream.</p>

	Issue	Date	Status	Discussion
18	Amount determination formula	2/13/2013	Resolved 2/27/2013	How can we model FIX to support the <formula> element in FpML? 2/27 see new FormulaRate component.
<p>The diagram illustrates the XML Schema for the 'formula' element. It is composed of three main parts:         <ul style="list-style-type: none"> <li><b>formulaDescription</b>: A text description of the formula, represented by the <code>xsd:string</code> primitive type.</li> <li><b>math</b>: An element for containing an XML representation of the formula, defined using <code>xsd:any</code>. It contains one or more (<code>1..∞</code>) instances of the <code>Math</code> type, which defines a mathematical expression.</li> <li><b>formulaComponent</b>: Elements describing the components of the formula. The name attribute points to a value used in the math element. It contains zero or more (<code>0..∞</code>) instances of the <code>FormulaComponent</code> type. Each <code>FormulaComponent</code> includes:             <ul style="list-style-type: none"> <li><b>@ attributes</b>: A set of attributes.</li> <li><b>componentDescription</b>: A text description of the component.</li> <li><b>formula</b>: A reference to a <code>Formula</code> type, which describes a final description and component.</li> </ul> </li> </ul> </p>				
19	BackloadedTradeIndicator vs. HistoricalReportIndicator	2/25/2013	Resolved 2/25/2013	Are these fields introduced in phases 1 and 2 duplicates? Resolved: DTCC explained how they are being used: "Backloaded" is for an active swap that traded sometime in the past; "Historical" is for a terminated swap submitted for information only. DTCC will provide additional background. Need to update the working versions of 1 and 2.
20	ISDA Taxonomy in FIX	2/25/2013	Resolved 2/25/2013	How can the ISDA Product ID (taxonomy) be mapped to FIX: Resolved: The new FIX product and risk taxonomies will be used in FIX without reporting the ISDA taxonomy. Any mapping issues will be raised as they are encountered.
21	Universal Product Code (UPC)	2/25/2013	Resolved 2/25/2013	Where can the UPC be reported? Do we need a new SecurityIDSource? Resolved: ISDA's recommendation for CFTC's UPC concept has not

	Issue	Date	Status	Discussion
				been endorsed by the industry or by CFTC. Until resolved FIX will not support UPC.
22	Clearing Product -Identifier	2/25/2013	Resolved 2/25/2013	How can the clearing product identifier be reported? Resolved: As the SecurityID or SecurityAltID with a source of 8 (Exchange symbol) or M (Market-assigned identifier).
23	Contingent/Non-contingent -EPRPs	2/27/2013	Resolved 3/4/2013	<p>CME: We need to indicate an EFR/EOO/EFS trade is contingent versus non-contingent. Some definitions:</p> <p><b>Contingent EPRPs</b> are privately negotiated EFR/ EFS/ EFP/EOO trades which are contingent on clearing of the corresponding futures trade. Once the futures trade clears, the swap trade ceases to exist. These swaps that are in existence for a brief period of time will have to be real time reported. If the futures trade does not clear, the swap is not reportable. They are terminated as soon as the EFS trade is cleared.</p> <p><b>Non- contingent EFRP</b> trades are treated like any other swaps trades and will be marked as non-contingent. Basically these are Swaps that have existed in the books and the participant may enter into an EFR trade to hedge against the Swap position. CME Repository will book these trades as any other bilateral swap trade and take care of the necessary reporting. The trade type will indicate that this is an EFR/EFS trade. They can come directly from the participant or from ClearPort.</p> <p>An <b>EFP</b> transaction involves a privately negotiated and simultaneous exchange of a futures position for a corresponding position in the underlying physical.</p> <p>An <b>EFR or EFS</b> transaction involves a privately negotiated and simultaneous exchange of a futures position for a corresponding Over the Counter (OTC) swap or other OTC derivative in the same or related instrument.</p> <p>An <b>EOO</b> transaction involves a privately negotiated and simultaneous exchange of an Exchange option position for a corresponding OTC option position or other OTC contract with similar characteristics in the same or a related instrument.</p> <p>Resolved: need an enumeration field with 3 values: 0 = does not apply (default), 1 = Contingent trade, 2 = Non-contingent trade.</p>
24	IRS Settlement Currency	3/13/2013		<p>FpML is adding settlement currency to IRD transparency reports. Is FIX covered in this respect?</p> <p>Also, China, Turkey and Iran are settling commodities transactions in gold, a tier 1 asset. Is there the ability to settle trades in any tier 1 asset or currency?</p>

	Issue	Date	Status	Discussion
				Also exchange rate (source?) to value the settlement. Question: what are other tier 1 assets? Do we have currency codes for them?
25	Entity type: End User	3/13/2013	Resolve 3/13/2013	CME: It looks like we may need to support a type of entity who is an end user. These are not SD, MSP or FE. I think we said if someone is not a SD or MSP they are a FE. In talking to the ConfirmHub guys yesterday who are writing to our API, it seems like this is one more entity classification we will need to support. Typically, if the trade is between an End User and another End User one of them will report. It seems to be pretty common in the energy world. PartySubIDType = <td> End User seems appropriate but we need elaborations for all 4 types. Sivagami will research End User. Add End User and elaborate all 4 CFTC subID types.

## 4 Proposed Message Flow

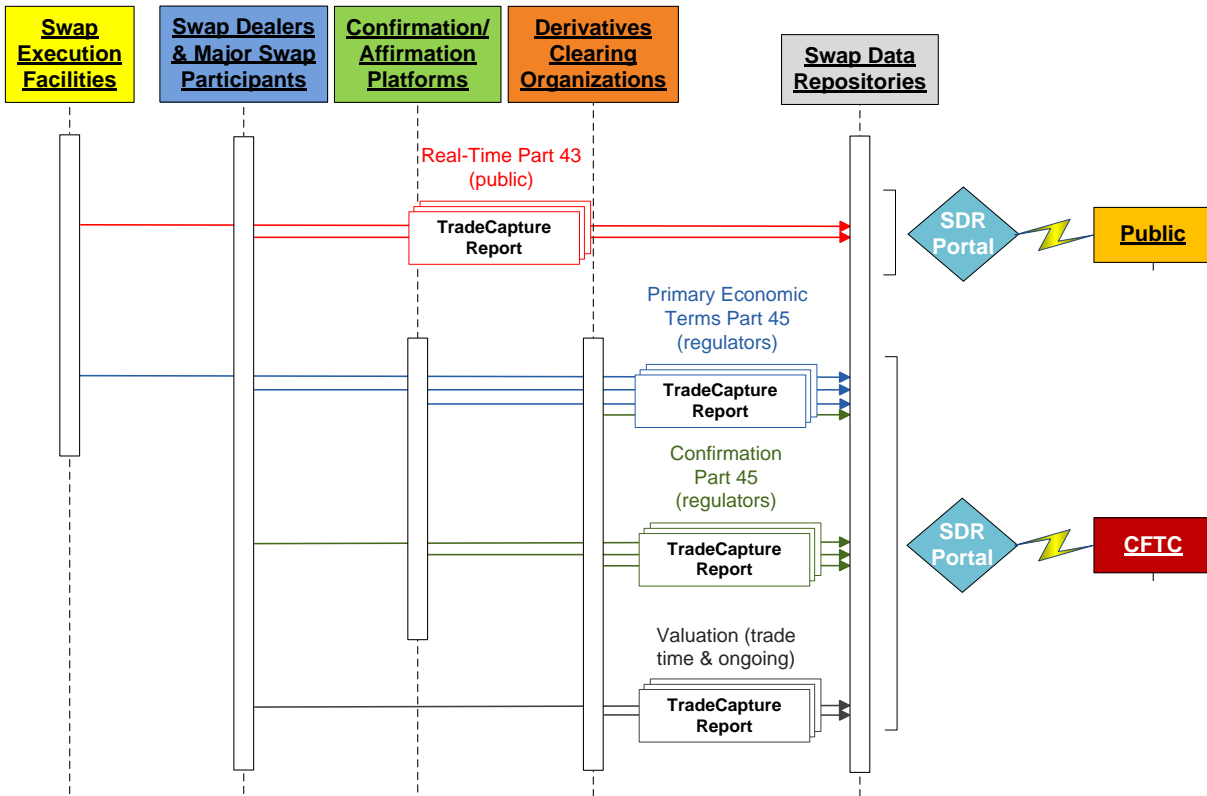
The diagrams below show the main message flows from the various market participants who are required to report trades to the SDR, using the TradeCaptureReport(35=AE) message. Note that as the requirement is primarily to report trade to meet the rules set forth, the CFTC does not require any transactional 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(1934) 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 9. Part 43 and 45 Reporting – FIX Message Flow



## 5 FIX Message Tables

### 5.1 TradeCaptureReport (35=AE)

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

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				
<...truncated...>						
<a href="#">1937</a>	<a href="#">TradeContinuation</a>	<a href="#">N</a>				
<a href="#">2387</a>	<a href="#">TradeContingency</a>	<a href="#">N</a>				
<a href="#">2302</a>	<a href="#">TradeVersion</a>	<a href="#">N</a>				
2303	HistoricalReportIndicator	N				
<a href="#">2596</a> tbd	<a href="#">DeltaCrossed</a>	<a href="#">N</a>		NEW		
tbd	<a href="#">TradeContingency</a>	<a href="#">N</a>		NEW		
<a href="#">2374</a>	<a href="#">TradeContinuationText</a>	<a href="#">N</a>				
<a href="#">2372</a>	<a href="#">EncodedTradeContinuationTextLen</a>	<a href="#">N</a>				<a href="#">Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.</a>
<a href="#">2371</a>	<a href="#">EncodedTradeContinuationText</a>	<a href="#">N</a>				<a href="#">Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.</a>

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>IC R</i>	<i>Action</i>	<i>Mappings and Usage Comments</i>	<i>FIX Spec Usage Comments</i>
	<AttachmentGrp>	N				
2343	RiskLimitCheckStatus	N				
	<StandardTrailer>	Y				
</TrdCaptRpt >						



## 6 FIX Component Blocks

### 6.1 Component CashSettlDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CashSettlDate
Component Abbreviated Name (for FIXML)	SettlDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The CashSettlDate component is a subcomponent within the CashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4318id]]

Component FIXML Abbreviation: <SettlDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42207</a> <a href="#">tbd</a>	CashSettlDateUnadjusted	N		NEW		
<a href="#">42208</a> <a href="#">tbd</a>	CashSettlDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
	<CashSettlDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
<a href="#">42209</a> <a href="#">tbd</a>	CashSettlDateRelativeTo	N		NEW		

<a href="#">42210</a> <a href="#">tbd</a>	CashSettlDateOffsetPeriod	N		NEW		Conditionally required when CashSettlDateOffsetUnit( <a href="#">42211tbd</a> ) is specified.
<a href="#">42211</a> <a href="#">tbd</a>	CashSettlDateOffsetUnit	N		NEW		Conditionally required when CashSettlDateOffsetPeriod( <a href="#">42210tbd</a> ) is specified.
<a href="#">42212</a> <a href="#">tbd</a>	CashSettlDateOffsetDayType	N		NEW		
<a href="#">42213</a> <a href="#">tbd</a>	CashSettlDateAdjusted	N		NEW		
</SettlDt>						

## 6.2 Component CashSettlDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CashSettlDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	CashSettlDateBusinessCenterGrp is a repeating subcomponent within the CashSettlDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component within the Instrument component.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4319tbd</a> ]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42214</a> <a href="#">tbd</a>	NoCashSettlDateBusinessCenters	N		NEW		
→	<a href="#">42215</a> <a href="#">tbd</a>	N		NEW		Required if NoCashSettlDateBusinessCenters( <a href="#">42214tbd</a> ) > 0.
</BizCtr>						

### 6.3 Component CashSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CashSettlTermGrp
Component Abbreviated Name (for FIXML)	CashSettlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	No change
Action	<b>CHANGE</b>
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4002]

Component FIXML Abbreviation: <CashSettlTrm>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40022	NoCashSettlTerms	N				
→	40023	CashSettlCurrency	N			Required if NoCashSettlTerms (40022) > 0.
→	40024	CashSettlValuationFirstBusinessDayOffset				
<...truncated...>						
→	40031	CashSettlMinimumQuoteCurrency	N			
→	<CashSettlDealerGrp>		N			
→	42216 <i>ibid</i>	CashSettlPriceSource	N		NEW	
→	42217 <i>ibid</i>	CashSettlPriceDefault	N		NEW	
→	40033	CashSettlBusinessDays	N			
→	40034	CashSettlAmount	N			
→	<CashSettlDate>		N		NEW	
→	40035	CashSettlRecoveryFactor	N			
→	40036	CashSettlFixedTermIndicator	N			
→	40037	CashSettlAccruedInterestIndicator	N			
→	40038	CashSettlValuationMethod	N			

		<i>d</i>				
→	40039	CashSettlTermXID	N			
</CashSettlTrm>						

## 6.4 Component ComplexEvents

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ComplexEvents
Component Abbreviated Name (for FIXML)	CmplxEvnt
Component Type	_X_ Block Repeating ___ Block
Category	[no change]
Action	<b>CHANGE</b>
Component Synopsis	The ComplexEvent Group is a repeating block which allows <b>specifying</b> an unlimited number and types of <b>advanced</b> events, such as observation and pricing <b>in over</b> the lifetime of an option, <b>futures, commodities or equiry swap contract</b> to be specified. <b>Use EvtGrp to specify more straightforward events.</b>
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	[2145]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1483	NoComplexEvents					
→	1484	ComplexEventType				<a href="#">Required if NoComplexEvents(1483) &gt; 0.</a>
→	2117	ComplexOptPayoutPaySide				
→	2118	ComplexOptPayoutReceiveSide				
<...truncated...>						
→	2136	ComplexEventCreditEventStandardSources				
→	2137	ComplexEventCreditEventMinimumSources				
→		<ComplexEventCreditEventSourceGrp>				
→		<ComplexEventCreditEventGrp>				
→	<b>2597</b>	ComplexEventFuturesPriceValuation	N		<b>NEW</b>	
→	<b>2598</b>	ComplexEventOptionsPriceValuation	N		<b>NEW</b>	

→	<a href="#">2599</a> <del>td</del>	ComplexEventPVFinalPri ceElectionFallback	N		NEW		
→	2138	ComplexEventXID					
→	2139	ComplexEventXIDRef					
</CmplxEvnt>							

## 6.5 Component DividendAccrualFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendAccrualFloatingRate
Component Abbreviated Name (for FIXML)	AcrlFloatRt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The DividendAccrualFloatingRate component is a subcomponent of DividendConditions used to define the dividend accrual floating rate attributes of dividend payment conditions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4320td]]

Component FIXML Abbreviation: <AcrlFloatRt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42218</a> <del>td</del>	DividendFloatingRateIndex	N		NEW		
<a href="#">42219</a> <del>td</del>	DividendFloatingRateIndexCurvePeriod	N		NEW		Conditionally required when DividendFloatingRateIndexCurveUnit( <a href="#">42220td</a> ) is specified.
<a href="#">42220</a> <del>td</del>	DividendFloatingRateIndexCurveUnit	N		NEW		Conditionally required when DividendFloatingRateIndexCurvePeriod( <a href="#">42219td</a> ) is specified.
<a href="#">42221</a> <del>td</del>	DividendFloatingRateMultiplier	N		NEW		
<a href="#">42222</a> <del>td</del>	DividendFloatingRateSpread	N		NEW		
<a href="#">42223</a> <del>td</del>	DividendFloatingRateSpreadPositionType	N		NEW		
<a href="#">42224</a> <del>td</del>	DividendFloatingRateTreatment	N		NEW		

<a href="#">42225</a> <del>tbd</del>	DividendCapRate	N		NEW		
<a href="#">42226</a> <del>tbd</del>	DividendCapRateBuySide	N		NEW		
<a href="#">42227</a> <del>tbd</del>	DividendCapRateSellSide	N		NEW		
<a href="#">42228</a> <del>tbd</del>	DividendFloorRate	N		NEW		
<a href="#">42229</a> <del>tbd</del>	DividendFloorRateBuySide	N		NEW		
<a href="#">42230</a> <del>tbd</del>	DividendFloorRateSellSide	N		NEW		
<a href="#">42231</a> <del>tbd</del>	DividendInitialRate	N		NEW		
<a href="#">42232</a> <del>tbd</del>	DividendFinalRateRoundingDirecti on	N		NEW		
<a href="#">42233</a> <del>tbd</del>	DividendFinalRateRoundingPrecisi on	N		NEW		
<a href="#">42234</a> <del>tbd</del>	DividendAveragingMethod	N		NEW		
<a href="#">42235</a> <del>tbd</del>	DividendNegativeRateTreatment	N		NEW		
</AcrFloatRt>						

### 6.6 Component DividendAccrualPaymentDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendAccrualPaymentDateBusinessCenterGrp
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	DividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the DividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4321id]]

Component FIXML Abbreviation: <BizCtr>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42236</a> <a href="#">tbd</a>	NoDividendAccrualPaymentDateBusinessCenters	N		NEW		
→	<a href="#">42237</a> <a href="#">tbd</a>	DividendAccrualPaymentDateBusinessCenter	N		NEW	Required if NoDividendAccrualPaymentDateBusinessCenters( <a href="#">42236</a> <a href="#">tbd</a> ) > 0.
</BizCtr>						

### 6.7 Component DividendAccrualPaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendAccrualPaymentDate
Component Abbreviated Name (for FIXML)	AcrlPmtDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The DividendAccrualPaymentDate component is a subcomponent of DividendConditions used to report the dividend accrual payment date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4322</a> ; <a href="#">tbd</a> ]]

Component FIXML Abbreviation: <AcrlPmtDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42238</a> <a href="#">tbd</a>	DividendAccrualPaymentDateRelativeTo	N		NEW		
<a href="#">42239</a> <a href="#">tbd</a>	DividendAccrualPaymentDateOffsetPeriod	N		NEW		Conditionally required when DividendAccrualPaymentDateOffsetUnit( <a href="#">42240</a> <a href="#">tbd</a> ) is specified.
<a href="#">42240</a> <a href="#">tbd</a>	DividendAccrualPaymentDateOffsetUnit	N		NEW		Conditionally required when DividendAccrualPaymentDateOffsetPeriod( <a href="#">42239</a> <a href="#">tbd</a> ) is specified.
<a href="#">42241</a> <a href="#">tbd</a>	DividendAccrualPaymentDateOffsetDayType	N		NEW		

<a href="#">42242</a> <a href="#">tbd</a>	DividendUnadjustedAccrualPayme ntDateUnadjusted	N		NEW		
<a href="#">42243</a> <a href="#">tbd</a>	DividendAccrualPaymentDateBusi nessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendAccrualPaymentDate.
<DividendAccrualPaymentDateBusinessCe nterGrp>						When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendAccrualPaymentDate.
<a href="#">42244</a> <a href="#">tbd</a>	DividendAdjustedAccrualPayment DateAdjusted	N		NEW		
</AcrlPmtDt>						

## 6.8 Component DividendConditions

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendConditions
Component Abbreviated Name (for FIXML)	DividendConds
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The DividendConditions component is a subcomponent of PaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43234]]

Component FIXML Abbreviation: <DividendCond>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42245</a> <a href="#">tbd</a>	DividendReinvestmentIndicator	N		NEW		



<a href="#">42246</a> <a href="#">tbd</a>	DividendEntitlementEvent	N		NEW		
<a href="#">42247</a> <a href="#">tbd</a>	DividendAmountType	N		NEW		
<a href="#">42248</a> <a href="#">tbd</a>	DividendUnderlierRefID	N		NEW		
<DividendPeriodGrp>		N		NEW		
<a href="#">42249</a> <a href="#">tbd</a>	ExtraordinaryDividendPartySide	N		NEW		
<a href="#">42250</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendAmountType	N		NEW		
<a href="#">42251</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendCurrency	N		NEW		
<a href="#">42252</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendDeterminationMethod	N		NEW		
<DividendFXTriggerDate>		N		NEW		
<DividendAccrualFloatingRate>		N		NEW		
<a href="#">42253</a> <a href="#">tbd</a>	DividendAccrualFixedRate	N		NEW		
<DividendAccrualPaymentDate>		N		NEW		
<a href="#">42254</a> <a href="#">tbd</a>	DividendCompoundingMethod	N		NEW		
<a href="#">42255</a> <a href="#">tbd</a>	DividendNumOfIndexUnits	N		NEW		
<a href="#">42256</a> <a href="#">tbd</a>	DividendCashPercentage	N		NEW		
<a href="#">42257</a> <a href="#">tbd</a>	DividendCashEquivalentPercentage	N		NEW		
<a href="#">42258</a> <a href="#">tbd</a>	NonCashDividendTreatment	N		NEW		
<a href="#">42259</a> <a href="#">tbd</a>	DividendComposition	N		NEW		
<a href="#">42260</a> <a href="#">tbd</a>	SpecialDividendsIndicator	N		NEW		
<a href="#">42261</a> <a href="#">tbd</a>	MaterialDividendsIndicator	N		NEW		
<a href="#">42262</a> <a href="#">tbd</a>	OptionsExchangeDividendsIndicator	N		NEW		
<a href="#">42263</a> <a href="#">tbd</a>	AdditionalDividendsIndicator	N		NEW		
<a href="#">42264</a> <a href="#">tbd</a>	AllDividendsIndicator	N		NEW		
</DividendCond>						

## 6.9 Component DividendFXTriggerDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendFXTriggerDate
Component Abbreviated Name (for FIXML)	FXTrgrDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The DividendFXTriggerDate component is a subcomponent of DividendConditions used to report the dividend date when a foreign exchange trade is triggered.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4324id]]

Component FIXML Abbreviation: <FXTrgrDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42265</a> <del>td</del>	DividendFXTriggerDateRelativeTo	N		NEW		
<a href="#">42266</a> <del>td</del>	DividendFXTriggerDateOffsetPeriod	N		NEW		Conditionally required when DividendFXTriggerDateOffsetUnit( <a href="#">42267</a> <del>td</del> ) is specified.
<a href="#">42267</a> <del>td</del>	DividendFXTriggerDateOffsetUnit	N		NEW		Conditionally required when DividendFXTriggerDateOffsetPeriod( <a href="#">42266</a> <del>td</del> ) is specified.
<a href="#">42268</a> <del>td</del>	DividendFXTriggerOffsetDayType	N		NEW		
<a href="#">42269</a> <del>td</del>	DividendUnadjustedFXTriggerDateUnadjusted	N		NEW		
<a href="#">42270</a> <del>td</del>	DividendFXTriggerDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendFXTriggerDate.

<DividendFX*TriggerDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendFXTriggerDate.
42271 tbd	DividendAdjustedFX*TriggerDate Adjusted	N		NEW	
</FXTrgrDt>					

### 6.10 Component DividendFXTriggerDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendFXTriggerDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	DividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the DividendFXTriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4325td]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42272 tbd	NoDividendFXTriggerDateBusinessCenters	N		NEW		
→	42273 tbd	DividendFXTriggerDateBusinessCenter	N		NEW	Required if NoDividendFXTriggerDateBusinessCenters(42272tbd) > 0.
</BizCtr>						

### 6.11 Component DividendPeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	DividendPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	DividendPeriodGrp is a repeating subcomponent within the DividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4326id]]

Component FIXML Abbreviation: <Period>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42274</a> <a href="#">td</a>	NoDividendPeriods	N		NEW		
→	<a href="#">42275</a> <a href="#">td</a>	DividendPeriodSequence	N		NEW	Required if NoDividendPeriods(42274) > 0.
→	<a href="#">42276</a> <a href="#">td</a>	DividendPeriodStartDateUnadjusted	N		NEW	
→	<a href="#">42277</a> <a href="#">td</a>	DividendPeriodEndDateUnadjusted	N		NEW	
→	<a href="#">42278</a> <a href="#">td</a>	DividendPeriodUnderlierRefID	N		NEW	When specified, this overrides DividendUnderlierRefID(42248). The specified value would be specific to this dividend period instance.
→	<a href="#">42279</a> <a href="#">td</a>	DividendPeriodStrikePrice	N		NEW	

→	<a href="#">42280</a> <del>td</del>	DividendPeriodBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this dividend period instance.
→	<DividendPeriodBusinessCenterGrp >		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to <a href="#">this dividend period instance, payment stream compounding dates</a> .
→	<a href="#">42281</a> <del>td</del>	DividendPeriodValuationDateUnadjusted	N		NEW		
→	<a href="#">42282</a> <del>td</del>	DividendPeriodValuationDateRelativeTo	N		NEW		
→	<a href="#">42283</a> <del>td</del>	DividendPeriodValuationDateOffsetPeriod	N		NEW		Conditionally required when DividendPeriodValuationDateOffsetUnit( <a href="#">42284</a> <del>td</del> ) is specified.
→	<a href="#">42284</a> <del>td</del>	DividendPeriodValuationDateOffsetUnit	N		NEW		Conditionally required when DividendPeriodValuationDateOffsetPeriod( <a href="#">42283</a> <del>td</del> ) is specified.
→	<a href="#">42285</a> <del>td</del>	DividendPeriodValuationDateOffsetDayType	N		NEW		
→	<a href="#">42286</a> <del>td</del>	DividendPeriodValuationDateAdjusted	N		NEW		
→	<a href="#">42287</a> <del>td</del>	DividendPeriodPaymentDateUnadjusted	N		NEW		
→	<a href="#">42288</a> <del>td</del>	DividendPeriodPaymentDateRelativeTo	N		NEW		
→	<a href="#">42289</a> <del>td</del>	DividendPeriodPaymentDateOffsetPeriod	N		NEW		Conditionally required when DividendPeriodPaymentDateOffsetUnit( <a href="#">42290</a> <del>td</del> ) is specified.
→	<a href="#">42290</a> <del>td</del>	DividendPeriodPaymentDateOffsetUnit	N		NEW		Conditionally required when DividendPeriodPaymentDateOffsetPeriod( <a href="#">42289</a> <del>td</del> ) is specified.
→	<a href="#">42291</a> <del>td</del>	DividendPeriodPaymentDateOffsetDayType	N		NEW		
→	<a href="#">42292</a> <del>td</del>	DividendPeriodPaymentDateAdjusted	N		NEW		
→	<a href="#">42293</a> <del>td</del>	DividendPeriodXID	N		NEW		
</Period>							

### 6.12 Component DividendPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>DividendPeriodBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u>      </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<b>NEW</b>
<u>Component Synopsis</u>	<u>DividendPeriodBusinessCenterGrp is a repeating subcomponent within the DividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[[4425]]</u>

<u>Component FIXML Abbreviation: &lt;BizCtr&gt;</u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<b>42294</b>	<b>NoDividendPeriodBusinessCenters</b>	<b>N</b>		<b>NEW</b>		
<b>→</b>	<b>42295</b> <b>DividendPeriodBusinessCenter</b>	<b>N</b>		<b>NEW</b>		<b>Required if NoDividendPeriodBusinessCenters(42294) &gt; 0.</b>
<u>&lt;BizCtr&gt;</u>						

**6-126.13 Component EvntGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	EvntGrp
Component Abbreviated Name (for FIXML)	Evnt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	[no change]
Action	<b>CHANGE</b>
Component Synopsis	The EvntGrp is a repeating subcomponent of the Instrument component used to specify <b>straightforward</b> events associated with the instrument. <b>Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use ComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.</b>
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">2070???</a>

There is no change to the component – only a change to the synopsis.

**6-136.14 Component ExtraordinaryEventGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ExtraordinaryEventGrp
Component Abbreviated Name (for FIXML)	ExtrordEvnt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	The ExtraordinaryEventGrp is a repeating component within the Instrument component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">[[4327#d]]</a>

Component FIXML Abbreviation: <ExtrordEvnt>

Tag	Field Name	Req'd	ICR	Action	Mapping and Usage Comments	Comments
42296 tbd	NoExtraordinaryEvents	N		NEW		
→	42297 tbd	ExtraordinaryEventType	N		NEW	Required if NoExtraordinaryEvents(42296tbd) > 0.
→	42298 tbd	ExtraordinaryEventValue	N		NEW	Required if NoExtraordinaryEvents(42296tbd) > 0.
</ExtrordEvt>						

### 6.146.15 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	(no change)
Action	CHANGE
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[1003]

Component FIXML Abbreviation: <Instrmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
55	Symbol	N				
65	SymbolSfx	N				
48	SecurityID	N				
22	SecurityIDSource	N				
<SecAltIDGrp>		N				
460	Product	N				
<...truncated...>						
202	StrikePrice	N				
947	StrikeCurrency	N				



967	StrikeMultiplier	N			
968	StrikeValue	N			
1698	StrikeUnitOfMeasure	N			
1866	StrikeIndex	N			
<del>2600</del> tbd	StrikeIndexCurvePoint	N		NEW	
2001	StrikeIndexSpread	N			
<del>2601</del> tbd	StrikeIndexQuote	N		NEW	
1478	StrikePriceDeterminationMethod	N			
1479	StrikePriceBoundaryMethod	N			
1480	StrikePriceBoundaryPrecision	N			
<...truncated...>					
<AdditionalTermGrp>		N			
<ProtectionTermGrp>		N			
<CashSettlTermGrp>		N			
<PhysicalSettlTermGrp>		N			
<ExtraordinaryEventGrp>		N		NEW	
<del>2602</del> tbd	ExtraordinaryEventAdjustment Method	N		NEW	
<del>2603</del> tbd	ExchangeLookAlike	N		NEW	
</Instrmt>					

### 6.156.16 Component InstrumentLeg

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

Component FIXML Abbreviation: <Leg>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
600	LegSymbol	N				

601	LegSymbolSfx	N			
602	LegSecurityID	N			
603	LegSecurityIDSource	N			
<LegSecAltIDGrp>		N			
1788	LegID	N			
607	LegProduct	N			
<...truncated...>					
612	LegStrikePrice	N			
942	LegStrikeCurrency	N			
2181	LegStrikeMultiplier	N			
2182	LegStrikeValue	N			
2183	LegStrikeUnitOfMeasure	N			
2184	LegStrikeIndex	N			
<u>2604</u> td	LegStrikeIndexCurvePoint	N		NEW	
2185	LegStrikeIndexSpread	N			
<u>2605</u> td	LegStrikeIndexQuote	N		NEW	
2186	LegStrikePriceDeterminationMethod	N			
2187	LegStrikePriceBoundaryMethod	N			
2188	LegStrikePriceBoundaryPrecision	N			
<...truncated...>					
<LegAdditionalTermGrp>		N			
<LegProtectionTermGrp>		N			
<LegCashSettlTermGrp>		N			
<LegPhysicalSettlTermGrp>		N			
<LegExtraordinaryEventGrp>		N		NEW	
<u>2606</u> td	LegExtraordinaryEventAdjustmentMethod	N		NEW	
<u>2607</u> td	LegExchangeLookAlike	N		NEW	
</Leg>					

### 6-166.17 Component LegCashSettlDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegCashSettlDate
Component Abbreviated Name (for FIXML)	SettlDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegCashSettlDate component is a subcomponent within the LegCashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[[4328#d]]

Component FIXML Abbreviation: <SettDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42299</a> <a href="#">tbd</a>	LegCashSettlDateUnadjusted	N		NEW		
<a href="#">42300</a> <a href="#">tbd</a>	LegCashSettlDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
	<LegCashSettlDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
<a href="#">42301</a> <a href="#">tbd</a>	LegCashSettlDateRelativeTo	N		NEW		
<a href="#">42302</a> <a href="#">tbd</a>	LegCashSettlDateOffsetPeriod	N		NEW		Conditionally required when LegCashSettlDateOffsetUnit( <a href="#">42303</a> <a href="#">tbd</a> ) is specified.
<a href="#">42303</a> <a href="#">tbd</a>	LegCashSettlDateOffsetUnit	N		NEW		Conditionally required when LegCashSettlDateOffsetPeriod( <a href="#">42302</a> <a href="#">tbd</a> ) is specified.
<a href="#">42304</a> <a href="#">tbd</a>	LegCashSettlDateOffsetDayType	N		NEW		
<a href="#">42305</a> <a href="#">tbd</a>	LegCashSettlDateAdjusted	N		NEW		
</SettDt>						

**6-176.18 Component LegCashSettlDateBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegCashSettlDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegCashSettlDateBusinessCenterGrp is a repeating subcomponent within the LegCashSettlDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4329id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42306</a> <del>tbd</del>	NoLegCashSettlDateBusinessCenters	N		NEW		
→	<a href="#">42307</a> <del>tbd</del>	N		NEW		Required if NoLegCashSettlDateBusinessCenters( <a href="#">42306</a> <del>tbd</del> ) > 0.
</BizCtr>						

### 6-186.19 Component LegCashSettlTermGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegCashSettlTermGrp
Component Abbreviated Name (for FIXML)	CashSettlTrm
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	No change
Action	<b>CHANGE</b>
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4190]

Component FIXML Abbreviation: <CashSettlTrm>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
41344	NoLegCashSettlTerms	N				
→	41345	LegCashSettlCurrency	N			Required if NoLegCashSettlTerms(41344) > 0.
→	41346	LegCashSettlValuationFirstBusinessDayOffset	N			
→	41347	LegCashSettlValuationSubsequentBusinessDaysOffset	N			
<...truncated...>						
→	<LegCashSettlDealerGrp>		N			
→	42308 tbd	LegCashSettlPriceSource	N		NEW	
→	42309 tbd	LegCashSettlPriceDefault	N		NEW	
→	41356	LegCashSettlBusinessDays	N			
→	41357	LegCashSettlAmount	N			
→	<LegCashSettlDate>		N		NEW	
→	41358	LegCashSettlRecoveryFactor	N			
→	41359	LegCashSettlFixedTermIndicator	N			
→	41360	LegCashSettlAccruedInterestIndicator	N			

→	41361	LegCashSettlValuationMethod	N				
→	41362	LegCashSettlTermXID	N				
</CashSettlTrm>							

### 6.196.20 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	<b>CHANGE</b>
Component Synopsis	The LegComplexEvent Group is a repeating block which allows specifying an unlimited number and types of advanced events, such as observation and pricing in over the lifetime of an option, futures, commodities or equity swap contracts to be specified. Use LegEvntGrp to specify more straightforward events.
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	[[2236]]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2218	NoLegComplexEvents	N				
→	2219	LegComplexEventType	N			
→	2220	LegComplexOptPayoutPaySide	N			
→	2221	LegComplexOptPayoutReceiveSide	N			
<....truncated....>						
→	2246	LegComplexEventCreditEventMinimumSources	N			
→	<LegComplexEventCreditEventSourceGrp>		N			
→	<LegComplexEventCreditEventGrp>		N			
→	2608	LegComplexEventFuturesPriceValuation	N		NEW	
→	2609	LegComplexEventOptionsPriceValuation	N		NEW	
→	2610	LegComplexEventPVFinalPriceElectionFallback	N		NEW	
→	2248	LegComplexEventXID	N			

→	2249	LegComplexEventXIDRef	N			
</CmplxEvnt>						

### 6.206.21 Component

#### LegDividendAccrualPaymentDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendAccrualPaymentDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	LegDividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the LegDividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4330id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42310 id	NoLegDividendAccrualPaymentDateBusinessCenters	N		NEW		
→	42311 id	LegDividendAccrualPaymentDateBusinessCenter	N		NEW	Required if NoLegDividendAccrualPaymentDateBusinessCenters(42310id) > 0.
</BizCtr>						

### 6-216.22 Component LegDividendAccrualFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendAccrualFloatingRate
Component Abbreviated Name (for FIXML)	AcrlFloatRt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegDividendAccrualFloatingRate component is a subcomponent of LegDividendConditions used to define the dividend accrual floating rate attributes of dividend payment conditions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4331id]]

Component FIXML Abbreviation: <AcrlFloatRt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42312</a> <a href="#">tbd</a>	LegDividendFloatingRateIndex	N		NEW		
<a href="#">42313</a> <a href="#">tbd</a>	LegDividendFloatingRateIndexCurvePeriod	N		NEW		Conditionally required when LegDividendFloatingRateIndexCurveUnit( <a href="#">42314tbd</a> ) is specified.
<a href="#">42314</a> <a href="#">tbd</a>	LegDividendFloatingRateIndexCurveUnit	N		NEW		Conditionally required when LegDividendFloatingRateIndexCurvePeriod( <a href="#">42313tbd</a> ) is specified.
<a href="#">42315</a> <a href="#">tbd</a>	LegDividendFloatingRateMultiplier	N		NEW		
<a href="#">42316</a> <a href="#">tbd</a>	LegDividendFloatingRateSpread	N		NEW		
<a href="#">42317</a> <a href="#">tbd</a>	LegDividendFloatingRateSpreadPositionType	N		NEW		
<a href="#">42318</a> <a href="#">tbd</a>	LegDividendFloatingRateTreatment	N		NEW		
<a href="#">42319</a> <a href="#">tbd</a>	LegDividendCapRate	N		NEW		
<a href="#">42320</a> <a href="#">tbd</a>	LegDividendCapRateBuySide	N		NEW		
<a href="#">42321</a> <a href="#">tbd</a>	LegDividendCapRateSellSide	N		NEW		
<a href="#">42322</a> <a href="#">tbd</a>	LegDividendFloorRate	N		NEW		



<a href="#">42323</a> <a href="#">tbd</a>	LegDividendFloorRateBuySide	N		NEW		
<a href="#">42324</a> <a href="#">tbd</a>	LegDividendFloorRateSellSide	N		NEW		
<a href="#">42325</a> <a href="#">tbd</a>	LegDividendInitialRate	N		NEW		
<a href="#">42326</a> <a href="#">tbd</a>	LegDividendFinalRateRoundingDirection	N		NEW		
<a href="#">42327</a> <a href="#">tbd</a>	LegDividendFinalRateRoundingPrecision	N		NEW		
<a href="#">42328</a> <a href="#">tbd</a>	LegDividendAveragingMethod	N		NEW		
<a href="#">42329</a> <a href="#">tbd</a>	LegDividendNegativeRateTreatment	N		NEW		
</AcrlFloatRt>						

### 6.226.23 Component LegDividendAccrualPaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendAccrualPaymentDate
Component Abbreviated Name (for FIXML)	AcrlPmtDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegDividendAccrualPaymentDate component is a subcomponent of LegDividendConditions used to report the dividend accrual payment date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43324]]

Component FIXML Abbreviation: <AcrlPmtDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42330</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateRelativeTo	N		NEW		
<a href="#">42331</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateOffsetPeriod	N		NEW		Conditionally required when LegDividendAccrualPaymentDateOffsetUnit( <a href="#">42332</a> <a href="#">tbd</a> ) is specified.
<a href="#">42332</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateOffsetUnit	N		NEW		Conditionally required when LegDividendAccrualPaymentDateOffsetPeriod( <a href="#">42331</a> <a href="#">tbd</a> ) is specified.

42333 <del>42333</del>	LegDividendAccrualPaymentDate OffsetDayType	N		NEW		
42334 <del>42334</del>	LegDividendUnadjustedAccrualPaymentDateUnadjusted	N		NEW		
42335 <del>42335</del>	LegDividendAccrualPaymentDate BusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of LegDividendAccrualPaymentDate.
<LegDividendAccrualPaymentDateBusinessCenterGrp>						When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of LegDividendAccrualPaymentDate.
42336 <del>42336</del>	LegDividendAdjustedAccrualPaymentDateAdjusted	N		NEW		
</AcrIPmtDt>						

### 6.236.24 Component LegDividendConditions

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendConditions
Component Abbreviated Name (for FIXML)	DividendCndmts
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegDividendConditions component is a subcomponent of LegPaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[42333id]]

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

<a href="#">42337</a> <a href="#">tbd</a>	LegDividendReinvestmentIndicator	N		NEW		
<a href="#">42338</a> <a href="#">tbd</a>	LegDividendEntitlementEvent	N		NEW		
<a href="#">42339</a> <a href="#">tbd</a>	LegDividendAmountType	N		NEW		
<a href="#">42340</a> <a href="#">tbd</a>	LegDividendUnderlierRefID	N		NEW		
<LegDividendPeriodGrp>		N		NEW		
<a href="#">42341</a> <a href="#">tbd</a>	LegExtraordinaryDividendPartySide	N		NEW		
<a href="#">42342</a> <a href="#">tbd</a>	LegExcessExtraordinaryDividendAmountType	N		NEW		
<a href="#">42343</a> <a href="#">tbd</a>	LegExcessExtraordinaryDividendCurrency	N		NEW		
<a href="#">42344</a> <a href="#">tbd</a>	LegExcessExtraordinaryDividendDeterminationMethod	N		NEW		
<LegDividendFXTriggerDate>		N		NEW		
<LegDividendAccrualFloatingRate>		N		NEW		
<a href="#">42345</a> <a href="#">tbd</a>	LegDividendAccrualFixedRate	N		NEW		
<LegDividendAccrualPaymentDate>		N		NEW		
<a href="#">42346</a> <a href="#">tbd</a>	LegDividendCompoundingMethod	N		NEW		
<a href="#">42347</a> <a href="#">tbd</a>	LegDividendNumOfIndexUnits	N		NEW		
<a href="#">42348</a> <a href="#">tbd</a>	LegDividendCashPercentage	N		NEW		
<a href="#">42349</a> <a href="#">tbd</a>	LegDividendCashEquivalentPercentage	N		NEW		
<a href="#">42350</a> <a href="#">tbd</a>	LegNonCashDividendTreatment	N		NEW		
<a href="#">42351</a> <a href="#">tbd</a>	LegDividendComposition	N		NEW		
<a href="#">42352</a> <a href="#">tbd</a>	LegSpecialDividendsIndicator	N		NEW		
<a href="#">42353</a> <a href="#">tbd</a>	LegMaterialDividendsIndicator	N		NEW		
<a href="#">42354</a> <a href="#">tbd</a>	LegOptionsExchangeDividendsIndicator	N		NEW		
<a href="#">42355</a> <a href="#">tbd</a>	LegAdditionalDividendsIndicator	N		NEW		
<a href="#">42356</a> <a href="#">tbd</a>	LegAllDividendsIndicator	N		NEW		
</DividendCndms>						

### 6-246.25 Component LegDividendFXTriggerDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendFXTriggerDate
Component Abbreviated Name (for FIXML)	FXTrgrDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegDividendFXTriggerDate component is a subcomponent of LegDividendConditions used to report the dividend date when a foreign exchange trade is triggered.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4334id]]

Component FIXML Abbreviation: <FXTrgrDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42357</a> <a href="#">tbd</a>	LegDividendFXTriggerDateRelativeTo	N		NEW		
<a href="#">42358</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetPeriod	N		NEW		Conditionally required when LegDividendFXTriggerDateOffsetUnit( <a href="#">42359tbd</a> ) is specified.
<a href="#">42359</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetUnit	N		NEW		Conditionally required when LegDividendFXTriggerDateOffsetPeriod( <a href="#">42358tbd</a> ) is specified.
<a href="#">42360</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetDayType	N		NEW		
<a href="#">42361</a> <a href="#">tbd</a>	LegDividendUnadjustedFXTriggerDateUnadjusted	N		NEW		
<a href="#">42362</a> <a href="#">tbd</a>	LegDividendFXTriggerDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of LegDividendFXTriggerDate.

<LegDividendFXTriggerDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of LegDividendFXTriggerDate.
42363 tbd	LegDividendAdjustedFXTriggerDateAdjusted	N		NEW		
</FXTrgrDt>						

### 6.256.26 Component LegDividendFXTriggerDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendFXTriggerDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegDividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the LegDividendFXTriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43354]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42364 tbd	NoLegDividendFXTriggerDateBusinessCenters	N		NEW		
→	42365 tbd	N		NEW		Required if NoLegDividendFxTriggerDateBusinessCenters(42364tbd) > 0.
</BizCtr>						

### 6-266.27 Component LegDividendPeriodGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegDividendPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegDividendPeriodGrp is a repeating subcomponent within the LegDividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4336id]]

Component FIXML Abbreviation: <Period>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
42366	NoLegDividendPeriods	N		NEW		
→	42367 LegDividendPeriodSequence	N		NEW		Required if NoLegDividendPeriods(42366) > 0.
→	42368 LegDividendPeriodStartDateUnadjusted	N		NEW		
→	42369 LegDividendPeriodEndDateUnadjusted	N		NEW		
→	42370 LegDividendPeriodUnderlierRefID	N		NEW		When specified, this overrides LegDividendUnderlierRefID(42340). The specified value would be specific to this dividend period instance.
→	42371 LegDividendPeriodStrikePrice	N		NEW		

→	<a href="#">42372</a> <del>td</del>	LegDividendPeriodBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this dividend period instance.
→	<LegDividendPeriodBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this dividend period instance payment stream compounding dates.
→	<a href="#">42373</a> <del>td</del>	LegDividendPeriodValuationDateUnadjusted	N		NEW		
→	<a href="#">42374</a> <del>td</del>	LegDividendPeriodValuationDateRelativeTo	N		NEW		
→	<a href="#">42375</a> <del>td</del>	LegDividendPeriodValuationDateOffsetPeriod	N		NEW		Conditionally required when LegDividendPeriodValuationDateOffsetUnit( <a href="#">42376</a> <del>td</del> ) is specified.
→	<a href="#">42376</a> <del>td</del>	LegDividendPeriodValuationDateOffsetUnit	N		NEW		Conditionally required when LegDividendPeriodValuationDateOffsetPeriod( <a href="#">42375</a> <del>td</del> ) is specified.
→	<a href="#">42377</a> <del>td</del>	LegDividendPeriodValuationDateOffsetDayType	N		NEW		
→	<a href="#">42378</a> <del>td</del>	LegDividendPeriodValuationDateAdjusted	N		NEW		
→	<a href="#">42379</a> <del>td</del>	LegDividendPeriodPaymentDateUnadjusted	N		NEW		
→	<a href="#">42380</a> <del>td</del>	LegDividendPeriodPaymentDateRelativeTo	N		NEW		
→	<a href="#">42381</a> <del>td</del>	LegDividendPeriodPaymentDateOffsetPeriod	N		NEW		Conditionally required when LegDividendPeriodPaymentDateOffsetUnit( <a href="#">42382</a> <del>td</del> ) is specified.
→	<a href="#">42382</a> <del>td</del>	LegDividendPeriodPaymentDateOffsetUnit	N		NEW		Conditionally required when LegDividendPeriodPaymentDateOffsetPeriod( <a href="#">42381</a> <del>td</del> ) is specified.
→	<a href="#">42383</a> <del>td</del>	LegDividendPeriodPaymentDateOffsetDayType	N		NEW		
→	<a href="#">42384</a> <del>td</del>	LegDividendPeriodPaymentDateAdjusted	N		NEW		
→	<a href="#">42385</a> <del>td</del>	LegDividendPeriodXID	N		NEW		
</Period>							

### 6.28 Component LegDividendPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegDividendPeriodBusinessCenterGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>BizCtr</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u>    </u> Block
<u>Category</u>	<u>Common</u>
<u>Action</u>	<b>NEW</b>
<u>Component Synopsis</u>	<u>LegDividendPeriodBusinessCenterGrp is a repeating subcomponent within the LegDividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.</u>
<u>Component Elaboration</u>	
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[[4426]]</u>

<u>Component FIXML Abbreviation: &lt;BizCtr&gt;</u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<b>42386</b>	<b>NoLegDividendPeriodBusinessCenters</b>	<b>N</b>		<b>NEW</b>		
<b>→</b>	<b>42387</b> <b>LegDividendPeriodBusinessCenter</b>	<b>N</b>		<b>NEW</b>		<b>Required if NoLegDividendPeriodBusinessCenters(42386) &gt; 0.</b>
<u>&lt;BizCtr&gt;</u>						



**6-276.29 Component LegEvtGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegEvtGrp
Component Abbreviated Name (for FIXML)	Evt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	<i>[no change]</i>
Action	<b>CHANGE</b>
Component Synopsis	The LegEvtGrp is a repeating subcomponent of the InstrumentLeg component used to specify <b>straightforward</b> events associated with the instrument. <b>Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use LegComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.</b>
Component Elaboration	<i>[no change]</i>
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">2231???</a>

There is no change to the component – only a change to the synopsis.

**6-286.30 Component LegExtraordinaryEventGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegExtraordinaryEventGrp
Component Abbreviated Name (for FIXML)	ExtrordEvt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	The LegExtraordinaryEventGrp is a repeating component within the InstrumentLeg component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">[[4337#d]]</a>

Component FIXML Abbreviation: *<ExtrordEvt>*

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42388</a> <del>tbd</del>	NoLegExtraordinaryEvents	N		NEW		
→	<a href="#">42389</a> <del>tbd</del>	LegExtraordinaryEventType	N		NEW	Required if <a href="#">NoLegExtraordinaryEvents (42388tbd)</a> > 0.
→	<a href="#">42390</a> <del>tbd</del>	LegExtraordinaryEventValue	N		NEW	Required if <a href="#">NoLegExtraordinaryEvents (42388tbd)</a> > 0.
</ExtrordEvt>						

### 6.296.31 Component LegOptionExercise

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegOptionExercise
Component Abbreviated Name (for FIXML)	OptExr
Component Type	Block
Category	(no change)
Action	CHANGE
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4214]

Component FIXML Abbreviation: <OptExr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41481	LegExerciseDesc	N				
41482	EncodedLegExerciseDescLen	N				<a href="#">Must be set if EncodedLegExerciseDesc (41483) field is specified and must immediately precede it.</a>

41483	EncodedLegExerciseDesc	N				<a href="#">Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding(347) field.</a>
41484	LegAutomaticExerciseIndicator	N				
41485	LegAutomaticExerciseThreshold Rate	N				
41486	LegExerciseConfirmationMethod	N				
41487	LegManualNoticeBusinessCenter	N				
41488	LegFallbackExerciseIndicator	N				
41489	LegLimitRightToConfirmIndicator	N				
41490	LegExerciseSplitTicketIndicator	N				
<a href="#">42391</a> <del>42391</del>	LegSettlMethodElectingPartySide	N			NEW	
	<LegSettlMethodElectionDate>	N			NEW	
	<LegOptionExerciseDates>	N				
	<LegOptionExerciseExpiration>	N				
	<LegOptionExerciseMakeWholeProvision>	N			NEW	
</OptExr>						

### 6.32 Component LegOptionExerciseMakeWholeProvision

<a href="#">To be completed at the time of the proposal – all information provided will be included in the repository</a>	
<a href="#">Component Name</a>	<a href="#">LegOptionExerciseMakeWholeProvision</a>
<a href="#">Component Abbreviated Name (for FIXML)</a>	<a href="#">MakeWhole</a>
<a href="#">Component Type</a>	<a href="#">Block</a>
<a href="#">Category</a>	<a href="#">Common</a>
<a href="#">Action</a>	NEW
<a href="#">Component Synopsis</a>	<a href="#">LegOptionExerciseMakeWholeProvision is a subcomponent of the LegOptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.</a>
<a href="#">Component Elaboration</a>	<a href="#">A "make whole" provision seeks to penalize the the option buyer, i.e. make the seller "whole", if the buyer exercises the option prior to the make whole date, e.g. the early call date of a convertible bond.</a>
<a href="#">To be finalized by FPL Technical Office</a>	
<a href="#">Repository Component ID</a>	<a href="#">[[4428]]</a>

<a href="#">Component FIXML Abbreviation: &lt;MakeWhole&gt;</a>						
<a href="#">Tag</a>	<a href="#">Field Name</a>	<a href="#">Req'd</a>	<a href="#">ICR</a>	<a href="#">Action</a>	<a href="#">Mappings and Usage Comments</a>	<a href="#">Comments</a>

42392	LegMakeWholeDate	N		NEW		
42393	LegMakeWholeAmount	N		NEW		
42394	LegMakeWholeBenchmarkCurveName	N		NEW		
42395	LegMakeWholeBenchmarkCurvePoint	N		NEW		
42396	LegMakeWholeRecallSpread	N		NEW		
42397	LegMakeWholeBenchmarkQuote	N		NEW		
42398	LegMakeWholeInterpolationMethod	N		NEW		
</MakeWhole>						

### 6-306.33 Component LegPaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	(no change)
Action	CHANGE
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4035]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40279	LegPaymentStreamType	N				
40280	LegPaymentStreamMarketRate	N				
40281	LegPaymentStreamDelayIndicator	N				
42399	LegPaymentStreamCashSettlIndicator	N		NEW		
40282	LegPaymentStreamSettlCurrency	N				
40283	LegPaymentStreamDayCount	N				
40284	LegPaymentStreamAccrualDays	N				
40285	LegPaymentStreamDiscountType	N				
40286	LegPaymentStreamDiscountRate	N				
40287	LegPaymentStreamDiscountRateDayCount	N				

40288	LegPaymentStreamCompounding Method	N				
<a href="#">42400</a> <a href="#">td</a>	LegPaymentStreamCompounding XIDRef	N		NEW		Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) or the LegPaymentStreamCompoundingFloatingRate component.
<a href="#">42401</a> <a href="#">td</a>	LegPaymentStreamCompounding Spread	N		NEW		
<a href="#">42402</a> <a href="#">td</a>	LegPaymentStreamInterpolationMethod	N		NEW		
<a href="#">42403</a> <a href="#">td</a>	LegPaymentStreamInterpolationPeriod	N		NEW		
40289	LegPaymentStreamInitialPrincipal ExchangeIndicator	N				
<...truncated...>						
41555	LegStreamMaximumTransactionCurrency	N				
<LegPaymentStreamLegPaymentDates>		N				
<LegPaymentStreamResetDates>		N				
<LegPaymentStreamFixedRate>		N				
<LegPaymentStreamFloatingRate>		N				
<a href="#">42404</a> <a href="#">td</a>	LegPaymentStreamCompounding FixedRate	N		NEW		Mutually exclusive with LegPaymentStreamCompoundingXIDRef(42400) and/or the LegPaymentStreamCompoundingFloatingRate component.
<LegPaymentStreamCompoundingFloatingRate>		N		NEW		Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) and/or the LegPaymentStreamCompoundingXIDRef(42400).
<LegPaymentStreamCompoundingDates>		N		NEW		
<LegPaymentStreamNonDeliverableSettlements>		N				
</PmtStrm>						

### 6-316.34 Component LegPaymentStreamCompoundingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingDateGrp
Component Abbreviated Name (for FIXML)	CmpndgDt
Component Type	Block <a href="#">Repeating</a>
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegPaymentStreamCompoundingDateGrp is a subcomponent of the LegPaymentStreamCompoundingDates component used to specify predetermined compounding dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4338id]]

Component FIXML Abbreviation: <CmpndgDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42405</a> <del>#d</del>	NoLegPaymentStreamCompoundingDates	N		<b>NEW</b>		
→	<a href="#">42406</a> <del>#d</del>	N		<b>NEW</b>		Required if NoLegPaymentStreamCompoundingDates-( <a href="#">42405</a> <del>#d</del> ) > 0.
→	<a href="#">42407</a> <del>#d</del>	N		<b>NEW</b>		When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</CmpndgDt>						

### 6-326.35 Component LegPaymentStreamCompoundingDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingDates
Component Abbreviated Name (for FIXML)	CmpndgDts
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamCompoundingDates is a subcomponent of the LegPaymentStream component used to specify the compounding dates of the stream – either specific, relative or periodic dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4339id]]

Component FIXML Abbreviation: <CmpndgDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
<a href="#">42408</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <a href="#">LegDateAdjustment</a> component in <a href="#">InstrumentLeg</a> . The specified value would be specific to payment stream compounding dates.
	<LegPaymentStreamCompoundingDatesBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the <a href="#">LegDateAdjustment</a> component in <a href="#">InstrumentLeg</a> . The specified values would be specific to payment stream compounding dates.
	<LegPaymentStreamCompoundingDateGrp>	N		NEW		
<a href="#">42409</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingDatesRelativeTo	N		NEW		
<a href="#">42410</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingDatesOffsetPeriod	N		NEW		Conditionally required when <a href="#">LegPaymentStreamCompoundingDatesOffsetUnit</a> ( <a href="#">42411</a> <a href="#">fbd</a> ) is specified.

<a href="#">42411</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesOffsetUnit	N		NEW		Conditionally required when <a href="#">LegPaymentStreamCompoundingDatesOffsetPeriod</a> ( <a href="#">42410</a> <a href="#">tbd</a> ) is specified.
<a href="#">42412</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesOffsetDayType	N		NEW		
<a href="#">42413</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingPeriodSkip	N		NEW		
<LegPaymentStreamCompoundingStartDate>		N		NEW		
<LegPaymentStreamCompoundingEndDate>		N		NEW		
<a href="#">42414</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingFrequencyPeriod	N		NEW		Conditionally required when <a href="#">LegPaymentStreamCompoundingFrequencyUnit</a> ( <a href="#">42415</a> <a href="#">tbd</a> ) is specified.
<a href="#">42415</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingFrequencyUnit	N		NEW		Conditionally required when <a href="#">LegPaymentStreamCompoundingFrequencyPeriod</a> ( <a href="#">42414</a> <a href="#">tbd</a> ) is specified.
<a href="#">42416</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the <a href="#">LegDateAdjustment</a> component in <a href="#">InstrumentLeg</a> . The specified values would be specific to this instance of <a href="#">payment stream compounding dates</a> .
<a href="#">42417</a> <a href="#">tbd</a>	LegPaymentStreamBoundsFirstDateUnadjusted	N		NEW		
<a href="#">42418</a> <a href="#">tbd</a>	LegPaymentStreamBoundsLastDateUnadjusted	N		NEW		
</CmpndgDts>						



### 6.336.36 Component **LegPaymentStreamCompoundingDatesBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingDatesBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamCompoundingDatesBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamCompoundingDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4340i#]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42419 tbd	NoLegPaymentStreamCompoundingDatesBusinessCenters	N		NEW		
→	42420 tbd	N		NEW		Required if NoLegPaymentStreamCompoundingDatesBusinessCenters(42419tbd) > 0.
</BizCtr>						

### 6-346.37 Component LegPaymentStreamCompoundingEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegPaymentStreamCompoundingEndDate is a subcomponent of the LegPaymentStreamCompoundingDates component used to specify the end date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4341id]]

Component FIXML Abbreviation: <EndDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42421</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateUnadjusted	N		<b>NEW</b>		
<a href="#">42422</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateRelativeTo	N		<b>NEW</b>		
<a href="#">42423</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateOffsetPeriod	N		<b>NEW</b>		Conditionally required when LegPaymentStreamCompoundingEndDateOffsetUnit( <a href="#">42424</a> <a href="#">tbd</a> ) is specified.
<a href="#">42424</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateOffsetUnit	N		<b>NEW</b>		Conditionally required when LegPaymentStreamCompoundingEndDateOffsetPeriod( <a href="#">42423</a> <a href="#">tbd</a> ) is specified.
<a href="#">42425</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateOffsetDayType	N		<b>NEW</b>		
<a href="#">42426</a> <a href="#">tbd</a>	LegPaymentStreamCompounding EndDateAdjusted	N		<b>NEW</b>		
</EndDt>						

### 6-356.38 Component LegPaymentStreamCompoundingFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingFloatingRate
Component Abbreviated Name (for FIXML)	CmpndgFloat
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamCompoundingFloatingRate is a subcomponent of the LegPaymentStream component used to report the parameters for determining the compounding floating rate of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4342id]]

Component FIXML Abbreviation: <CmpndgFloat>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42427</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndex	N		NEW		
<a href="#">42428</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndexCurvePeriod	N		NEW		Conditionally required if LegPaymentStreamCompoundingRateIndexCurveUnit( <a href="#">42429tbd</a> ) is specified.
<a href="#">42429</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndexCurveUnit	N		NEW		Conditionally required if LegPaymentStreamCompoundingRateIndexCurvePeriod( <a href="#">42428tbd</a> ) is specified.
<a href="#">42430</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateMultiplier	N		NEW		
<a href="#">42431</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateSpread	N		NEW		
<a href="#">42432</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateSpreadPositionType	N		NEW		
<a href="#">42433</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateTreatment	N		NEW		
<a href="#">42434</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingCapRate	N		NEW		
<a href="#">42435</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingCapRateBuySide	N		NEW		
<a href="#">42436</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingCapRateSellSide	N		NEW		

<a href="#">42437</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingFloorRate	N		NEW		
<a href="#">42438</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingFloorRateBuySide	N		NEW		
<a href="#">42439</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingFloorRateSellSide	N		NEW		
<a href="#">42440</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingInitialRate	N		NEW		
<a href="#">42441</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingFinalRateRoundingDirection	N		NEW		
<a href="#">42442</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingFinalRatePrecision	N		NEW		
<a href="#">42443</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingAveragingMethod	N		NEW		
<a href="#">42444</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingNegativeRateTreatment	N		NEW		
</CmpndgFloat>						

### 6.366.39 Component LegPaymentStreamCompoundingStartDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamCompoundingStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamCompoundingStartDate is a subcomponent of the LegPaymentStreamCompoundingDates component used to specify the start date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4343id]]

Component FIXML Abbreviation: <StartDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42445</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingStartDateUnadjusted	N		NEW		
<a href="#">42446</a> <a href="#">fbd</a>	LegPaymentStreamCompoundingStartDateRelativeTo	N		NEW		

<a href="#">42447</a> <del>td</del>	LegPaymentStreamCompoundingStartDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamCompoundingStartDateOffsetUnit( <a href="#">42448</a> <del>td</del> ) is specified.
<a href="#">42448</a> <del>td</del>	LegPaymentStreamCompoundingStartDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamCompoundingStartDateOffsetPeriod( <a href="#">42447</a> <del>td</del> ) is specified.
<a href="#">42449</a> <del>td</del>	LegPaymentStreamCompoundingStartDateOffsetDayType	N		NEW		
<a href="#">42450</a> <del>td</del>	LegPaymentStreamCompoundingStartDateAdjusted	N		NEW		
</StartDt>						

### 6.376.40 Component LegPaymentStreamEncodedFormulaImage

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamEncodedFormulaImage
Component Abbreviated Name (for FIXML)	FrmlaImg
Component Type	Block_base64Binary
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamEncodedFormulaImage is a subcomponent of the LegPaymentStreamFormula component used to <del>includeemit</del> includeemit a base64Binary-encoded image clip of the formula.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <del>4344id</del> ]]

Component FIXML Abbreviation: <FrmlaImg>						
Tag	Field Name	Req'd	ICR	Action		Comments
<a href="#">42451</a> <del>td</del>	LegPaymentStreamEncodedFormulaImageLength	N				Required when LegPaymentStreamEncodedFormulaImage( <a href="#">42452</a> <del>td</del> ) is specified.
<a href="#">42452</a> <del>td</del>	LegPaymentStreamEncodedFormulaImage	N				Required when LegPaymentStreamEncodedFormulaImageLength( <a href="#">42451</a> <del>td</del> ) is specified.
</FrmlaImg>						

### 6-386.41 Component LegPaymentStreamFinalPricePaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFinalPricePaymentDate
Component Abbreviated Name (for FIXML)	FnlPxPmt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamFinalPricePaymentDate is a subcomponent of the LegPaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4345id]]

Component FIXML Abbreviation: <FnlPmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42453 tbd	LegPaymentStreamFinalPricePaymentDateUnadjusted	N		NEW		
42454 tbd	LegPaymentStreamFinalPricePaymentDateRelativeTo	N		NEW		Conditionally required when LegPaymentStreamFinalPricePaymentOffsetPeriod(tbd) is specified.
42455 tbd	LegPaymentStreamFinalPricePaymentDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetUnit(42456tbd) is specified.
42456 tbd	LegPaymentStreamFinalPricePaymentDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetPeriod(42455tbd) is specified.
42457 tbd	LegPaymentStreamFinalPricePaymentDateOffsetDayType	N		NEW		
42458 tbd	LegPaymentStreamFinalPriceFinalPaymentDateAdjusted	N		NEW		
</FnlPmt>						

### 6-396.42 Component LegPaymentStreamFixingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFixingDateGrp
Component Abbreviated Name (for FIXML)	FixngDt
Component Type	Block <a href="#">Repeating</a>
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegPaymentStreamFixingDateGrp is a subcomponent of the LegPaymentStreamResetDates component used to specify predetermined fixing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4346#d]]

Component FIXML Abbreviation: <FixngDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42459</a> <del>tbd</del>	NoLegPaymentStreamFixingDates	N		<b>NEW</b>		
→	<a href="#">42460</a> <del>tbd</del>	LegPaymentStreamFixingDate	N		<b>NEW</b>	Required if NoLegPaymentStreamFixingDates ( <a href="#">42459</a> <del>tbd</del> ) > 0.
→	<a href="#">42461</a> <del>tbd</del>	LegPaymentStreamFixingDateType	N		<b>NEW</b>	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</FixngDt>						

### 6.406.43 Component LegPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	Common
Action	<b>CHANGE</b>
Component Synopsis	<i>(no change)</i>
Component Elaboration	<i>(no change)</i>
To be finalized by FPL Technical Office	
Repository Component ID	[4039]

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40331	LegPaymentStreamRateIndex	N				
40332	LegPaymentStreamRateIndexSource	N				
40333	LegPaymentStreamRateIndexCurveUnit	N				
40334	LegPaymentStreamRateIndexCurvePeriod	N				
<...truncated...>						
41579	LegPaymentStreamCalculationLagUnit	N				
<a href="#">42462</a> <i>tbd</i>	LegPaymentStreamFirstObservationDateUnadjusted	N		<b>NEW</b>		
<a href="#">42463</a> <i>tbd</i>	LegPaymentStreamFirstObservationDateRelativeTo	N		<b>NEW</b>		
<a href="#">42464</a> <i>tbd</i>	LegPaymentStreamFirstObservationDateOffsetDayType	N		<b>NEW</b>		
41580	LegPaymentStreamFirstObservationOffsetPeriod	N				
41581	LegPaymentStreamFirstObservationOffsetUnit	N				
<a href="#">42465</a> <i>tbd</i>	LegPaymentStreamFirstObservationDateAdjusted	N		<b>NEW</b>		
41582	LegPaymentStreamPricingDayType	N				
<...truncated...>						



40358	LegPaymentStreamFRADiscounting	N				
<a href="#">42466</a> <a href="#">tbd</a>	LegPaymentStreamUnderlierRefID	N		NEW		
	<LegPaymentStreamFormula>	N		NEW		
	<LegDividendConditions>	N		NEW		
<a href="#">42467</a> <a href="#">tbd</a>	LegReturnRateNotionalReset	N		NEW		
	<LegReturnRateGrp>	N		NEW		
<a href="#">42468</a> <a href="#">tbd</a>	LegPaymentStreamLinkInitialLevel	N		NEW		
<a href="#">42469</a> <a href="#">tbd</a>	LegPaymentStreamLinkClosingLevelIndicator	N		NEW		
<a href="#">42470</a> <a href="#">tbd</a>	LegPaymentStreamLinkExpiringLevelIndicator	N		NEW		
<a href="#">42471</a> <a href="#">tbd</a>	LegPaymentStreamLinkEstimatedTradingDays	N		NEW		
<a href="#">42472</a> <a href="#">tbd</a>	LegPaymentStreamLinkStrikePrice	N		NEW		
<a href="#">42473</a> <a href="#">tbd</a>	LegPaymentStreamLinkStrikePriceType	N		NEW		
<a href="#">42474</a> <a href="#">tbd</a>	LegPaymentStreamLinkMaximumBoundary	N		NEW		
<a href="#">42475</a> <a href="#">tbd</a>	LegPaymentStreamLinkMinimumBoundary	N		NEW		
<a href="#">42476</a> <a href="#">tbd</a>	LegPaymentStreamLinkNumberOfDataSeries	N		NEW		
<a href="#">42477</a> <a href="#">tbd</a>	LegPaymentStreamVarianceUnadjustedCap	N		NEW		
<a href="#">42478</a> <a href="#">tbd</a>	LegPaymentStreamRealizedVarianceMethod	N		NEW		
<a href="#">42479</a> <a href="#">tbd</a>	LegPaymentStreamDaysAdjustmentIndicator	N		NEW		
<a href="#">42480</a> <a href="#">tbd</a>	LegPaymentStreamNearestExchangeContractRefID	N		NEW		
<a href="#">42481</a> <a href="#">tbd</a>	LegPaymentStreamVegaNotionalAmount	N		NEW		
</Float>						

### 6.416.44 Component LegPaymentStreamFormula

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFormula
Component Abbreviated Name (for FIXML)	Frmla
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegPaymentStreamFormula is a subcomponent of the LegPaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4347id]]

Component FIXML Abbreviation: <Frmla>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42482</a> <del>td</del>	LegPaymentStreamFormulaCurrentcy	N		<b>NEW</b>		
<a href="#">42483</a> <del>td</del>	LegPaymentStreamFormulaCurrentcyDeterminationMethod	N		<b>NEW</b>		
<a href="#">42484</a> <del>td</del>	LegPaymentStreamFormulaReferenceAmount	N		<b>NEW</b>		
<LegPaymentStreamFormulaMathGrp>		N		<b>NEW</b>		
<LegPaymentStreamEncodedFormulaImage>		N		<b>NEW</b>		
</Frmla>						

### 6.426.45 Component LegPaymentStreamFormulaMathGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFormulaMathGrp
Component Abbreviated Name (for FIXML)	FrmlaMath
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block <a href="#">XMLData</a>
Category	Common
Action	NEW
Component Synopsis	LegPaymentStreamFormulaMathGrp is a repeating subcomponent within the LegPaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4348id]]

Component FIXML Abbreviation: <FrmlaMath>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42485</a> <a href="#">tbd</a>	NoLegPaymentStreamFormulas	N		NEW		
→	<a href="#">42486</a> <a href="#">tbd</a>	LegPaymentStreamFormul a	N		NEW	Required if NoLegPaymentStreamFormulas( <a href="#">42485tbd</a> ) > 0.
→	<a href="#">42487</a> <a href="#">tbd</a>	LegPaymentStreamFormul aDesc	N		NEW	
</FrmlaMath>						

### 6.436.46 Component LegPaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	<b>Add to elaboration:</b> For equity return swaps this component is used to specify the interim price payment dates and the LegPaymentStreamFinalPricePaymentDate component is used to specify the final price payment date.
To be finalized by FPL Technical Office	
Repository Component ID	[403674]

Component FIXML Abbreviation: <PmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40292	LegPaymentStreamPaymentDateBusinessDayConvention	N				
	<LegPaymentStreamPaymentDateBusinessCenterGrp>	N				
	<LegPaymentStreamPaymentDateGrp>	N				
40294	LegPaymentStreamPaymentFrequencyPeriod	N				
<...truncated...>						
41592	LegPaymentStreamMasterAgreementPaymentDatesIndicator	N				
	<LegPaymentStreamFinalPricePaymentDate>	<b>N</b>		<b>NEW</b>		
</PmtDts>						

### 6.446.47 Component LegPaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[403772]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40306	LegPaymentStreamResetDateRelativeTo	N				
40307	LegPaymentStreamResetDateBusinessDayConvention	N				
<...truncated...>						
40324	LegPaymentStreamRateCutoffOffsetUnit	N				
40325	LegPaymentStreamRateCutoffOffsetDayType	N				
<b>&lt;LegPaymentStreamFixingDateGrp&gt;</b>		<b>N</b>		<b>NEW</b>		
</ResetDts>						

### 6.456.48 Component LegPaymentStubEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStubEndDate is a subcomponent of the LegPaymentStubGrp component used to specify the end date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43494d]]

Component FIXML Abbreviation: <EndDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42488</a> <del>tbd</del>	LegPaymentStubEndDateUnadjusted	N		NEW		
<a href="#">42489</a> <del>tbd</del>	LegPaymentStubEndDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.
	<LegPaymentStubEndDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
<a href="#">42490</a> <del>tbd</del>	LegPaymentStubEndDateRelativeTo	N		NEW		
<a href="#">42491</a> <del>tbd</del>	LegPaymentStubEndDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStubEndDateOffsetUnit( <a href="#">42492</a> <del>tbd</del> ) is specified.
<a href="#">42492</a> <del>tbd</del>	LegPaymentStubEndDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStubEndDateOffsetPeriod( <a href="#">42491</a> <del>tbd</del> ) is specified.

<a href="#">42493</a> <a href="#">tbd</a>	LegPaymentStubEndDateOffsetDateType	N		NEW		
<a href="#">42494</a> <a href="#">tbd</a>	LegPaymentStubEndDateAdjusted	N		NEW		
</EndDt>						

### 6.466.49 **Component LegPaymentStubEndDateBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubEndDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStubEndDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4350id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42495</a> <a href="#">tbd</a>	NoLegPaymentStubEndDateBusinessCenters	N		NEW	—	
→	<a href="#">42496</a> <a href="#">tbd</a>	N		NEW	Ctr	Required if NoLegPaymentStubEndDateBusinessCenters( <a href="#">42495tbd</a> ) > 0.
</BizCtr>						

### 6.476.50 Component LegPaymentStubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubGrp
Component Abbreviated Name (for FIXML)	PmtStub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[404579]

Component FIXML Abbreviation: <PmtStub>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40418	NoLegPaymentStubs					
→	40419	LegPaymentStubType				
→	40420	LegPaymentStubLength				
→	<LegPaymentStubStartDate>	N		NEW		
→	<LegPaymentStubEndDate>	N		NEW		
→	40421	LegPaymentStubRate				
→	40422	LegPaymentStubFixedAmount				
<...truncated...>						
→	40446	LegPaymentStubIndex2CapRate				
→	40447	LegPaymentStubIndex2FloorRate				
</PmtStub>						



### 6.486.51 Component LegPaymentStubStartDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStubStartDate is a subcomponent of the LegPaymentStubGrp component used to specify the start date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4351#d]]

Component FIXML Abbreviation: <StartDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42497</a> <a href="#">tbd</a>	LegPaymentStubStartDateUnadjusted	N		NEW		
<a href="#">42498</a> <a href="#">tbd</a>	LegPaymentStubStartDateBusinessDaysConvention	N		NEW		When specified, this overrides the business day convention defined in the <a href="#">LegDateAdjustment</a> component in InstrumentLeg. The specified value would be specific to this payment stub instance.
	<LegPaymentStubStartDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the <a href="#">LegDateAdjustment</a> component in InstrumentLeg. The specified values would be specific to this payment stub instance.
<a href="#">42499</a> <a href="#">tbd</a>	LegPaymentStubStartDateRelativeTo	N		NEW		
<a href="#">42500</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetPeriod	N		NEW		Conditionally required when LegPaymentStubStartDateOffsetUnit( <a href="#">42501#d</a> ) is specified.

<a href="#">42501</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetUnit	N		NEW		Conditionally required when LegPaymentStubStartDateOffsetPeriod( <a href="#">42500tbd</a> ) is specified.
<a href="#">42502</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetDayType	N		NEW		
<a href="#">42503</a> <a href="#">tbd</a>	LegPaymentStubStartDateAdjustment	N		NEW		
</StartDt>						

### 6.496.52 Component LegPaymentStubStartDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStubStartDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegPaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStubStartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4352id</a> ]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42504</a> <a href="#">tbd</a>	NoLegPaymentStubStartDateBusinessCenters	N		NEW		
→	<a href="#">42505</a> <a href="#">tbd</a>	N		NEW		Required if NoLegPaymentStubStartDateBusinessCenters( <a href="#">42504tbd</a> ) > 0.
</BizCtr>						

### 6-506.53 Component LegProvisionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegProvisionGrp
Component Abbreviated Name (for FIXML)	No change
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	No change
Action	<b>CHANGE</b>
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[40461+]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40448	NoLegProvisions	N				
→	40449 LegProvisionType	N				
→	40450 LegProvisionDateUnadjusted	N				
→	40451 LegProvisionDateBusinessDayConvention	N				
→	<LegProvisionDateBusinessCenterGrp>	N				
→	40453 LegProvisionDateAdjusted	N				
→	40454 LegProvisionDateTenorPeriod	N				
→	40455 LegProvisionDateTenorUnit	N				
→	42506 tbd LegProvisionBreakFeeElecti on	N		NEW		
→	42507 tbd LegProvisionBreakFeeRate	N		NEW		
→	40456 LegProvisionCalculationAgent	N				
→	40457 LegProvisionOptionSinglePartyBuyerSide	N				
→	40458 LegProvisionOptionSinglePartySellerSide	N				
<...truncated...>						
→	<LegProvisionParties>	N				

</Prov>

### 6-516.54 Component LegReturnRateDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block
Category	Common
Action	NEW
Component Synopsis	LegReturnRateDateGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4353;#d]]

Component FIXML Abbreviation: <Dt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42508</a> <del>td</del>	NoLegReturnRateDates	N		NEW		
→	<a href="#">42509</a> <del>td</del>	LegReturnRateDateMode	N		NEW	Required if NoLegReturnRateDates( <a href="#">42508</a> <del>td</del> ) > 0.
→	<LegReturnRateValuationDateGrp>		N		NEW	
→	<a href="#">42510</a> <del>td</del>	LegReturnRateValuationDateRelativeTo	N		NEW	
→	<a href="#">42511</a> <del>td</del>	LegReturnRateValuationDateOffsetPeriod	N		NEW	Conditionally required when LegReturnRateValuationDateOffsetUnit( <a href="#">42512</a> <del>td</del> ) is specified.
→	<a href="#">42512</a> <del>td</del>	LegReturnRateValuationDateOffsetUnit	N		NEW	Conditionally required when LegReturnRateValuationDateOffsetPeriod( <a href="#">42511</a> <del>td</del> ) is specified.
→	<a href="#">42513</a> <del>td</del>	LegReturnRateValuationDateOffsetDayType	N		NEW	
→	<a href="#">42514</a> <del>td</del>	LegReturnRateValuationStartDateUnadjusted	N		NEW	

→	<a href="#">42515</a> <del>td</del>	LegReturnRateValuationStartDateRelativeTo	N		NEW		
→	<a href="#">42516</a> <del>td</del>	LegReturnRateValuationStartDateOffsetPeriod	N		NEW		Conditionally required when LegReturnRateValuationStartDateOffsetUnit( <a href="#">42517</a> <del>td</del> ) is specified.
→	<a href="#">42517</a> <del>td</del>	LegReturnRateValuationStartDateOffsetUnit	N		NEW		Conditionally required when LegReturnRateValuationStartDateOffsetPeriod( <a href="#">42516</a> <del>td</del> ) is specified.
→	<a href="#">42518</a> <del>td</del>	LegReturnRateValuationStartDateOffsetDayType	N		NEW		
→	<a href="#">42519</a> <del>td</del>	LegReturnRateValuationStartDateAdjusted	N		NEW		
→	<a href="#">42520</a> <del>td</del>	LegReturnRateValuationEndDateUnadjusted	N		NEW		
→	<a href="#">42521</a> <del>td</del>	LegReturnRateValuationEndDateRelativeTo	N		NEW		
→	<a href="#">42522</a> <del>td</del>	LegReturnRateValuationEndDateOffsetPeriod	N		NEW		Conditionally required when LegReturnRateValuationEndDateOffsetUnit( <a href="#">42523</a> <del>td</del> ) is specified.
→	<a href="#">42523</a> <del>td</del>	LegReturnRateValuationEndDateOffsetUnit	N		NEW		Conditionally required when LegReturnRateValuationEndDateOffsetPeriod( <a href="#">42522</a> <del>td</del> ) is specified.
→	<a href="#">42524</a> <del>td</del>	LegReturnRateValuationEndDateOffsetDayType	N		NEW		
→	<a href="#">42525</a> <del>td</del>	LegReturnRateValuationEndDateAdjusted	N		NEW		
→	<a href="#">42526</a> <del>td</del>	LegReturnRateValuationFrequencyPeriod	N		NEW		Conditionally required when LegReturnRateValuationFrequencyUnit( <a href="#">42527</a> <del>td</del> ) is specified.
→	<a href="#">42527</a> <del>td</del>	LegReturnRateValuationFrequencyUnit	N		NEW		Conditionally required when LegReturnRateValuationFrequencyPeriod( <a href="#">42526</a> <del>td</del> ) is specified.
→	<a href="#">42528</a> <del>td</del>	LegReturnRateValuationFrequencyRollConvention	N		NEW		<u>When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of return rate valuation dates.</u>

→	<a href="#">42529</a> <a href="#">tbd</a>	LegReturnRateValuationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
→	<LegReturnRateValuationDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
</Dt>							

### 6-526.55 Component LegReturnRateFXConversionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateFXConversionGrp
Component Abbreviated Name (for FIXML)	FxCnvr <del>sn</del>
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	LegReturnRateFXConversionGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4354</a> ]]

Component FIXML Abbreviation: <FxCnvr <del>sn</del> >						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usages	Comments
<a href="#">42530</a> <a href="#">tbd</a>	NoLegReturnRateFXConversions	N		NEW		
→	<a href="#">42531</a> <a href="#">tbd</a>	LegReturnRateFXCurrencySymbol	N		NEW	Required if NoLegReturnRateFXConversions( <a href="#">42530</a> <a href="#">tbd</a> ) > 0.

→	<a href="#">42532</a> <del>td</del>	LegReturnRateFXRate	N		NEW		Required if NoLegReturnRateFXConversions( <a href="#">42530) &gt; 0.</a>
→	<a href="#">42533</a> <del>td</del>	LegReturnRateFXRateCalc	N		NEW		
</FxCnvsn>							

### 6.536.56 Component LegReturnRateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateGrp
Component Abbreviated Name (for FIXML)	RtnRt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegReturnRateGrp is a repeating subcomponent within the PaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4355</a> ]]

Component FIXML Abbreviation: <RtnRt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42534</a> <del>td</del>	NoLegReturnRates	N		NEW		
→	<a href="#">42535</a> <del>td</del>	LegReturnRatePriceSequence	N		NEW	Required if NoLegReturnRates( <a href="#">42534) &gt; 0.</a>
→	<a href="#">42536</a> <del>td</del>	LegReturnRateCommissionBasisType	N		NEW	
→	<a href="#">42537</a> <del>td</del>	LegReturnRateCommissionAmount	N		NEW	
→	<a href="#">42538</a> <del>td</del>	LegReturnRateCommissionCurrency	N		NEW	If not supplied, this is defaulted to the reporting currency.

→	<a href="#">42539</a> <a href="#">tbd</a>	LegReturnRateTotalCommissionPerTrade	N		NEW		
→	<a href="#">42540</a> <a href="#">tbd</a>	LegReturnRateDeterminationMethod	N		NEW		
→	<LegReturnRatePriceGrp>		N		NEW		
→	<LegReturnRateFXConversionGrp>		N		NEW		
→	<a href="#">42541</a> <a href="#">tbd</a>	LegReturnRateAmountRelativeTo	N		NEW		
→	<a href="#">42542</a> <a href="#">tbd</a>	LegReturnRateQuoteMeasureType	N		NEW		
→	<a href="#">42543</a> <a href="#">tbd</a>	LegReturnRateQuoteUnits	N		NEW		
→	<a href="#">42544</a> <a href="#">tbd</a>	LegReturnRateQuoteMethod	N		NEW		
→	<a href="#">42545</a> <a href="#">tbd</a>	LegReturnRateQuoteCurrency	N		NEW		
→	<a href="#">42546</a> <a href="#">tbd</a>	LegReturnRateQuoteCurrencyType	N		NEW		
→	<a href="#">42547</a> <a href="#">tbd</a>	LegReturnRateQuoteTimeType	N		NEW		<a href="#">Mutually exclusive with LegReturnRateQuoteTime(42548).</a>
→	<a href="#">42548</a> <a href="#">tbd</a>	LegReturnRateQuoteTime	N		NEW		<a href="#">Mutually exclusive with LegReturnRateQuoteTimeType(42547).</a>
→	<a href="#">42549</a> <a href="#">tbd</a>	LegReturnRateQuoteDate	N		NEW		
→	<a href="#">42550</a> <a href="#">tbd</a>	LegReturnRateQuoteExpirationTime	N		NEW		
→	<a href="#">42551</a> <a href="#">tbd</a>	LegReturnRateQuoteBusinessCenter	N		NEW		
→	<a href="#">42552</a> <a href="#">tbd</a>	LegReturnRateQuoteExchange	N		NEW		
→	<LegReturnRateInformationSourceGrp>		N		NEW		
→	<a href="#">42553</a> <a href="#">tbd</a>	LegReturnRateQuotePricingModel	N		NEW		
→	<a href="#">42554</a> <a href="#">tbd</a>	LegReturnRateCashFlowType	N		NEW		
→	<LegReturnRateDateGrp>		N		NEW		
→	<a href="#">42555</a> <a href="#">tbd</a>	LegReturnRateValuationTimeType	N		NEW		<a href="#">Mutually exclusive with LegReturnRateValuationTime(42556).</a>
→	<a href="#">42556</a> <a href="#">tbd</a>	LegReturnRateValuationTime	N		NEW		<a href="#">Mutually exclusive with LegReturnRateValuationTimeType(42555).</a>
→	<a href="#">42557</a> <a href="#">tbd</a>	LegReturnRateValuationTimeBusinessCenter	N		NEW		
→	<a href="#">42558</a> <a href="#">tbd</a>	LegReturnRateValuationPriceOption	N		NEW		
→	<a href="#">42559</a> <a href="#">tbd</a>	LegReturnRateFinalPriceFallback	N		NEW		



</RtnRt>

### 6-546.57 Component LegReturnRateInformationSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateInformationSourceGrp
Component Abbreviated Name (for FIXML)	InfoSrc
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	NEW
Component Synopsis	LegReturnRateInformationSourceGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43564]]

Component FIXML Abbreviation: <InfoSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42560 <del>tbd</del>	NoLegReturnRateInformationSources	N		NEW		
→	42561 <del>tbd</del> LegReturnRateInformationSource	N		NEW		Required if NoLegReturnRateInformationSources(42560 <del>tbd</del> ) > 0.
→	42562 <del>tbd</del> LegReturnRateReferencePage	N		NEW		
→	42563 <del>tbd</del> LegReturnRateReferencePageHeading	N		NEW		
</InfoSrc>						

### 6.556.58 Component LegReturnRatePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRatePriceGrp
Component Abbreviated Name (for FIXML)	Px
Component Type	<input checked="" type="checkbox"/> X Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegReturnRatePriceGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4357#d]

Component FIXML Abbreviation: <Px>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42564</a> <del>td</del>	NoLegReturnRatePrices	N		<b>NEW</b>		
→	<a href="#">42565</a> <del>td</del>	LegReturnRatePriceBasisF <del>td</del>	N		<b>NEW</b>	Required if NoLegReturnRatePrices( <a href="#">42564</a> <del>td</del> ) > 0.
→	<a href="#">42566</a> <del>td</del>	LegReturnRatePrice	N		<b>NEW</b>	
→	<a href="#">42567</a> <del>td</del>	LegReturnRatePriceCurrency	N		<b>NEW</b>	
→	<a href="#">42568</a> <del>td</del>	LegReturnRatePriceType	N		<b>NEW</b>	
</Px>						

### 6.566.59 Component **LegReturnRateValuationDateBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateValuationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	LegReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the LegReturnRateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43584d]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42569</a> tbd	NoLegReturnRateValuationDateBusinessCenters	N		NEW	—	
→	<a href="#">42570</a> tbd	N		NEW		Required if NoLegReturnRateValuationDateBusinessCenters( <a href="#">42569</a> tbd) > 0.
</BizCtr>						

### 6.576.60 **Component LegReturnRateValuationDateGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegReturnRateValuationDateGrp
Component Abbreviated Name (for FIXML)	Val
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	LegReturnRateValuationDateGrp is a repeating subcomponent within the LegReturnRateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4359id]]

Component FIXML Abbreviation: <Val>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42571</a> <del>td</del>	NoLegReturnRateValuationDates	N		<b>NEW</b>		
→	<a href="#">42572</a> <del>td</del>	LegReturnRateValuationDate	N	<b>NEW</b>		Required if NoLegReturnRateValuationDates( <a href="#">42571</a> <del>td</del> ) > 0.
→	<a href="#">42573</a> <del>td</del>	LegReturnRateValuationDateType	N	<b>NEW</b>		When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</Val>						

### 6-586.61 Component LegSettlMethodElectionDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegSettlMethodElectionDate
Component Abbreviated Name (for FIXML)	SettlMethDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The LegSettlMethodElectionDate component is a subcomponent within the LegOptionExercise component used to report the settlement method election date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4360id]]

Component FIXML Abbreviation: <SettlDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42574</a> <a href="#">tbd</a>	LegSettlMethodElectionDateUnadjusted	N		NEW		
<a href="#">42575</a> <a href="#">tbd</a>	LegSettlMethodElectionDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the LegOptionExercise.
	<LegSettlMethodElectionDateBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the LegOptionExercise.
<a href="#">42576</a> <a href="#">tbd</a>	LegSettlMethodElectionDateRelativeTo	N		NEW		
<a href="#">42577</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffsetPeriod	N		NEW		Conditionally required when LegSettlMethodElectionDateOffsetUnit( <a href="#">42578tbd</a> ) is specified.

<a href="#">42578</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffset Unit	N		NEW		Conditionally required when LegSettlMethodElectionDateOffsetPeriod( <a href="#">42577</a> <a href="#">tbd</a> ) is specified.
<a href="#">42579</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffset DayType	N		NEW		
<a href="#">42580</a> <a href="#">tbd</a>	LegSettlMethodElectionDateAdjusted	N		NEW		
</SettlDt>						

### 6.596.62 Component LegSettlMethodElectionDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegSettlMethodElectionDateBusinessCenterGrp
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	LegSettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the LegSettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the <a href="#">Leg</a> DateAdjustment component in Instrument <a href="#">Leg</a> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4361</a> ]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42581</a> <a href="#">tbd</a>	NoLegSettlMethodElectionDateBusinessCenters	N		NEW		
→	<a href="#">42582</a> <a href="#">tbd</a>	N		NEW		Required if NoLegSettlMethodElectionDateBusinessCenters( <a href="#">42581</a> <a href="#">tbd</a> ) > 0.
</BizCtr>						

### 6-606.63 Component LegStreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegStreamGrp
Component Abbreviated Name (for FIXML)	Strm
Component Type	<input type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[[4031#]]

Component FIXML Abbreviation: <Strm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40241	NoLegStreams	N				
→	40242 LegStreamType	N				
→	41700 LegStreamXID	N				
→	40243 LegStreamDesc	N				
→	<del>42583</del> <b>42583</b> LegStreamVersion	<b>N</b>		<b>NEW</b>		
→	<del>42584</del> <b>42584</b> LegStreamVersionEffectiveDate	<b>N</b>		<b>NEW</b>		
→	<del>402443</del> 40244 LegStreamPaySide	N				
→	<del>402454</del> 40245 LegStreamReceiveSide	N				
→	<del>402465</del> 40246 LegStreamNotionalXID	N				
→	<del>402471701</del> 40247 LegStreamNotionalXIDRef	N				
→	<del>40246702</del> 40248 LegStreamNotional	N				
→	402476 LegStreamCurrency	N				
→	<del>42585</del> <b>42585</b> LegStreamNotionalTerminationMethod	<b>N</b>		<b>NEW</b>		
→	<del>42586</del> <b>42586</b> LegStreamNotionalAdjustments	<b>N</b>		<b>NEW</b>		
→	41703 LegStreamNotionalFrequencyPeriod	N				
<...truncated...>						

</Strm>

### 6.616.64 Component OptionExercise

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExercise
Component Abbreviated Name (for FIXML)	No change
Component Type	Block
Category	No change
Action	CHANGE
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4162]

Component FIXML Abbreviation: <OptExr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41106	ExerciseDesc	N				
41107	EncodedExerciseDescLen	N				
41108	EncodedExerciseDesc	N				
41109	AutomaticExerciseIndicator	N				
41110	AutomaticExerciseThresholdRate	N				
41111	ExerciseConfirmationMethod	N				
41112	ManualNoticeBusinessCenter	N				
41113	FallbackExerciseIndicator	N				
41114	LimitedRightToConfirmIndicator	N				
41115	ExerciseSplitTicketIndicator	N				
42590	SettlMethodElectingPartySide	N		NEW		
	<SettlMethodElectionDate>	N		NEW		
	<OptionExerciseDates>	N				
	<OptionExerciseExpiration>	N				
	<OptionExerciseMakeWholeProvision>	N		NEW		
</OptExr>						



### 6-626.65 Component OptionExerciseMakeWholeProvision

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	OptionExerciseMakeWholeProvision
Component Abbreviated Name (for FIXML)	MakeWhole
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	OptionExerciseMakeWholeProvision is a subcomponent of the OptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.
Component Elaboration	<del>{could we provide a bit more information on what "make whole" is?}</del> A "make whole" provision seeks to penalize the the option buyer, i.e. make the seller "whole", if the buyer exercises the option prior to the make whole date, e.g. the early call date of a convertible bond.
To be finalized by FPL Technical Office	
Repository Component ID	[[4362id]]

Component FIXML Abbreviation: <MakeWhole>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42591</a> <del>td</del>	MakeWholeDate	N		<b>NEW</b>		
<a href="#">42592</a> <del>td</del>	MakeWholeAmount	N		<b>NEW</b>		
<a href="#">42593</a> <del>td</del>	MakeWholeBenchmarkCurveName	N		<b>NEW</b>		
<a href="#">42594</a> <del>td</del>	MakeWholeBenchmarkCurvePoint	N		<b>NEW</b>		
<a href="#">42595</a> <del>td</del>	MakeWholeRecallSpread	N		<b>NEW</b>		
<a href="#">42596</a> <del>td</del>	MakeWholeBenchmarkQuote	N		<b>NEW</b>		
<a href="#">42597</a> <del>td</del>	MakeWholeInterpolationMethod	N		<b>NEW</b>		
</MakeWhole>						

### 6-636.66 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)	No change
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	No change
Action	<b>CHANGE</b>
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4027]

Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40212	NoPayments	N				
→	40213 PaymentType	N				
→	<a href="#">40993</a> PaymentSubType <i>tbd</i>	N		NEW		
→	40214 PaymentPaySide	N				
→	40215 PaymentReceiveSide	N				
→	40216 PaymentCurrency	N				
→	40217 PaymentAmount	N				
→	<a href="#">42598</a> PaymentAmountRelative <i>tbd</i>	N		NEW		
→	<a href="#">42599</a> PaymentAmountDeterminationMethod <i>tbd</i>	N		NEW		
→	40218 PaymentPrice	N				
→	40919 PaymentPriceType	N				
<...truncated...>						
</Pmt>						

### 6-646.67 Component PaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	Common
Action	<b>CHANGE</b>
Component Synopsis	<i>(no change)</i>
Component Elaboration	<i>(no change)</i>
To be finalized by FPL Technical Office	
Repository Component ID	[4070]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40738	PaymentStreamType	N				
40739	PaymentStreamMarketRate	N				
40740	PaymentStreamDelayIndicator	N				
<a href="#">42600</a> <a href="#">tbd</a>	PaymentStreamCashSettlIndicat or	N		<b>NEW</b>		
40741	PaymentStreamSettlCurrency	N				
40742	PaymentStreamDayCount	N				
40743	PaymentStreamAccrualDays	N				
40744	PaymentStreamDiscountType	N				
40745	PaymentStreamDiscountRate	N				
40746	PaymentStreamDiscountRateDa yCount	N				
40747	PaymentStreamCompoundingM ethod	N				
<a href="#">42601</a> <a href="#">tbd</a>	PaymentStreamCompoundingXI DRef	N		<b>NEW</b>		Mutually exclusive with PaymentStreamCompoundingFi xedRate(42605) or and the PaymentStreamCompoundingFl loatingRate component.
<a href="#">42602</a> <a href="#">tbd</a>	PaymentStreamCompoundingSp read	N		<b>NEW</b>		
<a href="#">42603</a> <a href="#">tbd</a>	PaymentStreamInterpolationMet hod	N		<b>NEW</b>		
<a href="#">42604</a> <a href="#">tbd</a>	PaymentStreamInterpolationPeri od	N		<b>NEW</b>		

40748	PaymentStreamInitialPrincipalExchangeIndicator	N				
40749	PaymentStreamInterimPrincipalExchangeIndicator	N				
40750	PaymentStreamFinalPrincipalExchangeIndicator	N				
41180	PaymentStreamFlatRateIndicator	N				
41181	PaymentStreamFlatRateAmount	N				
41182	PaymentStreamFlatRateCurrency	N				
41183	PaymentStreamMaximumPaymentAmount	N				
41184	PaymentStreamMaximumPaymentCurrency	N				
41185	PaymentStreamMaximumTransactionAmount	N				
41186	PaymentStreamMaximumTransactionCurrency	N				
<PaymentStreamPaymentDates>		N				
<PaymentStreamResetDates>		N				
<PaymentStreamFixedRate>		N				
<PaymentStreamFloatingRate>		N				
42605	PaymentStreamCompoundingFixedRate	N		NEW		Mutually exclusive with PaymentStreamCompoundingXIDRef(42601) and-or the PaymentStreamCompoundingFloatingRate component.
<PaymentStreamCompoundingFloatingRate>		N		NEW		Mutually exclusive with PaymentStreamCompoundingFixedRate(42605) and-or the PaymentStreamCompoundingXIDRef(42601).
<PaymentStreamCompoundingDates>		N		NEW		
<PaymentStreamNonDeliverableSettlementTerms>		N				
</PmtStrm>						

### 6-656.68 Component PaymentStreamCompoundingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingDateGrp
Component Abbreviated Name (for FIXML)	CmpndgDt
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamCompoundingDateGrp is a subcomponent of the PaymentStreamCompoundingDates component used to specify predetermined compounding dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4363id]]

Component FIXML Abbreviation: <CmpndgDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<del>42606</del>	NoPaymentStreamCompoundingDates	N		<b>NEW</b>		
→	<del>42607</del>	N		<b>NEW</b>		Required if NoPaymentStreamCompoundingDates ( <del>42606</del> ) > 0.
→	<del>42608</del>	N		<b>NEW</b>		When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</CmpndgDt>						

### 6-666.69 Component PaymentStreamCompoundingDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingDates
Component Abbreviated Name (for FIXML)	CmpndgDts
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	PaymentStreamCompoundingDates is a subcomponent of the PaymentStream component used to specify the compounding dates of the stream – either specific, relative or periodic dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4364id]]

Component FIXML Abbreviation: <CmpndgDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
<a href="#">42609</a> <a href="#">42609</a>	PaymentStreamCompoundingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream compounding dates.
	<PaymentStreamCompoundingDatesBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to payment stream compounding dates.
	<PaymentStreamCompoundingDateGrp>	N		NEW		
<a href="#">42610</a> <a href="#">42610</a>	PaymentStreamCompoundingDatesRelativeTo	N		NEW		
<a href="#">42611</a> <a href="#">42611</a>	PaymentStreamCompoundingDatesOffsetPeriod	N		NEW		Conditionally required when PaymentStreamCompoundingDatesOffsetUnit( <a href="#">42612</a> ) is specified.
<a href="#">42612</a> <a href="#">42612</a>	PaymentStreamCompoundingDatesOffsetUnit	N		NEW		Conditionally required when PaymentCompoundingDatesOffsetPeriod( <a href="#">42611</a> ) is specified.

<a href="#">42613</a> <a href="#">tbd</a>	PaymentStreamCompoundingDate sOffsetDayType	N		NEW		
<a href="#">42614</a> <a href="#">tbd</a>	PaymentStreamCompoundingPeriodSkip	N		NEW		
	<PaymentStreamCompoundingStartDate>	N		NEW		
	<PaymentStreamCompoundingEndDate>	N		NEW		
<a href="#">42615</a> <a href="#">tbd</a>	PaymentStreamCompoundingFrequencyPeriod	N		NEW		Conditionally required when PaymentStreamCompoundingFrequencyUnit( <a href="#">42616tbd</a> ) is specified.
<a href="#">42616</a> <a href="#">tbd</a>	PaymentStreamCompoundingFrequencyUnit	N		NEW		Conditionally required when PaymentStreamCompoundingFrequencyPeriod( <a href="#">42615tbd</a> ) is specified.
<a href="#">42617</a> <a href="#">tbd</a>	PaymentStreamCompoundingRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream compounding dates. Used only to override the roll convention specified in the DateAdjustment component within the Instrument component.
<a href="#">42618</a> <a href="#">tbd</a>	PaymentStreamBoundsFirstDateUnadjusted	N		NEW		
<a href="#">42619</a> <a href="#">tbd</a>	PaymentStreamBoundsLastDateUnadjusted	N		NEW		
</CmpndgDts>						

**6.676.70 Component**  
**PaymentStreamCompoundingDatesBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingDatesBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	PaymentStreamCompoundingDatesBusinessCenterGrp is a repeating subcomponent within the PaymentStreamCompoundingDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4365i#]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42620</a> <del>tbd</del>	NoPaymentStreamCompoundingDatesBusinessCenters	N		NEW		
<a href="#">→</a>	<a href="#">42621</a> <del>tbd</del>	N		NEW		Required if NoPaymentStreamCompoundingDatesBusinessCenters( <a href="#">42620</a> <del>tbd</del> ) > 0.
</BizCtr>						



### 6-686.71 Component PaymentStreamCompoundingEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamCompoundingEndDate is a subcomponent of the PaymentStreamCompoundingDates component used to specify the end date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4366id]]

Component FIXML Abbreviation: <EndDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42622</a> <del>td</del>	PaymentStreamCompoundingEndDateUnadjusted	N		<b>NEW</b>		
<a href="#">42623</a> <del>td</del>	PaymentStreamCompoundingEndDateRelativeTo	N		<b>NEW</b>		
<a href="#">42624</a> <del>td</del>	PaymentStreamCompoundingEndDateOffsetPeriod	N		<b>NEW</b>		Conditionally required when PaymentStreamCompoundingEndDateOffsetUnit( <a href="#">42625</a> <del>td</del> ) is specified.
<a href="#">42625</a> <del>td</del>	PaymentStreamCompoundingEndDateOffsetUnit	N		<b>NEW</b>		Conditionally required when PaymentStreamCompoundingEndDateOffsetPeriod( <a href="#">42624</a> <del>td</del> ) is specified.
<a href="#">42626</a> <del>td</del>	PaymentStreamCompoundingEndDateOffsetDayType	N		<b>NEW</b>		
<a href="#">42627</a> <del>td</del>	PaymentStreamCompoundingEndDateAdjusted	N		<b>NEW</b>		
</EndDt>						

### 6-696.72 Component PaymentStreamCompoundingFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingFloatingRate
Component Abbreviated Name (for FIXML)	CmpndgFloat
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamCompoundingFloatingRate is a subcomponent of the PaymentStream component used to report the parameters for determining the compounding floating rate of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4367id]]

Component FIXML Abbreviation: <CmpndgFloat>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42628</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndex	N		<b>NEW</b>		
<a href="#">42629</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndexCurvePeriod	N		<b>NEW</b>		Conditionally required if PaymentStreamCompoundingRateIndexCurveUnit( <a href="#">42630</a> <a href="#">tbd</a> ) is specified.
<a href="#">42630</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndexCurveUnit	N		<b>NEW</b>		Conditionally required if PaymentStreamCompoundingRateIndexCurvePeriod( <a href="#">42629</a> <a href="#">tbd</a> ) is specified.
<a href="#">42631</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateMultiplier	N		<b>NEW</b>		
<a href="#">42632</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateSpread	N		<b>NEW</b>		
<a href="#">42633</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateSpreadPositionType	N		<b>NEW</b>		
<a href="#">42634</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateTreatment	N		<b>NEW</b>		
<a href="#">42635</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRate	N		<b>NEW</b>		
<a href="#">42636</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRateBuySide	N		<b>NEW</b>		
<a href="#">42637</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRateSellSide	N		<b>NEW</b>		

<a href="#">42638</a> <a href="#">fbd</a>	PaymentStreamCompoundingFloorRate	N		NEW		
<a href="#">42639</a> <a href="#">fbd</a>	PaymentStreamCompoundingFloorRateBuySide	N		NEW		
<a href="#">42640</a> <a href="#">fbd</a>	PaymentStreamCompoundingFloorRateSellSide	N		NEW		
<a href="#">42641</a> <a href="#">fbd</a>	PaymentStreamCompoundingInitialRate	N		NEW		
<a href="#">42642</a> <a href="#">fbd</a>	PaymentStreamCompoundingFinalRateRoundingDirection	N		NEW		
<a href="#">42643</a> <a href="#">fbd</a>	PaymentStreamCompoundingFinalRatePrecision	N		NEW		
<a href="#">42644</a> <a href="#">fbd</a>	PaymentStreamCompoundingAveragingMethod	N		NEW		
<a href="#">42645</a> <a href="#">fbd</a>	PaymentStreamCompoundingNegativeRateTreatment	N		NEW		
</CmpndgFloat>						

### 6.706.73 **Component PaymentStreamCompoundingStartDate**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamCompoundingStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	PaymentStreamCompoundingStartDate is a subcomponent of the PaymentStreamCompoundingDates component used to specify the start date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4368id]]

Component FIXML Abbreviation: <StartDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42646</a> <a href="#">fbd</a>	PaymentStreamCompoundingStartDateUnadjusted	N		NEW		
<a href="#">42647</a> <a href="#">fbd</a>	PaymentStreamCompoundingStartDateRelativeTo	N		NEW		

<a href="#">42648</a> <del>td</del>	PaymentStreamCompoundingStartDateOffsetPeriod	N		NEW		Conditionally required when PaymentStreamCompoundingStartDateOffsetUnit( <a href="#">42649</a> <del>td</del> ) is specified.
<a href="#">42649</a> <del>td</del>	PaymentStreamCompoundingStartDateOffsetUnit	N		NEW		Conditionally required when PaymentStreamCompoundingStartDateOffsetPeriod( <a href="#">42648</a> <del>td</del> ) is specified.
<a href="#">42650</a> <del>td</del>	PaymentStreamCompoundingStartDateOffsetDayType	N		NEW		
<a href="#">42651</a> <del>td</del>	PaymentStreamCompoundingStartDateAdjusted	N		NEW		
</StartDt>						

### 6.716.74 Component PaymentStreamEncodedFormulaImage

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamEncodedFormulaImage
Component Abbreviated Name (for FIXML)	FrmlaImg
Component Type	Block base64Binary
Category	Common
Action	NEW
Component Synopsis	PaymentStreamEncodedFormulaImage is a subcomponent of the PaymentStreamFormula component used to <del>include</del> a base64Binary-encoded image clip of the formula.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4369</a> id]]

Component FIXML Abbreviation: <FrmlaImg>						
Tag	Field Name	Req'd	ICR	Action		Comments
<a href="#">42652</a> <del>td</del>	PaymentStreamEncodedFormulaImageLength	N		NEW		Conditionally Required when PaymentStreamEncodedFormulaImage( <a href="#">42653</a> <del>td</del> ) is specified.
<a href="#">42653</a> <del>td</del>	PaymentStreamEncodedFormulaImage	N		NEW		Conditionally Required when PaymentStreamEncodedFormulaImageLength( <a href="#">42652</a> <del>td</del> ) is specified.
</FrmlaImg>						

### 6-726.75 Component PaymentStreamFinalPricePaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFinalPricePaymentDate
Component Abbreviated Name (for FIXML)	FnlPxPmt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	PaymentStreamFinalPricePaymentDate is a subcomponent of the PaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4370id]]

Component FIXML Abbreviation: <FnlPmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42654</a> <del>tbd</del>	PaymentStreamFinalPricePaymentDateUnadjusted	N		NEW		
<a href="#">42655</a> <del>tbd</del>	PaymentStreamFinalPricePaymentDateRelativeTo	N		NEW		Conditionally required when PaymentStreamFinalPricePaymentDateOffsetPeriod( <del>tbd</del> ) is specified.
<a href="#">42656</a> <del>tbd</del>	PaymentStreamFinalPricePaymentDateOffsetPeriod	N		NEW		Conditionally required when PaymentStreamFinalPricePaymentDateOffsetUnit( <a href="#">42657</a> <del>tbd</del> ) is specified.
<a href="#">42657</a> <del>tbd</del>	PaymentStreamFinalPricePaymentDateOffsetUnit	N		NEW		Conditionally required when PaymentStreamFinalPricePaymentDateOffsetPeriod( <a href="#">42656</a> <del>tbd</del> ) is specified.
<a href="#">42658</a> <del>tbd</del>	PaymentStreamFinalPricePaymentDateOffsetDayType	N		NEW		
<a href="#">42659</a> <del>tbd</del>	PaymentStreamFinalPriceFinalPaymentDateAdjusted	N		NEW		
</FnlPmt>						

### 6-736.76 **Component PaymentStreamFixingDateGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFixingDateGrp
Component Abbreviated Name (for FIXML)	FixngDt
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamFixingDateGrp is a subcomponent of the PaymentStreamResetDates component used to specify predetermined fixing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4371#d]]

Component FIXML Abbreviation: <FixngDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42660</a> <del>tbd</del>	NoPaymentStreamFixingDates	N		<b>NEW</b>		
→	<a href="#">42661</a> <del>tbd</del>	N		<b>NEW</b>		Required if NoPaymentStreamFixingDates ( <a href="#">42660</a> <del>tbd</del> ) > 0.
→	<a href="#">42662</a> <del>tbd</del>	N		<b>NEW</b>		When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</FixingDt>						

### 6-746.77 Component PaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	Common
Action	<b>CHANGE</b>
Component Synopsis	<i>(no change)</i>
Component Elaboration	<i>(no change)</i>
To be finalized by FPL Technical Office	
Repository Component ID	[4074]

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40789	PaymentStreamRateIndex	N				
40790	PaymentStreamRateIndexSource	N				
40791	PaymentStreamRateIndexCurve Unit	N				
40792	PaymentStreamRateIndexCurve Period	N				
<...truncated...>						
41209	PaymentStreamCalculationLagPeriod	N				
41210	PaymentStreamCalculationLagUnit	N				
<b>42663</b> <i>tbd</i>	<b>PaymentStreamFirstObservationDateUnadjusted</b>	<b>N</b>		<b>NEW</b>		
<b>42664</b> <i>tbd</i>	<b>PaymentStreamFirstObservationDateRelativeTo</b>	<b>N</b>		<b>NEW</b>		
<b>42665</b> <i>tbd</i>	<b>PaymentStreamFirstObservationDateOffsetDayType</b>	<b>N</b>		<b>NEW</b>		
41211	PaymentStreamFirstObservationOffsetPeriod	N				
41212	PaymentStreamFirstObservationOffsetUnit	N				
<b>42666</b> <i>tbd</i>	<b>PaymentStreamFirstObservationDateAdjusted</b>	<b>N</b>		<b>NEW</b>		
41213	PaymentStreamPricingDayType	N				
41214	PaymentStreamPricingDayDistribution	N				

<...truncated...>						
40816	PaymentStreamFRADiscounting	N				
<a href="#">42667</a> <a href="#">tbd</a>	PaymentStreamUnderlierRefID	N		NEW		
<PaymentStreamFormula>		N		NEW		
<DividendConditions>		N		NEW		
<a href="#">42668</a> <a href="#">tbd</a>	ReturnRateNotionalReset	N		NEW		
<ReturnRateGrp>		N		NEW		
<a href="#">42669</a> <a href="#">tbd</a>	PaymentStreamLinkInitialLevel	N		NEW		
<a href="#">42670</a> <a href="#">tbd</a>	PaymentStreamLinkClosingLevelIndicator	N		NEW		
<a href="#">42671</a> <a href="#">tbd</a>	PaymentStreamLinkExpiringLevelIndicator	N		NEW		
<a href="#">42672</a> <a href="#">tbd</a>	PaymentStreamLinkEstimatedTradingDays	N		NEW		
<a href="#">42673</a> <a href="#">tbd</a>	PaymentStreamLinkStrikePrice	N		NEW		
<a href="#">42674</a> <a href="#">tbd</a>	PaymentStreamLinkStrikePriceType	N		NEW		
<a href="#">42675</a> <a href="#">tbd</a>	PaymentStreamLinkMaximumBoundary	N		NEW		
<a href="#">42676</a> <a href="#">tbd</a>	PaymentStreamLinkMinimumBoundary	N		NEW		
<a href="#">42677</a> <a href="#">tbd</a>	PaymentStreamLinkNumberOfDataSeries	N		NEW		
<a href="#">42678</a> <a href="#">tbd</a>	PaymentStreamVarianceUnadjustedCap	N		NEW		
<a href="#">42679</a> <a href="#">tbd</a>	PaymentStreamRealizedVarianceMethod	N		NEW		
<a href="#">42680</a> <a href="#">tbd</a>	PaymentStreamDaysAdjustmentIndicator	N		NEW		
<a href="#">42681</a> <a href="#">tbd</a>	PaymentStreamNearestExchangeContractRefID	N		NEW		
<a href="#">42682</a> <a href="#">tbd</a>	PaymentStreamVegaNotionalAmount	N		NEW		
</Float>						



### 6-756.78 Component PaymentStreamFormulaMathGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFormulaMathGrp
Component Abbreviated Name (for FIXML)	FrmlaMath
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block <u>XMLData</u>
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamFormulaMathGrp is a repeating subcomponent within the PaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4372id]]

Component FIXML Abbreviation: <FrmlaMath>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<u>42683</u> <u>td</u>	NoPaymentStreamFormulas	N		<b>NEW</b>		
→	<u>42684</u> <u>td</u>	PaymentStreamFormula	N		<b>NEW</b>	Required if NoPaymentStreamFormulas( <u>42683td</u> ) > 0.
→	<u>42685</u> <u>td</u>	PaymentStreamFormulaDesc	N		<b>NEW</b>	
</FrmlaMath>						

### 6-766.79 Component PaymentStreamFormula

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFormula
Component Abbreviated Name (for FIXML)	Frmla
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	PaymentStreamFormula is a subcomponent of the PaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4373id]]

Component FIXML Abbreviation: <Frmla>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42686</a> <del>td</del>	PaymentStreamFormulaCurrency	N		<b>NEW</b>		
<a href="#">42687</a> <del>td</del>	PaymentStreamFormulaCurrencyDeterminationMethod	N		<b>NEW</b>		
<a href="#">42688</a> <del>td</del>	PaymentStreamFormulaReferenceAmount	N		<b>NEW</b>		
	<PaymentStreamFormulaMathGrp>	N		<b>NEW</b>		
	<PaymentStreamEncodedFormulaImage>	N		<b>NEW</b>		
</Frmla>						

### 6.776.80 Component PaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	<b>Add to elaboration:</b> For equity return swaps this component is used to specify the interim price payment dates and the PaymentStreamFinalPricePaymentDate component is used to specify the final price payment date.
To be finalized by FPL Technical Office	
Repository Component ID	[4071]

Component FIXML Abbreviation: <PmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40751	PaymentStreamPaymentDateBusinessDayConvention	N				
	<PaymentStreamPaymentDateBusinessCenterGrp>	N				
	<PaymentStreamPaymentDateGrp>	N				
	<...truncated...>					
41223	PaymentStreamMasterAgreementPaymentDatesIndicator	N				
	<PaymentStreamFinalPricePaymentDate>	<b>N</b>		<b>NEW</b>	<FnlPmt>	
</PmtDts>						

### 6-786.81 Component PaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4072]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40761	PaymentStreamResetDateRelativeTo	N				
40762	PaymentStreamResetDateBusinessDayConvention	N				
<...truncated...>						
40783	PaymentStreamRateCutoffOffsetDayType	N				
<b>&lt;PaymentStreamFixingDateGrp&gt;</b>		<b>N</b>		<b>NEW</b>		
</ResetDts>						

### 6-796.82 Component PaymentStubGrp

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

To be finalized by FPL Technical Office	
Repository Component ID	[4079]

Component FIXML Abbreviation: <PmtStub>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40872	NoPaymentStubs					
→	40873	PaymentStubType				
→	40874	PaymentStubLength				
→	<PaymentStubStartDate>	N		NEW		
→	<PaymentStubEndDate>	N		NEW		
→	40875	PaymentStubRate				
→	40876	PaymentStubFixedAmount				
→	40877	PaymentStubFixedCurrency				
<...truncated...>						
</PmtStub>						

### 6-806.83 Component PaymentStubEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStubEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	PaymentStubEndDate is a subcomponent of the PaymentStubGrp component used to specify the end date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4374id]]

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

<a href="#">42689</a> <del>tbd</del>	PaymentStubEndDateUnadjusted	N		NEW		
<a href="#">42690</a> <del>tbd</del>	PaymentStubEndDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.
<PaymentStubEndDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
<a href="#">42691</a> <del>tbd</del>	PaymentStubEndDateRelativeTo	N		NEW		
<a href="#">42692</a> <del>tbd</del>	PaymentStubEndDateOffsetPeriod	N		NEW		Conditionally required when PaymentStubEndDateOffsetUnit( <a href="#">42693</a> <del>tbd</del> ) is specified.
<a href="#">42693</a> <del>tbd</del>	PaymentStubEndDateOffsetUnit	N		NEW		Conditionally required when PaymentStubEndDateOffsetPeriod( <a href="#">42692</a> <del>tbd</del> ) is specified.
<a href="#">42694</a> <del>tbd</del>	PaymentStubEndDateOffsetDayType	N		NEW		
<a href="#">42695</a> <del>tbd</del>	PaymentStubEndDateAdjusted	N		NEW		
</EndDt>						

### 6.816.84 Component PaymentStubEndDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStubEndDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	PaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the PaymentStubEndDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4375</a> id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42696 tbd	NoPaymentStubEndDateBusinessCenters	N		NEW	---	
→	42697 tbd	PaymentStubEndDateBusinessCenter	N	NEW	Ctr	Required if NoPaymentStubEndDateBusinessCenters(42696tbd) > 0.
</BizCtr>						

### 6.826.85 Component PaymentStubStartDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStubStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	PaymentStubStartDate is a subcomponent of the PaymentStubGrp component used to specify the start date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4376id]]

Component FIXML Abbreviation: <StartDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42698 tbd	PaymentStubStartDateUnadjusted	N		NEW		
42699 tbd	PaymentStubStartDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.

<PaymentStubStartDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
<a href="#">42700</a> tbd	PaymentStubStartDateRelativeTo	N		NEW		
<a href="#">42701</a> tbd	PaymentStubStartDateOffsetPeriod	N		NEW		Conditionally required when PaymentStubStartDateOffsetUnit( <a href="#">42702</a> tbd) is specified.
<a href="#">42702</a> tbd	PaymentStubStartDateOffsetUnit	N		NEW		Conditionally required when PaymentStubStartDateOffsetPeriod( <a href="#">42701</a> tbd) is specified.
<a href="#">42703</a> tbd	PaymentStubStartDateOffsetDayType	N		NEW		
<a href="#">42704</a> tbd	PaymentStubStartDateAdjusted	N		NEW		
</StartDt>						

### 6.836.86 Component PaymentStubStartDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStubStartDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	PaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the PaymentStubStartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4377#d]]

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



<a href="#">42705</a> <del>td</del>	NoPaymentStubStartDateBusinessCenters	N		NEW		
→	<a href="#">42706</a> <del>td</del>	PaymentStubStartDateBusinessCenter	N		NEW	Required if NoPaymentStubStartDateBusinessCenters( <a href="#">42705td</a> ) > 0.
</BizCtr>						

### 6.846.87 Component ProvisionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionGrp
Component Abbreviated Name (for FIXML)	No change
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	[4011]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40090	NoProvisions	N				
→	40091	ProvisionType	N			
→	40092	ProvisionDateUnadjusted	N			
→	40093	ProvisionDateBusinessDayConvention	N			
→		<ProvisionDateBusinessCenterGrp>	N			
→	40095	ProvisionDateAdjusted	N			
→	40096	ProvisionDateTenorPeriod	N			
→	40097	ProvisionDateTenorUnit	N			
→	<a href="#">42707</a> <del>td</del>	ProvisionBreakFeeElection	N		NEW	
→	<a href="#">42708</a> <del>td</del>	ProvisionBreakFeeRate	N		NEW	
→	40098	ProvisionCalculationAgent	N			

→	40099	ProvisionOptionSinglePartyBuyerSide	N				
<...truncated...>							
</Prov>							

### 6.856.88 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	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<b>Change</b>
Component Synopsis	(no change)
Component Elaboration	No change
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			
→	1649	RelatedSymbol	N			
→	1650	RelatedSecurityID	N			
→	1651	RelatedSecurityIDSource	N			
→	1652	RelatedSecurityType	N			
→	1653	RelatedMaturityMonthYear	N			
→	2413	RelatedToSecurityID	N	<b>Change</b>		Mutually exclusive with RelatedToStreamXIDRef(2415) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all "related to" fields may be omitted.
→	2414	RelatedToSecurityIDSour	N		NEW	

		ce				
→	2415	RelatedToStreamXIDRef	N		Change	Mutually exclusive with RelatedToSecurityID(2413) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all "related to" fields may be omitted.
→	2417	RelatedToDividendPeriodXIDRef	N		NEW	Mutually exclusive with RelatedToSecurityID(2413) and RelatedToStreamXIDRef(2415). If correlation is with the security in Instrument component then all "related to" fields may be omitted.
</RelInstrmt>						

### 6.866.89 Component ReturnRateDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	ReturnRateDateGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43784d]]

Component FIXML Abbreviation: <Dt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42709 td	NoReturnRateDates	N		NEW		
→	42710 td	ReturnRateDateMode	N		NEW	Required if NoReturnRateDates(42709td) > 0.
→	<ReturnRateValuationDateGrp>	N		NEW		

→	<a href="#">42711</a> <del>td</del>	ReturnRateValuationDateRelativeTo	N		NEW		
→	<a href="#">42712</a> <del>td</del>	ReturnRateValuationDateOffsetPeriod	N		NEW		Conditionally required when ReturnRateValuationDateOffsetUnit( <a href="#">42713</a> <del>td</del> ) is specified.
→	<a href="#">42713</a> <del>td</del>	ReturnRateValuationDateOffsetUnit	N		NEW		Conditionally required when ReturnRateValuationDateOffsetPeriod( <a href="#">42712</a> <del>td</del> ) is specified.
→	<a href="#">42714</a> <del>td</del>	ReturnRateValuationDateOffsetDayType	N		NEW		
→	<a href="#">42715</a> <del>td</del>	ReturnRateValuationStartDateUnadjusted	N		NEW		
→	<a href="#">42716</a> <del>td</del>	ReturnRateValuationStartDateRelativeTo	N		NEW		
→	<a href="#">42717</a> <del>td</del>	ReturnRateValuationStartDateOffsetPeriod	N		NEW		Conditionally required when ReturnRateValuationStartDateOffsetUnit( <a href="#">42718</a> <del>td</del> ) is specified.
→	<a href="#">42718</a> <del>td</del>	ReturnRateValuationStartDateOffsetUnit	N		NEW		Conditionally required when ReturnRateValuationStartDateOffsetPeriod( <a href="#">42717</a> <del>td</del> ) is specified.
→	<a href="#">42719</a> <del>td</del>	ReturnRateValuationStartDateOffsetDayType	N		NEW		
→	<a href="#">42720</a> <del>td</del>	ReturnRateValuationStartDateAdjusted	N		NEW		
→	<a href="#">42721</a> <del>td</del>	ReturnRateValuationEndDateUnadjusted	N		NEW		
→	<a href="#">42722</a> <del>td</del>	ReturnRateValuationEndDateRelativeTo	N		NEW		
→	<a href="#">42723</a> <del>td</del>	ReturnRateValuationEndDateOffsetPeriod	N		NEW		Conditionally required when ReturnRateValuationEndDateOffsetUnit( <a href="#">42724</a> <del>td</del> ) is specified.
→	<a href="#">42724</a> <del>td</del>	ReturnRateValuationEndDateOffsetUnit	N		NEW		Conditionally required when ReturnRateValuationEndDateOffsetPeriod( <a href="#">42723</a> <del>td</del> ) is specified.
→	<a href="#">42725</a> <del>td</del>	ReturnRateValuationEndDateOffsetDayType	N		NEW		
→	<a href="#">42726</a> <del>td</del>	ReturnRateValuationEndDateAdjusted	N		NEW		
→	<a href="#">42727</a> <del>td</del>	ReturnRateValuationFrequencyPeriod	N		NEW		Conditionally required when ReturnRateValuationFrequencyUnit( <a href="#">42728</a> <del>td</del> ) is specified.
→	<a href="#">42728</a> <del>td</del>	ReturnRateValuationFrequencyUnit	N		NEW		Conditionally required when ReturnRateValuationFrequencyPeriod( <a href="#">42727</a> <del>td</del> ) is specified.

→	<del>42729</del>	ReturnRateValuationFrequencyRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream return rate valuation dates.
→	<del>42730</del>	ReturnRateValuationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
→	<del>42730</del>	<ReturnRateValuationDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
</Dt>							

### 6.876.90 Component ReturnRateFXConversionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateFXConversionGrp
Component Abbreviated Name (for FIXML)	FxCnvr <del>sn</del>
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	NEW
Component Synopsis	ReturnRateFXConversionGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <del>43794</del> ]]

Component FIXML Abbreviation: <FxCnvr~~sn~~>

Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42731</a> <a href="#">tbd</a>	NoReturnRateFXConversions	N		NEW		
→	<a href="#">42732</a> <a href="#">tbd</a>	ReturnRateFXCurrencySymbol	N		NEW	Required if NoReturnRateFXConversions( <a href="#">42731</a> <a href="#">tbd</a> ) > 0.
→	<a href="#">42733</a> <a href="#">tbd</a>	ReturnRateFXRate	N		NEW	Required if NoReturnRateFXConversions( <a href="#">42731</a> <a href="#">tbd</a> ) > 0.
→	<a href="#">42734</a> <a href="#">tbd</a>	ReturnRateFXRateCalc	N		NEW	
</FxCnvsn>						

### 6-886.91 Component ReturnRateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateGrp
Component Abbreviated Name (for FIXML)	RtnRt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	ReturnRateGrp is a repeating subcomponent within the PaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">[[43804]]</a>

Component FIXML Abbreviation: <RtnRt>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42735</a> <a href="#">tbd</a>	NoReturnRates	N		NEW		
→	<a href="#">42736</a> <a href="#">tbd</a>	ReturnRatePriceSequence	N		NEW	Required if NoReturnRates( <a href="#">42735</a> <a href="#">tbd</a> ) > 0.

→	<a href="#">42737</a> <a href="#">tbd</a>	ReturnRateCommissionBasisType	N		NEW		
→	<a href="#">42738</a> <a href="#">tbd</a>	ReturnRateCommissionAmount	N		NEW		
→	<a href="#">42739</a> <a href="#">tbd</a>	ReturnRateCommissionCurrency	N		NEW		If not <del>supplied</del> specified, this is defaulted to the reporting currency.
→	<a href="#">42740</a> <a href="#">tbd</a>	ReturnRateTotalCommissionPerTrade	N		NEW		
→	<a href="#">42741</a> <a href="#">tbd</a>	ReturnRateDeterminationMethod	N		NEW		
→	<ReturnRatePriceGrp>		N		NEW		
→	<ReturnRateFXConversionGrp>		N		NEW		
→	<a href="#">42742</a> <a href="#">tbd</a>	ReturnRateAmountRelativeTo	N		NEW		
→	<a href="#">42743</a> <a href="#">tbd</a>	ReturnRateQuoteMeasureType	N		NEW		
→	<a href="#">42744</a> <a href="#">tbd</a>	ReturnRateQuoteUnits	N		NEW		
→	<a href="#">42745</a> <a href="#">tbd</a>	ReturnRateQuoteMethod	N		NEW		
→	<a href="#">42746</a> <a href="#">tbd</a>	ReturnRateQuoteCurrency	N		NEW		
→	<a href="#">42747</a> <a href="#">tbd</a>	ReturnRateQuoteCurrencyType	N		NEW		
→	<a href="#">42748</a> <a href="#">tbd</a>	ReturnRateQuoteTimeType	N		NEW		Mutually exclusive with ReturnRateQuoteTime(42749).
→	<a href="#">42749</a> <a href="#">tbd</a>	ReturnRateQuoteTime	N		NEW		Mutually exclusive with ReturnRateQuoteTimeType(42748).
→	<a href="#">42750</a> <a href="#">tbd</a>	ReturnRateQuoteDate	N		NEW		
→	<a href="#">42751</a> <a href="#">tbd</a>	ReturnRateQuoteExpirationTime	N		NEW		
→	<a href="#">42752</a> <a href="#">tbd</a>	ReturnRateQuoteBusinessCenter	N		NEW		
→	<a href="#">42753</a> <a href="#">tbd</a>	ReturnRateQuoteExchange	N		NEW		
→	<ReturnRateInformationSourceGrp>		N		NEW		
→	<a href="#">42754</a> <a href="#">tbd</a>	ReturnRateQuotePricingModel	N		NEW		
→	<a href="#">42755</a> <a href="#">tbd</a>	ReturnRateCashFlowType	N		NEW		
→	<ReturnRateDateGrp>		N		NEW		
→	<a href="#">42756</a> <a href="#">tbd</a>	ReturnRateValuationTimeType	N		NEW		Mutually exclusive with ReturnRateValuationTime(42757).

→	<a href="#">42757</a> <del>td</del>	ReturnRateValuationTime	N		NEW		Mutually exclusive with ReturnRateValuationTimeType(42756).
→	<a href="#">42758</a> <del>td</del>	ReturnRateValuationTimeBusinessCenter	N		NEW		
→	<a href="#">42759</a> <del>td</del>	ReturnRateValuationPriceOption	N		NEW		
→	<a href="#">42760</a> <del>td</del>	ReturnRateFinalPriceFallback	N		NEW		
</RtnRt>							

### 6.896.92 Component ReturnRateInformationSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateInformationSourceGrp
Component Abbreviated Name (for FIXML)	InfoSrc
Component Type	<input checked="" type="checkbox"/> X_ Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	ReturnRateInformationSourceGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4381 <del>td</del> ]]

Component FIXML Abbreviation: <InfoSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42761</a> <del>td</del>	NoReturnRateInformationSources	N		NEW		
→	<a href="#">42762</a> <del>td</del>	ReturnRateInformationSource	N		NEW	Required if NoReturnRateInformationSources( <a href="#">42761</a> <del>td</del> ) > 0.
→	<a href="#">42763</a> <del>td</del>	ReturnRateReferencePage	N		NEW	
→	<a href="#">42764</a> <del>td</del>	ReturnRateReferencePageHeading	N		NEW	
</InfoSrc>						



### 6-906.93 Component ReturnRatePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRatePriceGrp
Component Abbreviated Name (for FIXML)	Px
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	ReturnRatePriceGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[4382#]

Component FIXML Abbreviation: <Px>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42765</a> tbd	NoReturnRatePrices	N		NEW		
→	<a href="#">42766</a> tbd	N		NEW		Required if NoReturnRatePrices( <a href="#">42765</a> tbd) > 0.
→	<a href="#">42767</a> tbd	N		NEW		
→	<a href="#">42768</a> tbd	N		NEW		
→	<a href="#">42769</a> tbd	N		NEW		
</Px>						

**6-916.94** Component **ReturnRateValuationDateBusinessCenterGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateValuationDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	ReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the ReturnRateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4383id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42770</a> <del>td</del>	NoReturnRateValuationDateBusinessCenters	N		<b>NEW</b>		
<b>→</b>	<a href="#">42771</a> <del>td</del>	N		<b>NEW</b>		Required if NoReturnRateValuationDateBusinessCenters( <a href="#">42770</a> <del>td</del> ) > 0.
</BizCtr>						

### 6-926.95 Component ReturnRateValuationDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ReturnRateValuationDateGrp
Component Abbreviated Name (for FIXML)	Val
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	ReturnRateValuationDateGrp is a repeating subcomponent within the ReturnRateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4384id]]

Component FIXML Abbreviation: <Val>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42772</a> <a href="#">tbd</a>	NoReturnRateValuationDates	N		<b>NEW</b>		
→	<a href="#">42773</a> <a href="#">tbd</a>	ReturnRateValuationDate	N		<b>NEW</b>	Required if NoReturnRateValuationDates ( <a href="#">42772tbd</a> ) > 0.
→	<a href="#">42774</a> <a href="#">tbd</a>	ReturnRateValuationDateType	N		<b>NEW</b>	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</Val>						

### 6-936.96 Component ~~SettlMethodElectionDateBusinessCenterGrp~~

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlMethodElectionDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	SettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the SettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> <u>Used only</u> to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43854]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<del>42775</del>	NoSettlMethodElectionDateBusinessCenters	N		<b>NEW</b>		
→	<del>42776</del> SettlMethodElectionDateBusinessCenter	N		<b>NEW</b>		Required if NoSettlMethodElectionDateBusinessCenters( <del>42775</del> ) > 0.
</BizCtr>						

### 6-946.97 Component **SettlMethodElectionDate**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlMethodElectionDate
Component Abbreviated Name (for FIXML)	SettlMethDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The SettlMethodElectionDate component is a subcomponent within the OptionExercise component used to report the settlement method election date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4386id]]

Component FIXML Abbreviation: <SettlDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42777</a> <a href="#">tbd</a>	SettlMethodElectionDateUnadjusted	N		NEW		
<a href="#">42778</a> <a href="#">tbd</a>	SettlMethodElectionDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified values would be specific to OptionExercise.
	<SettlMethodElectionDateBusinessCenterGroup>			NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to OptionExercise.
<a href="#">42779</a> <a href="#">tbd</a>	SettlMethodElectionDateRelativeTime	N		NEW		
<a href="#">42780</a> <a href="#">tbd</a>	SettlMethodElectionDateOffsetPeriod	N		NEW		Conditionally required when SettlMethodElectionDateOffsetUnit( <a href="#">42781tbd</a> ) is specified.
<a href="#">42781</a> <a href="#">tbd</a>	SettlMethodElectionDateOffsetUnit	N		NEW		Conditionally required when SettlMethodElectionDateOffsetPeriod( <a href="#">42780tbd</a> ) is specified.

<a href="#">42782</a> <a href="#">tbd</a>	SettlMethodElectionDateOffsetDay Type	N		NEW		
<a href="#">42783</a> <a href="#">tbd</a>	SettlMethodElectionDateAdjusted	N		NEW		
</SettlDt>						

### 6.956.98 Component StreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamGrp
Component Abbreviated Name (for FIXML)	Strm
Component Type	<input checked="" type="checkbox"/> _X_ 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	[[4006id]]

Component FIXML Abbreviation: <Strm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40049	NoStreams	N				
→	40050 StreamType	N				
→	41303 StreamXID	N				
→	40051 StreamDescription	N				
→	<a href="#">42784</a> <a href="#">tbd</a> StreamVersion	N		NEW		
→	<a href="#">42785</a> <a href="#">tbd</a> StreamVersionEffectiveDate	N		NEW		
→	40052 StreamPaySide	N				
→	40053 StreamReceiveSide	N				
→	41305 StreamNotionalXIDRef	N				
→	40054 StreamNotional	N				
→	40055 StreamCurrency	N				
→	<a href="#">42786</a> <a href="#">tbd</a> StreamNotionalDeterminationMethod	N		NEW		
→	<a href="#">42787</a> <a href="#">tbd</a> StreamNotionalAdjustments	N		NEW		

→	41306	StreamNotionalFrequencyPeriod	N				
→	41307	StreamNotionalFrequencyUnit	N				
<...truncated...>							
</Strm>							

### 6.966.99 Component UnderlyingCashSettleDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingCashSettleDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	UnderlyingCashSettleDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingCashSettleDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> Used only to override the business centers defined in the DateAdjustment component in Instrument.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43874]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42788</a> <del>td</del>	NoUnderlyingCashSettleDateBusinessCenters	N		<b>NEW</b>		
→	<a href="#">42789</a> <del>td</del>	N		<b>NEW</b>		Required if NoUnderlyingCashSettleDateBusinessCenters( <a href="#">42788</a> <del>td</del> ) > 0.
</BizCtr>						

### 6-976.100 Component UnderlyingCashSettlDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingCashSettlDate
Component Abbreviated Name (for FIXML)	SettlDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The UnderlyingCashSettlDate component is a subcomponent within the UnderlyingCashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4388id]]

Component FIXML Abbreviation: <SettlDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42790</a> <a href="#">tbd</a>	UnderlyingCashSettlDateUnadjusted	N				
<a href="#">42791</a> <a href="#">tbd</a>	UnderlyingCashSettlDateBusinessDayConvention	N				When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
	<UnderlyingCashSettlDateBusinessCenterGrp>					When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
<a href="#">42792</a> <a href="#">tbd</a>	UnderlyingCashSettlDateRelativeTime	N				
<a href="#">42793</a> <a href="#">tbd</a>	UnderlyingCashSettlDateOffsetPeriod	N				Conditionally required when UnderlyingCashSettlDateOffsetUnit( <a href="#">42794tbd</a> ) is specified.



<a href="#">42794</a> <del>td</del>	UnderlyingCashSettlDateOffsetUnit	N				Conditionally required when UnderlyingCashSettlDateOffsetPeriod( <a href="#">42793</a> <del>td</del> ) is specified.
<a href="#">42795</a> <del>td</del>	UnderlyingCashSettlDateOffsetDayType	N				
<a href="#">42796</a> <del>td</del>	UnderlyingCashSettlDateAdjusted	N				
</SettlDt>						

### 6.986.101 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	No change
Action	CHANGE
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4290]

Component FIXML Abbreviation: <CashSettlTrm>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
42041	NoUnderlyingCashSettlTerms	N				
→	42042 UnderlyingCashSettlCurrency	N				Required if NoUnderlyingCashSettlTerms (42041) > 0.
<...truncated...>						
→	<UnderlyingCashSettlDealerGrp>	N				
→	<a href="#">42797</a> <del>td</del> UnderlyingCashSettlPriceSource	N		NEW		
→	<a href="#">42798</a> <del>td</del> UnderlyingCashSettlPriceDefault	N		NEW		
→	42053 UnderlyingCashSettlBusinessDays	N				
→	42054 UnderlyingCashSettlAmount	N				

→	<UnderlyingCashSettlDate>		N		NEW	
→	42055	UnderlyingCashSettlRecoveryFactor	N			
→	42056	UnderlyingCashSettlFixedTermIndicator	N			
→	42057	UnderlyingCashSettlAccruedInterestIndicator	N			
→	42058	UnderlyingCashSettlValuationMethod	N			
→	42059	UnderlyingCashSettlTermXID	N			
</CashSettlTrm>						

### 6.996.102 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	The UnderlyingComplexEvent Group is a repeating block which allows specifying an unlimited number and types of advanced events, such as observation and pricing in over the lifetime of an option, futures, commodities or equity swap contracts to be specified. Use UnderlyingEvtGrp to specify more straightforward events.
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	[2228]

Component FIXML Abbreviation: <CmplxEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2045	NoUnderlyingComplexEvents					
→	2046	UnderlyingComplexEventTy	N			Required if NoUnderlyingComplexEvents(2045) > 0.
<...truncated...>						
→	<UnderlyingComplexEventCreditEventSourceGrp>	N				
→	<UnderlyingComplexEventCreditEventGrp>	N				
→	2611	UnderlyingComplexEventFuturesPriceValuation	N		NEW	

→	<a href="#">2612</a> <del>434</del>	UnderlyingComplexEventOptionsPriceValuation	N		NEW		
→	<a href="#">2613</a> <del>434</del>	UnderlyingComplexEventPVFinalPriceElectionFallback	N		NEW		
→	2282	UnderlyingComplexEventXID	N				
→	2283	UnderlyingComplexEventXIDRef	N				
</CmplxEvnt>							

### 6.1006.103 Component

#### UnderlyingDividendAccrualPaymentDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendAccrualPaymentDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingDividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43894]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42799</a> <del>434</del>	NoUnderlyingDividendAccrualPaymentDateBusinessCenters	N		NEW		
→	<a href="#">42800</a> <del>434</del>	UnderlyingDividendAccrualPaymentDateBusinessCenter	N		NEW	Required if NoUnderlyingDividendAccrualPaymentDateBusinessCenters( <a href="#">42799</a> <del>434</del> ) > 0.
</BizCtr>						

### 6.1016.104 Component UnderlyingDividendAccrualFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendAccrualFloatingRate
Component Abbreviated Name (for FIXML)	<a href="#">AcrFloatRt</a>
Component Type	Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	The UnderlyingDividendAccrualFloatingRate component is a subcomponent of UnderlyingDividendConditions used to define the dividend accrual floating rate attributes of dividend payment conditions.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4390id]]

Component FIXML Abbreviation: < <a href="#">AcrFloatRt</a> >						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42801</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndex	N		<b>NEW</b>		
<a href="#">42802</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndexCurvePeriod	N		<b>NEW</b>		Conditionally required when UnderlyingDividendFloatingRateIndexCurveUnit( <a href="#">42803tbd</a> ) is specified.
<a href="#">42803</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndexCurveUnit	N		<b>NEW</b>		Conditionally required when UnderlyingDividendFloatingRateIndexCurvePeriod( <a href="#">42802tbd</a> ) is specified.
<a href="#">42804</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateMultiplier	N		<b>NEW</b>		
<a href="#">42805</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateSpread	N		<b>NEW</b>		
<a href="#">42806</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateSpreadPositionType	N		<b>NEW</b>		
<a href="#">42807</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateTreatment	N		<b>NEW</b>		
<a href="#">42808</a> <a href="#">tbd</a>	UnderlyingDividendCapRate	N		<b>NEW</b>		
<a href="#">42809</a> <a href="#">tbd</a>	UnderlyingDividendCapRateBuySide	N		<b>NEW</b>		
<a href="#">42810</a> <a href="#">tbd</a>	UnderlyingDividendCapRateSellSide	N		<b>NEW</b>		
<a href="#">42811</a> <a href="#">tbd</a>	UnderlyingDividendFloorRate	N		<b>NEW</b>		

<a href="#">42812</a> <a href="#">tbd</a>	UnderlyingDividendFloorRateBuy Side	N		NEW		
<a href="#">42813</a> <a href="#">tbd</a>	UnderlyingDividendFloorRateSell Side	N		NEW		
<a href="#">42814</a> <a href="#">tbd</a>	UnderlyingDividendInitialRate	N		NEW		
<a href="#">42815</a> <a href="#">tbd</a>	UnderlyingDividendFinalRateRoundingDirection	N		NEW		
<a href="#">42816</a> <a href="#">tbd</a>	UnderlyingDividendFinalRateRoundingPrecision	N		NEW		
<a href="#">42817</a> <a href="#">tbd</a>	UnderlyingDividendAveragingMethod	N		NEW		
<a href="#">42818</a> <a href="#">tbd</a>	UnderlyingDividendNegativeRateTreatment	N		NEW		
</AcrlFloatRt>						

### 6.1026.105 Component UnderlyingDividendAccrualPaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendAccrualPaymentDate
Component Abbreviated Name (for FIXML)	AcrlPmtDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The UnderlyingDividendAccrualPaymentDate component is a subcomponent of UnderlyingDividendConditions used to report the dividend accrual payment date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4391tbd]]

Component FIXML Abbreviation: <AcrlPmtDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42819</a> <a href="#">tbd</a>	UnderlyingDividendAccrualPaymentDateRelativeTo	N		NEW		
<a href="#">42820</a> <a href="#">tbd</a>	UnderlyingDividendAccrualPaymentDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingDividendAccrualPaymentDateOffsetUnit( <a href="#">42821tbd</a> ) is specified.
<a href="#">42821</a> <a href="#">tbd</a>	UnderlyingDividendAccrualPaymentDateOffsetUnit	N		NEW		Conditionally required when UnderlyingDividendAccrualPaymentDateOffsetPeriod( <a href="#">42820tbd</a> ) is specified.

<a href="#">42822</a> <del>42822</del>	UnderlyingDividendAccrualPaymentDateOffsetDayType	N		NEW		
<a href="#">42823</a> <del>42823</del>	UnderlyingDividendUnadjustedAccrualPaymentDateUnadjusted	N		NEW		
<a href="#">42824</a> <del>42824</del>	UnderlyingDividendAccrualPaymentDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of UnderlyingDividendAccrualPaymentDate.
<UnderlyingDividendAccrualPaymentDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of UnderlyingDividendAccrualPaymentDate.
<a href="#">42825</a> <del>42825</del>	UnderlyingDividendAdjustedAccrualPaymentDateAdjusted	N		NEW		
</AcrIPmtDt>						

### 6.1036.106 Component UnderlyingDividendConditions

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendConditions
Component Abbreviated Name (for FIXML)	DividendConditions
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The UnderlyingDividendConditions component is a subcomponent of UnderlyingPaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4392id]]

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

<a href="#">42826</a> <a href="#">tbd</a>	UnderlyingDividendReinvestmentIndicator	N		NEW		
<a href="#">42827</a> <a href="#">tbd</a>	UnderlyingDividendEntitlementExent	N		NEW		
<a href="#">42828</a> <a href="#">tbd</a>	UnderlyingDividendAmountType	N		NEW		
<a href="#">42829</a> <a href="#">tbd</a>	UnderlyingDividendUnderlierRefID	N		NEW		
<UnderlyingDividendPeriodGrp>		N		NEW		
<a href="#">42830</a> <a href="#">tbd</a>	UnderlyingExtraordinaryDividendPartySide	N		NEW		
<a href="#">42831</a> <a href="#">tbd</a>	UnderlyingExcessExtraordinaryDividendAmountType	N		NEW		
<a href="#">42832</a> <a href="#">tbd</a>	UnderlyingExcessExtraordinaryDividendCurrency	N		NEW		
<a href="#">42833</a> <a href="#">tbd</a>	UnderlyingExcessExtraordinaryDividendDeterminationMethod	N		NEW		
<UnderlyingDividendFXTriggerDate>		N		NEW		
<UnderlyingDividendAccrualFloatingRate>		N		NEW		
<a href="#">42834</a> <a href="#">tbd</a>	UnderlyingDividendAccrualFixedRate	N		NEW		
<UnderlyingDividendAccrualPaymentDate>		N		NEW		
<a href="#">42835</a> <a href="#">tbd</a>	UnderlyingDividendCompoundingMethod	N		NEW		
<a href="#">42836</a> <a href="#">tbd</a>	UnderlyingDividendNumOfIndexUnits	N		NEW		
<a href="#">42837</a> <a href="#">tbd</a>	UnderlyingDividendCashPercentage	N		NEW		
<a href="#">42838</a> <a href="#">tbd</a>	UnderlyingDividendCashEquivalentPercentage	N		NEW		
<a href="#">42839</a> <a href="#">tbd</a>	UnderlyingNonCashDividendTreatment	N		NEW		
<a href="#">42840</a> <a href="#">tbd</a>	UnderlyingDividendComposition	N		NEW		
<a href="#">42841</a> <a href="#">tbd</a>	UnderlyingSpecialDividendsIndicator	N		NEW		
<a href="#">42842</a> <a href="#">tbd</a>	UnderlyingMaterialDividendsIndicator	N		NEW		
<a href="#">42843</a> <a href="#">tbd</a>	UnderlyingOptionsExchangeDividendsIndicator	N		NEW		
<a href="#">42844</a> <a href="#">tbd</a>	UnderlyingAdditionalDividendsIndicator	N		NEW		
<a href="#">42845</a> <a href="#">tbd</a>	UnderlyingAllDividendsIndicator	N		NEW		
</DividendCndtms>						

### 6-1046.107 Component UnderlyingDividendFXTriggerDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendFXTriggerDate
Component Abbreviated Name (for FIXML)	FXTrgrDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The UnderlyingDividendFXTriggerDate component is a subcomponent of UnderlyingDividendConditions used to report the dividend date when a foreign exchange trade is triggered.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4393id]]

Component FIXML Abbreviation: <FXTrgrDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42846</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateRelativeTo	N		NEW		
<a href="#">42847</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingDividendFXTriggerDateOffsetUnit( <a href="#">42848</a> <a href="#">tbd</a> ) is specified.
<a href="#">42848</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetUnit	N		NEW		Conditionally required when UnderlyingDividendFXTriggerDateOffsetPeriod( <a href="#">42847</a> <a href="#">tbd</a> ) is specified.
<a href="#">42849</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetDayType	N		NEW		
<a href="#">42850</a> <a href="#">tbd</a>	UnderlyingDividendUnadjustedFX*TriggerDateUnadjusted	N		NEW		
<a href="#">42851</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of UnderlyingDividendFXTriggerDate.



<UnderlyingDividendFXTriggerDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of UnderlyingDividendFXTriggerDate.
42852 tbd	UnderlyingDividendAdjustedFXTriggerDateAdjusted	N		NEW	
</FXTrgrDt>					

### 6.1056.108 Component

#### UnderlyingDividendFXTriggerDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendFXTriggerDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingDividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendFXTriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4394tbd]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42853 tbd	NoUnderlyingDividendFXTriggerDateBusinessCenters	N		NEW		
→	42854 tbd	UnderlyingDividendFXTriggerDateBusinessCenter	N		NEW	Required if NoUnderlyingDividendFxTriggerDateBusinessCenters(42853tbd) > 0.
</BizCtr>						

### 6-1066.109 Component UnderlyingDividendPaymentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendPaymentGrp
Component Abbreviated Name (for FIXML)	Pmt
Component Type	<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingDividendPaymentGrp is a repeating subcomponent of UnderlyingDividendPayout used to specify the anticipated dividend or coupon payment dates and amounts of an equity or bond underlier.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[43954d]]

Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<del>42855</del>	NoUnderlyingDividendPayments	N		NEW		
→	<del>42856</del> UnderlyingDividendPaymentDate	N		NEW		Required if NoUnderlyingDividendPayments ( <del>42855</del> ) > 0.
→	<del>42857</del> UnderlyingDividendPaymentAmount	N		NEW		Required if NoUnderlyingDividendPayments ( <del>42855</del> ) > 0.
→	<del>42858</del> UnderlyingDividendPaymentCurrency	N		NEW		
→	<del>42859</del> UnderlyingDividendAccruedInterest	N		NEW		
</Pmt>						

**6.1076.110 Component UnderlyingDividendPayout**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendPayout
Component Abbreviated Name (for FIXML)	DividendPay
Component Type	__ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	UnderlyingDividendPayout is a subcomponent of UnderlyingInstrument used to specify the dividend or coupon payout parameters of an equity or bond <u>U</u> nderlier.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4396#d]]

Component FIXML Abbreviation: <DividendPay>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<del>42860</del> tbe	UnderlyingDividendPayoutRatio	N		<b>NEW</b>		
<del>42861</del> tbe	UnderlyingDividendPayoutConditions	N		<b>NEW</b>		
	<del>tbe</del>	N		<b>NEW</b>		
<b>&lt;UnderlyingDividendPaymentGrp&gt;</b>						
</DividendPay>						

**6.1086.111 Component UnderlyingDividendPeriodGrp**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingDividendPeriodGrp
Component Abbreviated Name (for FIXML)	Period
Component Type	_X_ Block Repeating __ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	UnderlyingDividendPeriodGrp is a repeating subcomponent within the UnderlyingDividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[[4397#d]]

Component FIXML Abbreviation: <Period>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42862</a> <a href="#">tbd</a>	NoUnderlyingDividendPeriods	N		NEW		
→	<a href="#">42863</a> <a href="#">tbd</a>	UnderlyingDividendPeriodSequence	N		NEW	Required if NoUnderlyingDividendPeriods(42862) > 0.
→	<a href="#">42864</a> <a href="#">tbd</a>	UnderlyingDividendPeriodStartDateUnadjusted	N		NEW	
→	<a href="#">42865</a> <a href="#">tbd</a>	UnderlyingDividendPeriodEndDateUnadjusted	N		NEW	
→	<a href="#">42866</a> <a href="#">tbd</a>	UnderlyingDividendPeriodUnderlierRefID	N		NEW	When specified, this overrides UnderlyingDividendUnderlierRefID(42829). The specified value would be specific to this dividend period instance.
→	<a href="#">42867</a> <a href="#">tbd</a>	UnderlyingDividendPeriodStrikePrice	N		NEW	
→	<a href="#">42868</a> <a href="#">tbd</a>	UnderlyingDividendPeriodBusinessDayConvention	N		NEW	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this dividend period instance.
→	<UnderlyingDividendPeriodBusinessCenterGrp>		N		NEW	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this dividend period instancepayment stream compounding dates.
→	<a href="#">42869</a> <a href="#">tbd</a>	UnderlyingDividendPeriodValuationDateUnadjusted	N		NEW	
→	<a href="#">42870</a> <a href="#">tbd</a>	UnderlyingDividendPeriodValuationDateRelativeTo	N		NEW	

→	<a href="#">42871</a> <del>42871</del>	UnderlyingDividendPeriodValuationDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingDividendPeriodValuationDateOffsetUnit( <a href="#">42872</a> <del>42872</del> ) is specified.
→	<a href="#">42872</a> <del>42872</del>	UnderlyingDividendPeriodValuationDateOffsetUnit	N		NEW		Conditionally required when UnderlyingDividendPeriodValuationDateOffsetPeriod( <a href="#">42871</a> <del>42871</del> ) is specified.
→	<a href="#">42873</a> <del>42873</del>	UnderlyingDividendPeriodValuationDateOffsetDayType	N		NEW		
→	<a href="#">42874</a> <del>42874</del>	UnderlyingDividendPeriodValuationDateAdjusted	N		NEW		
→	<a href="#">42875</a> <del>42875</del>	UnderlyingDividendPeriodPaymentDateUnadjusted	N		NEW		
→	<a href="#">42876</a> <del>42876</del>	UnderlyingDividendPeriodPaymentDateRelativeTo	N		NEW		
→	<a href="#">42877</a> <del>42877</del>	UnderlyingDividendPeriodPaymentDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingDividendPeriodPaymentDateOffsetUnit( <a href="#">42878</a> <del>42878</del> ) is specified.
→	<a href="#">42878</a> <del>42878</del>	UnderlyingDividendPeriodPaymentDateOffsetUnit	N		NEW		Conditionally required when UnderlyingDividendPeriodPaymentDateOffsetPeriod( <a href="#">42877</a> <del>42877</del> ) is specified.
→	<a href="#">42879</a> <del>42879</del>	UnderlyingDividendPeriodPaymentDateOffsetDayType	N		NEW		
→	<a href="#">42880</a> <del>42880</del>	UnderlyingDividendPeriodPaymentDateAdjusted	N		NEW		
→	<a href="#">42881</a> <del>42881</del>	UnderlyingDividendPeriodXID	N		NEW		
</Period>							

### 6.112 Component UnderlyingDividendPeriodBusinessCenterGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
Component Name	<u>UnderlyingDividendPeriodBusinessCenterGrp</u>
Component Abbreviated Name (for FIXML)	<u>BizCtr</u>
Component Type	<u>X</u> Block Repeating <u>    </u> Block
Category	<u>Common</u>
Action	<b>NEW</b>
Component Synopsis	<u>UnderlyingDividendPeriodBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.</u>
Component Elaboration	

<a href="#">To be finalized by FPL Technical Office</a>	
Repository Component ID	[[4427]]

<a href="#">Component FIXML Abbreviation: &lt;BizCtr&gt;</a>						
<a href="#">Tag</a>	<a href="#">Field Name</a>	<a href="#">Req'd</a>	<a href="#">ICR</a>	<a href="#">Action</a>	<a href="#">Mappings and Usage Comments</a>	<a href="#">Comments</a>
42882	NoUnderlyingDividendPeriodBusinessCenters	N		NEW		
→	42883 UnderlyingDividendPeriodBusinessCenter	N		NEW		Required if NoUnderlyingDividendPeriodBusinessCenters(42882) > 0.
<a href="#">&lt;BizCtr&gt;</a>						

### 6.1096.113 Component UnderlyingEvtGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingEvtGrp
Component Abbreviated Name (for FIXML)	Evt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	[no change]
Action	CHANGE
Component Synopsis	The UnderlyingEvtGrp is a repeating subcomponent of the UnderlyingInstrument component used to specify <b>straightforward</b> events associated with the instrument. <b>Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use UnderlyingComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.</b>
Component Elaboration	[no change]
To be finalized by FPL Technical Office	
Repository Component ID	2227222

There is no change to the component – only a change to the synopsis.

### 6.1106.114 Component UnderlyingExtraordinaryEventGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingExtraordinaryEventGrp
Component Abbreviated Name (for FIXML)	ExtrordEvnt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	The UnderlyingExtraordinaryEventGrp is a repeating component within the UnderlyingInstrument component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4398id]]

Component FIXML Abbreviation: <ExtrordEvnt>						
Tag	Field Name	Req'd	ICR	Action	Mapping s and Usage Commen ts	Comments
<a href="#">42884</a> <del>td</del>	NoUnderlyingExtraordinaryEvents	N		<b>NEW</b>		
→	<a href="#">42885</a> <del>td</del>	UnderlyingExtraordinaryEvent	N		<b>NEW</b>	Required if NoUnderlyingExtraordinaryEvents( <a href="#">42884td</a> ) > 0.
→	<a href="#">42886</a> <del>td</del>	UnderlyingExtraordinaryEventValue	N		<b>NEW</b>	Required if NoUnderlyingExtraordinaryEvents( <a href="#">42884td</a> ) > 0.
</ExtrordEvnt>						

### 6.1116.115 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
Category	Common
Action	<b>CHANGE</b>
Component Synopsis	<i>(no change)</i>
Component Elaboration	<i>(no change)</i>
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					
312	UnderlyingSymbolSfx					
309	UnderlyingSecurityID					
305	UnderlyingSecurityIDSource					
<...truncated...>						
1454	UnderlyingSeniority					
<b>2614</b> <i>td</i>	<b>UnderlyingNotional</b>	<b>N</b>		<b>NEW</b>		
<b>2615</b> <i>td</i>	<b>UnderlyingNotionalCurrency</b>	<b>N</b>		<b>NEW</b>		
<b>2616</b> <i>td</i>	<b>UnderlyingNotionalDeterminationMethod</b>	<b>N</b>		<b>NEW</b>		
<b>2617</b> <i>td</i>	<b>UnderlyingNotionalAdjustments</b>	<b>N</b>		<b>NEW</b>		
<b>2618</b> <i>td</i>	<b>UnderlyingNotionalXID</b>	<b>N</b>		<b>NEW</b>		
<b>2619</b> <i>td</i>	<b>UnderlyingNotionalXIDRef</b>	<b>N</b>		<b>NEW</b>		
1455	UnderlyingNotionalPercentageOutstanding					
1456	UnderlyingOriginalNotionalPercentageOutstanding					
<...truncated...>						
1996	UnderlyingEquityID	N				
1997	UnderlyingEquityIDSource	N				



<a href="#">2620</a> <a href="#">fbd</a>	UnderlyingFutureID	N		NEW		
<a href="#">2621</a> <a href="#">fbd</a>	UnderlyingFutureIDSource	N		NEW		Required if UnderlyingFutureID( <a href="#">2620</a> <a href="#">fbd</a> ) is specified.
	<UnderlyingEventGrp>					
1998	UnderlyingLienSeniority	N				
<...truncated...>						
2291	UnderlyingStrikeIndex	N				
<a href="#">2622</a> <a href="#">fbd</a>	UnderlyingStrikeIndexCurvePoint	N		NEW		
2292	UnderlyingStrikeIndexSpread	N				
<a href="#">2623</a> <a href="#">fbd</a>	UnderlyingStrikeIndexQuote	N		NEW		
2023	UnderlyingStrikePriceDeterminationMethod	N				
<...truncated...>						
	<UnderlyingPhysicalSettleTermGrp>	N				
	<UnderlyingRateSpreadSchedule>	N		NEW		
	<UnderlyingDividendPayout>	N		NEW		
	<UnderlyingExtraordinaryEventGrp>	N		NEW		
<a href="#">2624</a> <a href="#">fbd</a>	UnderlyingExtraordinaryEventAdjustmentMethod	N		NEW		
<a href="#">2625</a> <a href="#">fbd</a>	UnderlyingExchangeLookAlike	N		NEW		
<a href="#">2626</a> <a href="#">fbd</a>	UnderlyingAverageVolumeLimitationPercentage	N		NEW		
<a href="#">2627</a> <a href="#">fbd</a>	UnderlyingAverageVolumeLimitationPeriodDays	N		NEW		
<a href="#">2628</a> <a href="#">fbd</a>	UnderlyingDepositoryReceiptIndicator	N		NEW		
<a href="#">2629</a> <a href="#">fbd</a>	UnderlyingOpenUnits	N		NEW		
<a href="#">2630</a> <a href="#">fbd</a>	UnderlyingBasketDivisor	N		NEW		
<a href="#">2631</a> <a href="#">fbd</a>	UnderlyingInstrumentXID	N		NEW		
</Undly>						

**6-1126.116 Component UnderlyingOptionExercise**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingOptionExercise
Component Abbreviated Name (for FIXML)	OptExr
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4261]

Component FIXML Abbreviation: <OptExr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
41810	UnderlyingExerciseDesc	N				
41811	EncodedUnderlyingExerciseDesc Len	N				
41812	EncodedUnderlyingExerciseDesc	N				
41813	UnderlyingAutomaticExerciseIndicator	N				
41814	UnderlyingAutomaticExerciseThresholdRate	N				
41815	UnderlyingExerciseConfirmation Method	N				
41816	UnderlyingManualNoticeBusinessCenter	N				
41817	UnderlyingFallbackExerciseIndicator	N				
41818	UnderlyingLimitedRightToConfirmationIndicator	N				
41819	UnderlyingExerciseSplitTicketIndicator	N				
<b>42887</b>	<b>UnderlyingSettlMethodElectingPartySide</b>	N		<b>NEW</b>		
	<b>&lt;UnderlyingSettlMethodElectionDate&gt;</b>	N		<b>NEW</b>		
	<b>&lt;UnderlyingOptionExerciseDates&gt;</b>	N				
	<b>&lt;UnderlyingOptionExerciseExpiration&gt;</b>	N				
	<b>&lt;UnderlyingOptionExerciseMakeWholeProvision&gt;</b>	N		<b>NEW</b>		

</OptExr>

### 6.117 Component UnderlyingOptionExerciseMakeWholeProvision

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>UnderlyingOptionExerciseMakeWholeProvision</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>MakeWhole</u>
<u>Component Type</u>	<u>Block</u>
<u>Category</u>	<u>Common</u>
<u>Action</u>	<u>NEW</u>
<u>Component Synopsis</u>	<u>UnderlyingOptionExerciseMakeWholeProvision is a subcomponent of the UnderlyingOptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.</u>
<u>Component Elaboration</u>	<u>A "make whole" provision seeks to penalize the the option buyer, i.e. make the seller "whole", if the buyer exercises the option prior to the makeWholeDate, e.g. the early call date of a convertible bond.</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>[[4429]]</u>

<u>Component FIXML Abbreviation: &lt;MakeWhole&gt;</u>						
<u>Tag</u>	<u>Field Name</u>	<u>Req'd</u>	<u>ICR</u>	<u>Action</u>	<u>Mappings and Usage Comments</u>	<u>Comments</u>
<u>42888</u>	<u>UnderlyingMakeWholeDate</u>	<u>N</u>		<u>NEW</u>		
<u>42889</u>	<u>UnderlyingMakeWholeAmount</u>	<u>N</u>		<u>NEW</u>		
<u>42890</u>	<u>UnderlyingMakeWholeBenchmarkCurveName</u>	<u>N</u>		<u>NEW</u>		
<u>42891</u>	<u>UnderlyingMakeWholeBenchmarkCurvePoint</u>	<u>N</u>		<u>NEW</u>		
<u>42892</u>	<u>UnderlyingMakeWholeRecallSpread</u>	<u>N</u>		<u>NEW</u>		
<u>42893</u>	<u>UnderlyingMakeWholeBenchmarkQuote</u>	<u>N</u>		<u>NEW</u>		
<u>42894</u>	<u>UnderlyingMakeWholeInterpolationMethod</u>	<u>N</u>		<u>NEW</u>		
<u>&lt;/MakeWhole&gt;</u>						

### 6-1136.118 Component UnderlyingPaymentStream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4059]

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40568	UnderlyingPaymentStreamType	N				
40569	UnderlyingPaymentStreamMark etRate	N				
40570	UnderlyingPaymentStreamDelay Indicator	N				
<b>42895</b> tbd	<b>UnderlyingPaymentStreamCash SettlIndicator</b>	<b>N</b>		<b>NEW</b>		
40571	UnderlyingPaymentStreamSettl Currency	N				
<...truncated...>						
40577	UnderlyingPaymentStreamCom poundingMethod	N				
<b>42896</b> tbd	<b>UnderlyingPaymentStreamCom poundingXIDRef</b>	<b>N</b>		<b>NEW</b>		<b>Mutually exclusive with UnderlyingPaymentStreamCom poundingFixedRate(42900) or the UnderlyingPaymentStreamCom poundingFloatingRate component.</b>
<b>42897</b> tbd	<b>UnderlyingPaymentStreamCom poundingSpread</b>	<b>N</b>		<b>NEW</b>		
<b>42898</b> tbd	<b>UnderlyingPaymentStreamInterp olationMethod</b>	<b>N</b>		<b>NEW</b>		
<b>42899</b> tbd	<b>UnderlyingPaymentStreamInterp olationPeriod</b>	<b>N</b>		<b>NEW</b>		

40578	UnderlyingPaymentStreamInitialPrincipalExchangeIndicator	N				
<...truncated...>						
<UnderlyingPaymentStreamFloatingRate>		N				
42900	UnderlyingPaymentStreamCompoundingFixedRate	N		NEW		Mutually exclusive with UnderlyingPaymentStreamCompoundingXIDRef(42896) and/or the UnderlyingPaymentStreamCompoundingFloatingRate component.
<UnderlyingPaymentStreamCompoundingFloatingRate>		N		NEW		Mutually exclusive with UnderlyingPaymentStreamCompoundingFixedRate(42900) and/or the UnderlyingPaymentStreamCompoundingXIDRef(42896).
<UnderlyingPaymentStreamCompoundingDates>		N		NEW		
<UnderlyingPaymentStreamNonDeliverableSettlTerms>		N				
</PmtStrm>						

### 6.1146.119 Component UnderlyingPaymentStreamCompoundingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingDateGrp
Component Abbreviated Name (for FIXML)	CmpndgDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamCompoundingDateGrp is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify predetermined compounding dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4399id]]

Component FIXML Abbreviation: <CmpndgDt>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42901</a> <del>42901</del>	NoUnderlyingPaymentStreamCompoundingDates	N		NEW		
→	<a href="#">42902</a> <del>42902</del>	UnderlyingPaymentStreamCompoundingDate	N		NEW	Required if NoUnderlyingPaymentStreamCompoundingDates ( <a href="#">42901</a> <del>42901</del> ) > 0.
→	<a href="#">42903</a> <del>42903</del>	UnderlyingPaymentStreamCompoundingDateType	N		NEW	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when with a new type is specified.
</CmpndgDt>						

### 6.1156.120 Component UnderlyingPaymentStreamCompoundingDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingDates
Component Abbreviated Name (for FIXML)	CmpndgDts
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamCompoundingDates is a subcomponent of the UnderlyingPaymentStream component used to specify the compounding dates of the stream – either specific, relative or periodic dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4400</a> <del>4400</del> ]]

Component FIXML Abbreviation: <CmpndgDts>						
Tag	Field Name	Req'd	ICR	Action		Comments

<a href="#">42904</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified value would be specific to payment stream compounding dates.
<UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified values would be specific to payment stream compounding dates.
<UnderlyingPaymentStreamCompoundingDateGrp>		N		NEW		
<a href="#">42905</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesRelativeTo	N		NEW		
<a href="#">42906</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetPeriod	N		NEW		Conditionally required when <a href="#">UnderlyingPaymentStreamCompoundingDatesOffsetUnit</a> ( <a href="#">42907tbd</a> ) is specified.
<a href="#">42907</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetUnit	N		NEW		Conditionally required when <a href="#">UnderlyingPaymentStreamCompoundingDatesOffsetPeriod</a> ( <a href="#">42906tbd</a> ) is specified.
<a href="#">42908</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetDayType	N		NEW		
<a href="#">42909</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingPeriodSkip	N		NEW		
<UnderlyingPaymentStreamCompoundingStartDate>		N		NEW		
<UnderlyingPaymentStreamCompoundingEndDate>		N		NEW		
<a href="#">42910</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFrequencyPeriod	N		NEW		Conditionally required when <a href="#">UnderlyingPaymentStreamCompoundingFrequencyUnit</a> ( <a href="#">42911tbd</a> ) is specified.
<a href="#">42911</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFrequencyUnit	N		NEW		Conditionally required when <a href="#">UnderlyingPaymentStreamCompoundingFrequencyPeriod</a> ( <a href="#">42910tbd</a> ) is specified.

<a href="#">42912</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the payment stream dates.
<a href="#">42913</a> <a href="#">tbd</a>	UnderlyingPaymentStreamBoundsFirstDateUnadjusted	N		NEW		
<a href="#">42914</a> <a href="#">tbd</a>	UnderlyingPaymentStreamBoundsLastDateUnadjusted	N		NEW		
</CmpndgDts>						

**6.1166.121 Component**

**UnderlyingPaymentStreamCompoundingDatesBusinessCenterGroup**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingDatesBusinessCenterGroup
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	UnderlyingPaymentStreamCompoundingDatesBusinessCenterGroup is a repeating subcomponent within the UnderlyingPaymentStreamCompoundingDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. <a href="#">This should only be used</a> Used only to override the business centers defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> .
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4401tbd]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42915</a> <a href="#">tbd</a>	NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters	N		NEW		



➔	<a href="#">42916</a> <del>tbd</del>	UnderlyingPaymentStream CompoundingDatesBusinessCenter	N		NEW		Required if NoUnderlyingPaymentStream CompoundingDatesBusinessCenters( <a href="#">42915</a> <del>tbd</del> ) > 0.
</BizCtr>							

### 6.1176.122 Component UnderlyingPaymentStreamCompoundingEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamCompoundingEndDate is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify the end date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4402</a> <del>tbd</del> ]]

Component FIXML Abbreviation: <EndDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42917</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateUnadjusted	N		NEW		
<a href="#">42918</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateRelativeTo	N		NEW		
<a href="#">42919</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetUnit ( <a href="#">42920</a> <del>tbd</del> ) is specified.
<a href="#">42920</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod ( <a href="#">42919</a> <del>tbd</del> ) is specified.
<a href="#">42921</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateOffsetDayType	N		NEW		
<a href="#">42922</a> <del>tbd</del>	UnderlyingPaymentStreamCompoundingEndDateAdjusted	N		NEW		

</EndDt>

### 6.1186.123 Component UnderlyingPaymentStreamCompoundingFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingFloatingRate
Component Abbreviated Name (for FIXML)	CmpndgFloat
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamCompoundingFloatingRate is a subcomponent of the UnderlyingPaymentStream component used to report the parameters for determining the compounding floating rate of the stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4403id]]

Component FIXML Abbreviation: <CmpndgFloat>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42923</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateIndex	N		NEW		
<a href="#">42924</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod	N		NEW		Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurveUnit( <a href="#">42925</a> <del>td</del> ) is specified.
<a href="#">42925</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateIndexCurveUnit	N		NEW		Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod( <a href="#">42924</a> <del>td</del> ) is specified.
<a href="#">42926</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateMultiplier	N		NEW		
<a href="#">42927</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateSpread	N		NEW		
<a href="#">42928</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateSpreadPositionType	N		NEW		
<a href="#">42929</a> <del>td</del>	UnderlyingPaymentStreamCompoundingRateTreatment	N		NEW		
<a href="#">42930</a> <del>td</del>	UnderlyingPaymentStreamCompoundingCapRate	N		NEW		

<a href="#">42931</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingCapRateBuySide	N		NEW		
<a href="#">42932</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingCapRateSellSide	N		NEW		
<a href="#">42933</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingFloorRate	N		NEW		
<a href="#">42934</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingFloorRateBuySide	N		NEW		
<a href="#">42935</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingFloorRateSellSide	N		NEW		
<a href="#">42936</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingInitialRate	N		NEW		
<a href="#">42937</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection	N		NEW		
<a href="#">42938</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingFinalRatePrecision	N		NEW		
<a href="#">42939</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingAveragingMethod	N		NEW		
<a href="#">42940</a> <a href="#">fbd</a>	UnderlyingPaymentStreamCompoundingNegativeRateTreatment	N		NEW		
</CmpndgFloat>						

**6.1196.124 Component**  
**UnderlyingPaymentStreamCompoundingStartDate**

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamCompoundingStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamCompoundingStartDate is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify the start date for compounding.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4404id]]

Component FIXML Abbreviation: <StartDt>

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<del>42941</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateUnadjusted	N		NEW		
<del>42942</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateRelativeTo	N		NEW		
<del>42943</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetUnit( <del>42944</del> <del>tbd</del> ) is specified.
<del>42944</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod( <del>42943</del> <del>tbd</del> ) is specified.
<del>42945</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateOffsetDayType	N		NEW		
<del>42946</del> <del>tbd</del>	UnderlyingPaymentStreamCompoundingStartDateAdjusted	N		NEW		
</StartDt>						

### 6.1206.125 Component UnderlyingPaymentStream~~Encoded~~FormulaImage

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStream <del>Encoded</del> FormulaImage
Component Abbreviated Name (for FIXML)	<del>FrmlaImg</del>
Component Type	<del>Block</del> base64Binary
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStream <del>Encoded</del> FormulaImage is a subcomponent of the UnderlyingPaymentStreamFormula component used to <del>include</del> a base64Binary-encoded image clip of the formula.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	<del>[[44054]]</del>

Component FIXML Abbreviation: <FrmlaImg>						
Tag	Field Name	Req'd	ICR	Action		Comments

<a href="#">42947</a> <a href="#">tbd</a>	UnderlyingPaymentStreamEncode FormulaImageLength					Required when UnderlyingPaymentStreamEncodeFormulaImage( <a href="#">42948</a> <a href="#">tbd</a> ) is specified.
<a href="#">42948</a> <a href="#">tbd</a>	UnderlyingPaymentStreamEncode FormulaImage	N				Required when UnderlyingPaymentStreamEncodeFormulaImageLength( <a href="#">42947</a> <a href="#">tbd</a> ) is specified.
</FormulaImage>						

### 6.1216.126 Component UnderlyingPaymentStreamFinalPricePaymentDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFinalPricePaymentDate
Component Abbreviated Name (for FIXML)	FnlPxPmt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamFinalPricePaymentDate is a subcomponent of the UnderlyingPaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[ <a href="#">4406</a> ]]

Component FIXML Abbreviation: <FnlPxPmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42949</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFinalPricePaymentDateUnadjusted	N		NEW		
<a href="#">42950</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFinalPricePaymentDateRelativeTo	N		NEW		Conditionally required when UnderlyingPaymentStreamFinalPricePaymentOffsetPeriod( <a href="#">tbd</a> ) is specified.
<a href="#">42951</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFinalPricePaymentOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStreamFinalPricePaymentOffsetUnit( <a href="#">42952</a> <a href="#">tbd</a> ) is specified.
<a href="#">42952</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFinalPricePaymentOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStreamFinalPricePaymentOffsetPeriod( <a href="#">42951</a> <a href="#">tbd</a> ) is specified.

<a href="#">42953</a> <del>td</del>	UnderlyingPaymentStreamFinal PricePaymentOffsetDayType	N		NEW		
<a href="#">42954</a> <del>td</del>	UnderlyingPaymentStreamFinal PriceFinalPaymentDateAdjusted	N		NEW		
</FnlPmt>						

### 6-1226.127 Component UnderlyingPaymentStreamFixingDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFixingDateGrp
Component Abbreviated Name (for FIXML)	FixngDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamFixingDateGrp is a subcomponent of the UnderlyingPaymentStreamResetDates component used to specify predetermined fixing dates.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4407#d]]

Component FIXML Abbreviation: <FixngDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42955</a> <del>td</del>	NoUnderlyingPaymentStreamFixingDates	N		NEW		
→	<a href="#">42956</a> <del>td</del>	UnderlyingPaymentStreamFixingDate	N		NEW	Required if NoUnderlyingPaymentStreamFixingDates ( <a href="#">42955#d</a> ) > 0.
→	<a href="#">42957</a> <del>td</del>	UnderlyingPaymentStreamFixingDateType	N		NEW	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</FixingDt>						

### 6-1236.128 Component UnderlyingPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	Float
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[4063]

Component FIXML Abbreviation: <Float>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40620	UnderlyingPaymentStreamRateIndex	N				
40621	UnderlyingPaymentStreamRateIndexSource	N				
<...truncated...>						
41926	UnderlyingPaymentStreamCalculationLagPeriod	N				<a href="#">Conditionally required when UnderlyingPaymentStreamCalculationLagUnit(41927) is specified.</a>
41927	UnderlyingPaymentStreamCalculationLagUnit	N				<a href="#">Conditionally required when UnderlyingPaymentStreamCalculationLagPeriod(41926) is specified.</a>
<del>42958</del>	UnderlyingPaymentStreamFirstObservationDateUnadjusted	N		NEW		
<del>42959</del>	UnderlyingPaymentStreamFirstObservationDateRelativeTo	N		NEW		
<del>42960</del>	UnderlyingPaymentStreamFirstObservationDateOffsetDayType	N		NEW		
41928	UnderlyingPaymentStreamFirstObservationOffsetPeriod	N				<a href="#">Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetUnit(41929) is specified.</a>

41929	UnderlyingPaymentStreamFirst ObservationOffsetUnit	N				<a href="#">Conditionally required when UnderlyingPaymentStreamFirst ObservationOffsetPeriod(41928) is specified.</a>
<a href="#">42961</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFirst ObservationDateAdjusted	N		NEW		
41930	UnderlyingPaymentStreamPricin gDayType	N				
<...truncated...>						
40647	UnderlyingPaymentStreamFRA Discounting	N				
<a href="#">42962</a> <a href="#">tbd</a>	UnderlyingPaymentStreamUnde rlierRefID	N		NEW		
<a href="#">tbd</a>		N		NEW		
<UnderlyingPaymentStreamFormula>						
<a href="#">tbd</a>		N		NEW		
<UnderlyingDividendConditions>						
<a href="#">42963</a> <a href="#">tbd</a>	UnderlyingReturnRateNotionalR eset	N		NEW		
<a href="#">tbd</a>		N		NEW		
<UnderlyingReturnRateGrp>						
<a href="#">42964</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkI nitialLevel	N		NEW		
<a href="#">42965</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink ClosingLevelIndicator	N		NEW		
<a href="#">42966</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink ExpiringLevelIndicator	N		NEW		
<a href="#">42967</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink EstimatedTradingDays	N		NEW		
<a href="#">42968</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink StrikePrice	N		NEW		
<a href="#">42969</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink StrikePriceType	N		NEW		
<a href="#">42970</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink MaximumBoundary	N		NEW		
<a href="#">42971</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink MinimumBoundary	N		NEW		
<a href="#">42972</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink NumberOfDataSeries	N		NEW		
<a href="#">42973</a> <a href="#">tbd</a>	UnderlyingPaymentStreamVaria nceUnadjustedCap	N		NEW		
<a href="#">42974</a> <a href="#">tbd</a>	UnderlyingPaymentStreamReali zedVarianceMethod	N		NEW		
<a href="#">42975</a> <a href="#">tbd</a>	UnderlyingPaymentStreamDays AdjustmentIndicator	N		NEW		
<a href="#">42976</a> <a href="#">tbd</a>	UnderlyingPaymentStreamNeare stExchangeContractRefID	N		NEW		
<a href="#">42977</a> <a href="#">tbd</a>	UnderlyingPaymentStreamVega NotionalAmount	N		NEW		
</Float>						



### 6-1246.129 Component UnderlyingPaymentStreamFormula

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFormula
Component Abbreviated Name (for FIXML)	Frmla
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStreamFormula is a subcomponent of the UnderlyingPaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4408id]]

Component FIXML Abbreviation: <Frmla>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42978 td	UnderlyingPaymentStreamFormul aCurrency	N		NEW		
42979 td	UnderlyingPaymentStreamFormul aCurrencyDeterminationMethod	N		NEW		
42980 td	UnderlyingPaymentStreamFormul aReferenceAmount	N		NEW		
	td <UnderlyingPaymentStreamFormulaMath Grp>	N		NEW		
	<UnderlyingPaymentStreamEncodedForm ulaImage>	N		NEW		
</Frmla>						

### 6-1256.130 Component UnderlyingPaymentStreamFormulaMathGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamFormulaMathGrp
Component Abbreviated Name (for FIXML)	<a href="#">FrmlaMath</a>
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block <a href="#">XMLData</a>
Category	Common
Action	<b>NEW</b>
Component Synopsis	UnderlyingPaymentStreamFormulaMathGrp is a repeating subcomponent within the UnderlyingPaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4409id]]

Component FIXML Abbreviation: <FrmlaMath>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">42981</a> <del>td</del>	NoUnderlyingPaymentStreamFormulas	N		<b>NEW</b>		
→	<a href="#">42982</a> <del>td</del>	UnderlyingPaymentStreamFormula	N		<b>NEW</b>	Required if NoUnderlyingPaymentStreamFormulas( <a href="#">42981</a> <del>td</del> ) > 0.
→	<a href="#">42983</a> <del>td</del>	UnderlyingPaymentStreamFormulaDesc	N		<b>NEW</b>	
</FrmlaMath>						

### 6-1266.131 Component UnderlyingPaymentStreamPaymentDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamPaymentDates
Component Abbreviated Name (for FIXML)	PmtDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	<i>Add to elaboration:</i> For equity return swaps this component is used to specify the interim price payment dates and the UnderlyingPaymentStreamFinalPricePaymentDate component is used to specify the final price payment date.
To be finalized by FPL Technical Office	
Repository Component ID	[406074]

Component FIXML Abbreviation: <PmtDts>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40581	UnderlyingPaymentStreamPaymentDateBusinessDayConvention	N				
	<UnderlyingPaymentStreamPaymentDateBusinessCenterGrp>	N				
	<UnderlyingPaymentStreamPaymentDateGrp>	N				
40583	UnderlyingPaymentStreamPaymentFrequencyPeriod	N				
<...truncated...>						
41940	UnderlyingPaymentStreamMasterAgreementPaymentDatesIndicator	N				
	<UnderlyingPaymentStreamFinalPricePaymentDate>	<b>N</b>		<b>NEW</b>		
</PmtDts>						

### 6.1276.132 Component UnderlyingPaymentStreamResetDates

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamResetDates
Component Abbreviated Name (for FIXML)	ResetDts
Component Type	Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[406172]

Component FIXML Abbreviation: <ResetDts>						
Tag	Field Name	Req'd	ICR	Action		Comments
40592	UnderlyingPaymentStreamResetDateRelativeTo	N				
40593	UnderlyingPaymentStreamResetDateBusinessDayConvention	N				
<UnderlyingPaymentStreamResetDateBusinessCenterGrp>		N				
<...truncated...>						
40614	UnderlyingPaymentStreamRateCutOffOffsetDayType	N				
<UnderlyingPaymentStreamFixingDateGrp>		<b>N</b>		<b>NEW</b>		
</ResetDts>						

### 6-1286.133 Component UnderlyingPaymentStubEndDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubEndDate
Component Abbreviated Name (for FIXML)	EndDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStubEndDate is a subcomponent of the UnderlyingPaymentStubGrp component used to specify the end date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4410#d]]

Component FIXML Abbreviation: <EndDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42984</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateUnadjusted	N		NEW		
<a href="#">42985</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.
<UnderlyingPaymentStubEndDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
<a href="#">42986</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateRelativeTo	N		NEW		
<a href="#">42893</a> <a href="#">7 tbd</a>	UnderlyingPaymentStubEndDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStubEndDateOffsetUnit( <a href="#">42988tbd</a> ) is specified.

<a href="#">42988</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateOffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStubEndDateOffsetPeriod( <a href="#">42989</a> <a href="#">tbd</a> ) is specified.
<a href="#">42989</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateOffsetDayType	N		NEW		
<a href="#">42990</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateAdjusted	N		NEW		
</EndDt>						

### 6.1296.134 Component

#### UnderlyingPaymentStubEndDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubEndDateBusinessCenterGrp
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	UnderlyingPaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStubEndDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> 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	[[ <a href="#">4411</a> ]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42991</a> <a href="#">tbd</a>	NoUnderlyingPaymentStubEndDateBusinessCenters	N		NEW	—	
→	<a href="#">42992</a> <a href="#">tbd</a>	N		NEW	Ctr	Required if NoUnderlyingPaymentStubEndDateBusinessCenters( <a href="#">42991</a> <a href="#">tbd</a> ) > 0.
</BizCtr>						

### 6-1306.135 Component UnderlyingPaymentStubGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubGrp
Component Abbreviated Name (for FIXML)	PmtStub
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<b>CHANGE</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	[40679]

Component FIXML Abbreviation: <PmtStub>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
40708	NoUnderlyingPaymentStubs					
→	40709	UnderlyingPaymentStubType				
→	40710	UnderlyingPaymentStubLength				
→	<UnderlyingPaymentStubStartDate>		N		NEW	
→	<UnderlyingPaymentStubEndDate>		N		NEW	
→	40711	UnderlyingPaymentStubRate				
<...truncated...>						
</PmtStub>						

### 6-1316.136 Component UnderlyingPaymentStubStartDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubStartDate
Component Abbreviated Name (for FIXML)	StartDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStubStartDate is a subcomponent of the UnderlyingPaymentStubGrp component used to specify the start date of the payment stub.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4412id]]

Component FIXML Abbreviation: <StartDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42993</a> <del>td</del>	UnderlyingPaymentStubStartDate Unadjusted	N		NEW		
<a href="#">42994</a> <del>td</del>	UnderlyingPaymentStubStartDate BusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified value would be specific to this payment stub instance.
	<UnderlyingPaymentStubStartDateBusinessCenterGrp>	N		NEW		When specified, this overrides the business centers defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified values would be specific to this payment stub instance.
<a href="#">42995</a> <del>td</del>	UnderlyingPaymentStubStartDate RelativeTo	N		NEW		



<a href="#">42996</a> <a href="#">tbd</a>	UnderlyingPaymentStubStartDate OffsetPeriod	N		NEW		Conditionally required when UnderlyingPaymentStubStartDateOffsetUnit( <a href="#">42997tbd</a> ) is specified.
<a href="#">42997</a> <a href="#">tbd</a>	UnderlyingPaymentStubStartDate OffsetUnit	N		NEW		Conditionally required when UnderlyingPaymentStubStartDateOffsetPeriod( <a href="#">42996tbd</a> ) is specified.
<a href="#">42998</a> <a href="#">tbd</a>	UnderlyingPaymentStubStartDate OffsetDayType	N		NEW		
<a href="#">42999</a> <a href="#">tbd</a>	UnderlyingPaymentStubStartDate Adjusted	N		NEW		
</StartDt>						

### 6.1326.137 Component

#### UnderlyingPaymentStubStartDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStubStartDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingPaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStubStartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> 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	[[4413tbd]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">43000</a> <a href="#">tbd</a>	NoUnderlyingPaymentStubStartDateBusinessCenters	N		NEW		
→	<a href="#">43001</a> <a href="#">tbd</a>	UnderlyingPaymentStubStartDateBusinessCenter	N		NEW	Required if NoUnderlyingPaymentStubStartDateBusinessCenters( <a href="#">43000tbd</a> ) > 0.

</BizCtr>

### 6-1336.138 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)	No change
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	No change
Action	<b>CHANGE</b>
Component Synopsis	No change
Component Elaboration	No change
To be finalized by FPL Technical Office	
Repository Component ID	[4306044]

Component FIXML Abbreviation: <Prov>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
42149	NoUnderlyingProvisions	N				
→	42150 UnderlyingProvisionType	N				
→	42151 UnderlyingProvisionDateUnadjusted	N				
→	42152 UnderlyingProvisionDateBusinessDayConvention	N				
→	<UnderlyingProvisionDateBusinessCenterGrp>	N				
→	42153 UnderlyingProvisionDateAdjusted	N				
→	42154 UnderlyingProvisionDateTenorPeriod	N				
→	42155 UnderlyingProvisionDateTenorUnit	N				
→	43002 UnderlyingProvisionBreakFeeElection	N		NEW		
→	43003 UnderlyingProvisionBreakFeeRate	N		NEW		
→	42156 UnderlyingProvisionCalculationAgent	N				
<...truncated...>						

</Prov>

### 6.1346.139 Component UnderlyingRateSpreadSchedule

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingRateSpreadSchedule
Component Abbreviated Name (for FIXML)	RtSpr <del>ead</del> Sched
Component Type	__ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingRateSpreadSchedule is a subcomponent of UnderlyingInstrument used to specify the rate spread schedule for a basket underlier.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4414id]]

Component FIXML Abbreviation: <RtSprdSched>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
43004 tbd	UnderlyingRateSpreadInitialValue	N		NEW		
tbd	<UnderlyingRateSpreadStepGrp>	N		NEW		
</RtSprdSched>						

### 6.1356.140 Component UnderlyingRateSpreadStepGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingRateSpreadStepGrp
Component Abbreviated Name (for FIXML)	RtSprdStep
Component Type	__ Block Repeating _X_ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingRateSpreadStepGrp is a repeating subcomponent of UnderlyingRateSpreadSchedule used to specify the step dates and amounts of a basket spread schedule.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[[4415*#]]

Component FIXML Abbreviation: <RtSprdStep>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">43005</a> <a href="#">tbd</a>	NoUnderlyingRateSpreadSteps	N		NEW	—	
→	<a href="#">43006</a> <a href="#">tbd</a>	UnderlyingRateSpreadStepDate	N		NEW	Required if NoUnderlyingRateSpreadSteps( <a href="#">43005tbd</a> ) > 0.
→	<a href="#">43007</a> <a href="#">tbd</a>	UnderlyingRateSpreadStepValue	N		NEW	Required if NoUnderlyingRateSpreadSteps( <a href="#">43005tbd</a> ) > 0.
</RtSprdStep>						

### 6.1366.141 Component UnderlyingReturnRateDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateDateGrp
Component Abbreviated Name (for FIXML)	Dt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingReturnRateDateGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4416*#]]

Component FIXML Abbreviation: <Dt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">42008</a> <a href="#">tbd</a>	NoUnderlyingReturnRateDates	N		NEW		

→	<a href="#">43009</a> <del>td</del>	UnderlyingReturnRateDate Mode	N		NEW		Required if <a href="#">NoUnderlyingReturnRateDates(43008td)</a> > 0.
→	<UnderlyingReturnRateValuationDateGrp>		N		NEW		
→	<a href="#">43010</a> <del>td</del>	UnderlyingReturnRateValuationDateRelativeTo	N		NEW		
→	<a href="#">43011</a> <del>td</del>	UnderlyingReturnRateValuationDateOffsetPeriod	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationDateOffsetUnit(43012td)</a> is specified.
→	<a href="#">43012</a> <del>td</del>	UnderlyingReturnRateValuationDateOffsetUnit	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationDateOffsetPeriod(43011td)</a> is specified.
→	<a href="#">43013</a> <del>td</del>	UnderlyingReturnRateValuationDateOffsetDayType	N		NEW		
→	<a href="#">43014</a> <del>td</del>	UnderlyingReturnRateValuationStartDateUnadjusted	N		NEW		
→	<a href="#">43015</a> <del>td</del>	UnderlyingReturnRateValuationStartDateRelativeTo	N		NEW		
→	<a href="#">43016</a> <del>td</del>	UnderlyingReturnRateValuationStartDateOffsetPeriod	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationStartDateOffsetUnit(43017td)</a> is specified.
→	<a href="#">43017</a> <del>td</del>	UnderlyingReturnRateValuationStartDateOffsetUnit	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationStartDateOffsetPeriod(43016td)</a> is specified.
→	<a href="#">43018</a> <del>td</del>	UnderlyingReturnRateValuationStartDateOffsetDayType	N		NEW		
→	<a href="#">43019</a> <del>td</del>	UnderlyingReturnRateValuationStartDateAdjusted	N		NEW		
→	<a href="#">43020</a> <del>td</del>	UnderlyingReturnRateValuationEndDateUnadjusted	N		NEW		
→	<a href="#">43021</a> <del>td</del>	UnderlyingReturnRateValuationEndDateRelativeTo	N		NEW		
→	<a href="#">43022</a> <del>td</del>	UnderlyingReturnRateValuationEndDateOffsetPeriod	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationEndDateOffsetUnit(43023td)</a> is specified.
→	<a href="#">43023</a> <del>td</del>	UnderlyingReturnRateValuationEndDateOffsetUnit	N		NEW		Conditionally required when <a href="#">UnderlyingReturnRateValuationEndDateOffsetPeriod(43022td)</a> is specified.
→	<a href="#">43024</a> <del>td</del>	UnderlyingReturnRateValuationEndDateOffsetDayType	N		NEW		
→	<a href="#">43025</a> <del>td</del>	UnderlyingReturnRateValuationEndDateAdjusted	N		NEW		

→	<a href="#">43026</a> <del>td</del>	UnderlyingReturnRateValuationFrequencyPeriod	N		NEW		Conditionally required when UnderlyingReturnRateValuationFrequencyUnit( <a href="#">43027</a> <del>td</del> ) is specified.
→	<a href="#">43027</a> <del>td</del>	UnderlyingReturnRateValuationFrequencyUnit	N		NEW		Conditionally required when UnderlyingReturnRateValuationFrequencyPeriod( <a href="#">43026</a> <del>td</del> ) is specified.
→	<a href="#">43028</a> <del>td</del>	UnderlyingReturnRateValuationFrequencyRollConvention	N		NEW		When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the return rate dates.
→	<a href="#">43029</a> <del>td</del>	UnderlyingReturnRateValuationDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
→	<del>td</del> <UnderlyingReturnRateValuationDateBusinessCenterGrp>		N		NEW		When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
</Dt>							

### 6.1376.142 Component UnderlyingReturnRateFXConversionGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateFXConversionGrp
Component Abbreviated Name (for FIXML)	FxCnvsn
Component Type	<input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingReturnRateFXConversionGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	[[4417#d]]

Component FIXML Abbreviation: <FxCnvsn>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
43030 tbd	NoUnderlyingReturnRateFXConversions	N		NEW		
→	43031 tbd	UnderlyingReturnRateFXCurrencySymbol	N		NEW	Required if NoUnderlyingReturnRateFXConversions(43030tbd) > 0.
→	43032 tbd	UnderlyingReturnRateFXRate	N		NEW	Required if NoUnderlyingReturnRateFXConversions(43030tbd) > 0.
→	43033 tbd	UnderlyingReturnRateFXRateCalc	N		NEW	
</FxCnvsn>						

### 6-1386.143 Component UnderlyingReturnRateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateGrp
Component Abbreviated Name (for FIXML)	RtnRt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingReturnRateGrp is a repeating subcomponent within the PaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4418#d]]

Component FIXML Abbreviation: <RtnRt>
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Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">43034</a> <a href="#">tbd</a>	NoUnderlyingReturnRates	N		NEW		
→	<a href="#">43035</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceSequence	N		NEW	Required if NoUnderlyingReturnRates( <a href="#">43034</a> <a href="#">tbd</a> ) > 0.
→	<a href="#">43036</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionBasisType	N		NEW	
→	<a href="#">43037</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionAmount	N		NEW	
→	<a href="#">43038</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionCurrency	N		NEW	If not <del>supplied</del> specified, this is defaulted to the reporting currency.
→	<a href="#">43039</a> <a href="#">tbd</a>	UnderlyingReturnRateTotalCommissionPerTrade	N		NEW	
→	<a href="#">43040</a> <a href="#">tbd</a>	UnderlyingReturnRateDeterminationMethod	N		NEW	
→	<UnderlyingReturnRatePriceGrp>		N		NEW	
→	<UnderlyingReturnRateFXConversionGrp>		N		NEW	
→	<a href="#">43041</a> <a href="#">tbd</a>	UnderlyingReturnRateAmountRelativeTo	N		NEW	
→	<a href="#">43042</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteMeasureType	N		NEW	
→	<a href="#">43043</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteUnits	N		NEW	
→	<a href="#">43044</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteMethod	N		NEW	
→	<a href="#">43045</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteCurrency	N		NEW	
→	<a href="#">43046</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteCurrencyType	N		NEW	
→	<a href="#">43047</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteTimeType	N		NEW	Mutually exclusive with UnderlyingReturnRateQuoteTime( <a href="#">43048</a> ).
→	<a href="#">43048</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteTime	N		NEW	Mutually exclusive with UnderlyingReturnRateQuoteTimeType( <a href="#">43047</a> ).
→	<a href="#">43049</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteDate	N		NEW	
→	<a href="#">43050</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteExpirationTime	N		NEW	
→	<a href="#">43051</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteBusinessCenter	N		NEW	



→	<a href="#">43052</a> <del>43052</del>	UnderlyingReturnRateQuoteExchange	N		NEW		
→	<UnderlyingReturnRateInformationSourceGrp>		N		NEW		
→	<a href="#">43053</a> <del>43053</del>	UnderlyingReturnRateQuotePricingModel	N		NEW		
→	<a href="#">43054</a> <del>43054</del>	UnderlyingReturnRateCashFlowType	N		NEW		
→	<UnderlyingReturnRateDateGrp>		N		NEW		
→	<a href="#">43055</a> <del>43055</del>	UnderlyingReturnRateValuationTimeType	N		NEW		Mutually exclusive with UnderlyingReturnRateValuationTime(43056)
→	<a href="#">43056</a> <del>43056</del>	UnderlyingReturnRateValuationTime	N		NEW		Mutually exclusive with UnderlyingReturnRateValuationTimeType(43055).
→	<a href="#">43057</a> <del>43057</del>	UnderlyingReturnRateValuationTimeBusinessCenter	N		NEW		
→	<a href="#">43058</a> <del>43058</del>	UnderlyingReturnRateValuationPriceOption	N		NEW		
→	<a href="#">43059</a> <del>43059</del>	UnderlyingReturnRateFinalPriceFallback	N		NEW		
</RtnRt>							

### 6.1396.144 Component UnderlyingReturnRateInformationSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateInformationSourceGrp
Component Abbreviated Name (for FIXML)	<del>Rt</del> InfoSrc
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingReturnRateInformationSourceGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4419id]]

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

<a href="#">43060</a> <a href="#">tbd</a>	NoUnderlyingReturnRateInformationSources	N		NEW		
→	<a href="#">43061</a> <a href="#">tbd</a>	UnderlyingReturnRateInformationSource	N		NEW	Required if NoUnderlyingReturnRateInformationSources( <a href="#">43060tbd</a> ) > 0.
→	<a href="#">43062</a> <a href="#">tbd</a>	UnderlyingReturnRateReferencePage	N		NEW	
→	<a href="#">43063</a> <a href="#">tbd</a>	UnderlyingReturnRateReferencePageHeading	N		NEW	
</RtInfoSrc>						

### 6.1406.145 Component UnderlyingReturnRatePriceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRatePriceGrp
Component Abbreviated Name (for FIXML)	Px
Component Type	<input checked="" type="checkbox"/> X Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingReturnRatePriceGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">[4420tbd]</a>

Component FIXML Abbreviation: <Px>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<a href="#">43064</a> <a href="#">tbd</a>	NoUnderlyingReturnRatePrices	N		NEW		
→	<a href="#">43065</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceBasisForm	N		NEW	Required if NoUnderlyingReturnRatePrices( <a href="#">43064tbd</a> ) > 0.
→	<a href="#">43066</a> <a href="#">tbd</a>	UnderlyingReturnRatePrice	N		NEW	
→	<a href="#">43067</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceCurrency	N		NEW	
→	<a href="#">43068</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceType	N		NEW	

</Px>

### 6.1416.146 Component UnderlyingReturnRateValuationDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateValuationDateBusinessCenterGrp
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	UnderlyingReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingReturnRateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4421id]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
43069 <del>td</del>	NoUnderlyingReturnRateValuationDateBusinessCenters	N		NEW	—	
→	43070 <del>td</del> UnderlyingReturnRateValuationDateBusinessCenter	N		NEW	Ctr	Required if NoUnderlyingReturnRateValuationDateBusinessCenters(43069 <del>td</del> ) > 0.
</BizCtr>						

### 6.1426.147 Component UnderlyingReturnRateValuationDateGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingReturnRateValuationDateGrp
Component Abbreviated Name (for FIXML)	Val
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	<b>NEW</b>
Component Synopsis	UnderlyingReturnRateValuationDateGrp is a repeating subcomponent within the UnderlyingReturnRateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4422id]]

Component FIXML Abbreviation: <Val>						
Tag	Field Name	Req'd	IC R	Action	Mappings and Usage Comments	Comments
<b>43071</b> <del>td</del>	NoUnderlyingReturnRateValuationDates	N		<b>NEW</b>		
→	<b>43072</b> <del>td</del>	N		<b>NEW</b>		Required if NoUnderlyingReturnRateValuationDates (43071 <del>td</del> ) > 0.
→	<b>43073</b> <del>td</del>	N		<b>NEW</b>		When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden with when a new type is specified.
</Val>						

### 6.1436.148 Component UnderlyingSettlMethodElectionDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingSettlMethodElectionDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	BizCtr
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	Common
Action	NEW
Component Synopsis	UnderlyingSettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingSettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. <del>This should only be used</del> 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	[[4423;#]]

Component FIXML Abbreviation: <BizCtr>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">43074</a> <a href="#">tbd</a>	NoUnderlyingSettlMethodElectionDateBusinessCenters	N		NEW		
<a href="#">→</a>	<a href="#">43075</a> <a href="#">tbd</a>	N		NEW		Required if NoUnderlyingSettlMethodElectionDateBusinessCenters( <a href="#">43074</a> <a href="#">tbd</a> ) > 0.
</BizCtr>						

### 6.1446.149 Component UnderlyingSettlMethodElectionDate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingSettlMethodElectionDate
Component Abbreviated Name (for FIXML)	SettlMethDt
Component Type	Block
Category	Common
Action	NEW
Component Synopsis	The UnderlyingSettlMethodElectionDate component is a subcomponent within the UnderlyingOptionExercise component used to report the settlement method election date.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	[[4424id]]

Component FIXML Abbreviation: <SettlDt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">43076</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateUnadjusted	N		NEW		
<a href="#">43077</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateBusinessDayConvention	N		NEW		When specified, this overrides the business day convention defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified values would be specific to <a href="#">UnderlyingOptionExercise</a> 's underlying option exercise provisions. <a href="#">OptionExercise</a> .
	<UnderlyingSettlMethodElectionDateBusinessCenterGrp>			NEW		When specified, this overrides the business centers defined in the <a href="#">UnderlyingDateAdjustment</a> component in <a href="#">UnderlyingInstrument</a> . The specified values would be specific to <a href="#">UnderlyingOptionExercise</a> the underlying <a href="#">OptionExercise</a> provisions.
<a href="#">43078</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateRelativeTo	N		NEW		

<a href="#">43079</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateOffsetPeriod	N		NEW		Conditionally required when UnderlyingSettlMethodElectionDateOffsetUnit( <a href="#">43080</a> <a href="#">td</a> ) is specified.
<a href="#">43080</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateOffsetUnit	N		NEW		Conditionally required when UnderlyingSettlMethodElectionDateOffsetPeriod( <a href="#">43079</a> <a href="#">td</a> ) is specified.
<a href="#">43081</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateOffsetDayType	N		NEW		
<a href="#">43082</a> <a href="#">td</a>	UnderlyingSettlMethodElectionDateAdjusted	N		NEW		
</SettlDt>						

### 6.1456.150 Component UnderlyingStreamGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingStreamGrp
Component Abbreviated Name (for FIXML)	Strm
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	[[ <a href="#">4056</a> ]]

Component FIXML Abbreviation: <Strm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40540	NoUnderlyingStreams	N				
→	40541	UnderlyingStreamType	N			
→	42016	UnderlyingStreamXID	N			
→	40542	UnderlyingStreamDesc	N			
→	<a href="#">43083</a> <a href="#">td</a>	UnderlyingStreamVersion	N	NEW		
→	<a href="#">43084</a> <a href="#">td</a>	UnderlyingStreamVersionEffectiveDate	N	NEW		

→	40543	UnderlyingStreamPaySide	N				
→	40544	UnderlyingStreamReceiveSide	N				
→	42017	UnderlyingStreamNotionalXID	N				
→	42018	UnderlyingStreamNotionalXIDRef	N				
→	40545	UnderlyingStreamNotional	N				
→	40546	UnderlyingStreamCurrency	N				
→	<del>43085</del>	UnderlyingStreamNotionalDeterminationMethod	N		NEW		
→	<del>43086</del>	UnderlyingStreamNotionalAdjustments	N		NEW		
→	42019	UnderlyingStreamNotionalFrequencyPeriod	N				
<...truncated...>							
</Strm>							

## 7 Category Changes

[none]

## 8 FIX Specification Errata

This section includes errata from prior versions and extension packs (EP) that are being implemented as corrections as part of this extension pack.

<u>Jira Item</u>	<u>Affected EP/Version</u>	<u>Synopsis of change.</u>
<a href="#">SPEC-2073</a>	<a href="#">EP169</a>	<a href="#">Correct misspelling in XML name for ComplexEventDateUnadjusted(41020)</a>
<a href="#">SPEC-2148</a>	<a href="#">EP169</a>	<a href="#">Correct the change to field descriptions and external code list reference for xxxRelativeTo fields.</a>
<a href="#">SPEC-2149</a>	<a href="#">EP169</a>	<a href="#">Revise the decription of OptionExerciseExpirationDateRelativeTo(41143) and UnderlyingOptionExerciseStartDateRelativeTo(41829).</a>
<a href="#">SPEC-2158</a>	<a href="#">4.4 Errata,</a> <a href="#">5.0SP1 Errata</a> <a href="#">5.0SP2 Errate</a>	<a href="#">Correct symbolic name and description for TradeReportRejectReason(751) = 1 (Invalid party information)</a>
<a href="#">SPEC-2157</a>	<a href="#">EP131</a>	<a href="#">Correct symbolic name for AuctionInstruction(1805) = 0 (Automatic auction permitted)</a>
<a href="#">SPEC-2152</a>	<a href="#">4.3 Errata,</a> <a href="#">4.4 Errata,</a> <a href="#">5.0 Errata,</a> <a href="#">5.0SP1 Errata,</a> <a href="#">5.0SP2 Errata</a>	<a href="#">Remove the reference to BidSize(134) and field usage text from the MinBidSize(647) description</a>
<a href="#">SPEC-2173</a>	<a href="#">4.3 Errata</a> <a href="#">4.4 Errata</a>	<a href="#">Correct datatype mismatches for AllocCommisionBasis(2656)</a>



	<a href="#">5.0 Errata</a> <a href="#">5.0SP1 Errata</a> <a href="#">5.0SP2 Errata</a> <a href="#">EP161</a> <a href="#">EP169</a> <a href="#">EP208</a>	<a href="#">CommissionBasis(2642)</a> <a href="#">DerivativeInstrumentPartyIDSource(1294)</a> <a href="#">DividendFinalRateRoundingDirection(42232)</a> <a href="#">ExInstValue(1308)</a> <a href="#">InstrumentRoundingDirection(2144)</a> <a href="#">InstrumentScopeEncodedSecurityDescLen(1620)</a> <a href="#">LegDividendFinalRateRoundingDirection(42326)</a> <a href="#">LegInstrumentRoundingDirection(2214)</a> <a href="#">LegPaymentStreamCompoundingFinalRateRoundingDirection(42441)</a> <a href="#">LegPaymentStreamFinalRateRoundingDirection(40346)</a> <a href="#">LegRepoCollateralSecurityType(250)</a> <a href="#">LegReturnRateCommissionBasis(42536)</a> <a href="#">LegSettlMethod(2192)</a> <a href="#">MDStatisticValueUnit(2480)</a> <a href="#">PaymentStreamCompoundingFinalRateRoundingDirection(42642)</a> <a href="#">PaymentStreamFinalRateRoundingDirection(40804)</a> <a href="#">RepoCollateralSecurityType(239)</a> <a href="#">ReturnRateCommissionBasis(42737)</a> <a href="#">UnderlyingDividendFinalRateRoundingDirection(42815)</a> <a href="#">UnderlyingInstrumentRoundingDirection(2298)</a> <a href="#">UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection(42937)</a> <a href="#">UnderlyingPaymentStreamFinalRateRoundingDirection(40635)</a> <a href="#">UnderlyingRepoCollateralSecurityType(243)</a> <a href="#">UnderlyingReturnRateCommissionBasis(43036)</a>
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## Appendix A – Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2596 tbd	DeltaCrossed	NEW	Boolean	Indicates that the party has taken a position on both a put and a call on the same underlying asset.	DeltaCrss	Add to TradeCaptureReport
tbd	TradeContingency	NEW	int	<p>Indicates the contingency attribute for a trade in an asset class that may be contingent on the clearing of a corresponding paired trade. Examples are Exchange for Physical, Swap, Related or Option— EFP, EFS, EFR or EOO— collectively called EFRPs. Once the paired trade clears or fails to clear, the related trade—the trade which carries this attribute— ceases to exist.</p> <p>Valid values                      0— Does not apply (the default)                      [Elaboration: This field is omitted or reports this value for 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>	TrdCntgncy	Add to TradeCaptureReport
42213 tbd	CashSettlDateAdjusted	NEW	LocalMktDate	The adjusted cash settlement date.	Dt	Add to CashSettlDate component
42208 tbd	CashSettlDateBusinessDayConvention	NEW	int	The business day convention used to adjust the cash settlement provision's date. This	BizDayCnvtm	Add to CashSettlDate component

				should only be used to override the business day convention defined in the Instrument component. (Uses values from <i>BusinessDayConvention(40921)</i> )		
<a href="#">42212</a> <a href="#">tbd</a>	CashSettlDateOffsetDayType	NEW	int	Specifies the day type of the relative cash settlement date offset. (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )	OfstDayTyp	Add to CashSettlDate component
<a href="#">42210</a> <a href="#">tbd</a>	CashSettlDateOffsetPeriod	NEW	int	Time unit multiplier for the relative cash settlement date offset.	OfstPeriod	Add to CashSettlDate component
<a href="#">42211</a> <a href="#">tbd</a>	CashSettlDateOffsetUnit	NEW	String	Time unit associated with the relative cash settlement date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	OfstUnit	Add to CashSettlDate component
<a href="#">42209</a> <a href="#">tbd</a>	CashSettlDateRelativeTo	NEW	int	Specifies the anchor date when of the relative cash settlement date is relative to an anchor date. See <a href="http://www.fixtradingcommunity.org/codelist#Relative_To_Date">http://www.fixtradingcommunity.org/codelist#Relative_To_Date</a> for values.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) 1000+ reserved for bilaterally agreed values.	Reltv	Add to CashSettlDate component
<a href="#">42207</a> <a href="#">tbd</a>	CashSettlDateUnadjusted	NEW	LocalMkt Date	Specifies the unadjusted cash settlement date.	DtUnadj	Add to CashSettlDate component
<a href="#">42214</a> <a href="#">tbd</a>	CashSettlDateBusinessCenter		String	The business center calendar used for date adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to CashSettlDateBusinessCenterGrp
<a href="#">42213</a> <a href="#">tbd</a>	NoCashSettlDateBusinessCenters		NumInGroups	Number of business centers in the repeating group.	—	Add to CashSettlDateBusinessCenterGrp

<p>42217 tbd</p>	<p>CashSettlPriceDefault</p>		<p>int</p>	<p>The default election for determining settlement price. Values: 0 = Close (Elaboration: Official closing price.) 1 = Hedge (Elaboration: Determined by the hedging party.)</p>	<p>PxDflt</p>	<p>Add to CashSettlTermGrp</p>
<p>42216 tbd</p>	<p>CashSettlPriceSource</p>		<p>String##</p>	<p>The source from which the settlement price is to be obtained. See <a href="http://www.fpml.org/coding-scheme/settlement-price-source">http://www.fpml.org/coding-scheme/settlement-price-source</a> for values. Values: 0 = Bid (Elaboration: The bid price per share on the exchange at the valuation time on the valuation date.) 1 = Mid (Elaboration: The mid price per share on the exchange at the valuation time on the valuation date.) 2 = Offer (Elaboration: The offer price per share on the exchange at the valuation time on the valuation date.) 3 = NASDAQ (Elaboration: An amount equal to the arithmetic average of the two prices constituting the Bid/Offer Spread; "Bid/Offer Spread" means the highest bid price per share and the corresponding lowest offer price per share last published prior to or at the expiration time on the expiration date.) 4 = Official close (Elaboration: The published official closing price of the shares on the exchange on the valuation date, or the official closing level of the index, as published by the index sponsor, on the valuation date.) 5 = Official settlement (Elaboration: The official settlement price (however described under the rules of the relevant exchange or its clearing house) on maturity</p>	<p>PxSrc</p>	<p>Add to CashSettlTermGrp</p>

				of any of the relevant exchange-traded contracts published by the exchange or its clearing house. For this purpose, exchange-traded contract shall mean a future or listed option contract on the Index whose delivery date is expected to be on the valuation date.) 6 = Prezzo di riferimento (Elaboration: The official reference price per share quoted by the exchange on the exchange business day immediately prior to the expiration date equal to the weighted average of the last 10% traded volume on the share.)		
2597 tbd	ComplexEventFuturesPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.	FutPxVal	Add to ComplexEvents component
2598 tbd	ComplexEventOptionsPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.	OptPxVal	Add to ComplexEvents component
2599 tbd	ComplexEventPVFinalPriceElectionFallback	NEW	int	Specifies the fallback provisions for the hedging party in the determination of the final settlement price. 0<tbd> = Close [Elaboration: In respect of the “early final valuation date”, the provisions for “future present value close” shall apply.] 1<tbd> = Hedge election [Elaboration: In respect of the “early final valuation date”, the provisions for “future present value hedge execution” shall apply.]	PVPxFallbck	Add to ComplexEvents component
42237 tbd	DividendAccrualPaymentDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's dividend accrual payment date, e.g. “GBLO”. See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-	Ctr	Add to DividendAccrualPaymentDateBusinessCenterGrp component

				character code values.		
<a href="#">42236</a> <a href="#">tbd</a>	NoDividendAccrualPaymentDateBusinessCenters	NEW	NumInGroup	Number of entries in the DividendAccrualPaymentDateBusinessCenterGrp.	--	Add to DividendAccrualPaymentDateBusinessCenterGrp component
<a href="#">42234</a> <a href="#">tbd</a>	DividendAveragingMethod	NEW	int	When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.  (Uses values from PaymentStreamAveragingMethod(40806))	AvgngMeth	Add to DividendAccrualFloatingRate component
<a href="#">42225</a> <a href="#">tbd</a>	DividendCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as .05.	CapRt	Add to DividendAccrualFloatingRate component
<a href="#">42226</a> <a href="#">tbd</a>	DividendCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to DividendAccrualFloatingRate component
<a href="#">42227</a> <a href="#">tbd</a>	DividendCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to DividendAccrualFloatingRate component
<a href="#">42232</a> <a href="#">tbd</a>	DividendFinalRateRoundingDirection	NEW	int	Specifies the rounding direction of the final rate.  (Uses values from RoundingDirection(468))	FnIRtRndDirctn	Add to DividendAccrualFloatingRate component
<a href="#">42233</a> <a href="#">tbd</a>	DividendFinalRateRoundingPrecision	NEW	int	Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnIRtPrctsn	Add to DividendAccrualFloatingRate component

<a href="#">42218</a> <a href="#">tbd</a>	DividendFloatingRateIndex	NEW	String	The dividend accrual floating rate index.	Ndx	Add to DividendAccrualFloating Rate component
<a href="#">42219</a> <a href="#">tbd</a>	DividendFloatingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the dividend accrual floating rate index curve.	NdxPeriod	Add to DividendAccrualFloating Rate component
<a href="#">42220</a> <a href="#">tbd</a>	DividendFloatingRateIndexCurveUnit	NEW	String	Time unit associated with the dividend accrual floating rate index curve period.  (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to DividendAccrualFloating Rate component
<a href="#">42221</a> <a href="#">tbd</a>	DividendFloatingRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the contract.	RtMult	Add to DividendAccrualFloating Rate component
<a href="#">42222</a> <a href="#">tbd</a>	DividendFloatingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in DividendFloatingRateIndex( <a href="#">42218</a> ; <a href="#">tbd</a> )	Spread	Add to DividendAccrualFloating Rate component
<a href="#">42223</a> <a href="#">tbd</a>	DividendFloatingRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position.  (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to DividendAccrualFloating Rate component
<a href="#">42224</a> <a href="#">tbd</a>	DividendFloatingRateTreatment	NEW	int	Specifies the yield calculation treatment for the index.  (Uses values from PaymentStreamRateTreatment(40796))	RtTrtmt	Add to DividendAccrualFloating Rate component
<a href="#">42228</a> <a href="#">tbd</a>	DividendFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as	FlrRt	Add to DividendAccrualFloating Rate component

<a href="#">42229</a> <a href="#">tbd</a>	DividendFloorRateBuySide	NEW	Int	"0.05". Reference to the buyer of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to DividendAccrualFloating Rate component
<a href="#">42230</a> <a href="#">tbd</a>	DividendFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtSell	Add to DividendAccrualFloating Rate component
<a href="#">42231</a> <a href="#">tbd</a>	DividendInitialRate	NEW	Percentage	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".	InitRt	Add to DividendAccrualFloating Rate component
<a href="#">42235</a> <a href="#">tbd</a>	DividendNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from PaymentStreamNegativeRateTreatment(40807))	NegtvRtTrmt	Add to DividendAccrualFloating Rate component
<a href="#">42243</a> <a href="#">tbd</a>	DividendAccrualPaymentDateBusinessDayConvention	NEW	int	Accrual payment date adjustment business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to DividendAccrualPayment Date component
<a href="#">42241</a> <a href="#">tbd</a>	DividendAccrualPaymentDateOffsetDayType	NEW	int	Specifies the day type of the relative accrual payment date offset day type.	OfstDayTyp	Add to DividendAccrualPayment Date component



				(Uses values from PaymentStreamPaymentOffsetDayType(40920)).		
<a href="#">42239</a> <a href="#">fbd</a>	DividendAccrualPaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative accrual payment date offset.	OfstPeriod	Add to DividendAccrualPaymentDate component
<a href="#">42240</a> <a href="#">fbd</a>	DividendAccrualPaymentDateOffsetUnit	NEW	String	Time unit associated with the relative accrual payment date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760)).	OfstUnit	Add to DividendAccrualPaymentDate component
<a href="#">42238</a> <a href="#">fbd</a>	DividendAccrualPaymentDateRelativeTo	NEW	int	Specifies the anchor date when the accrual payment date is relative to another date. See <a href="http://www.fixtradingcommunity.org/code/lists#StreamEffectiveDateRelativeToRelativeTo_Date">http://www.fixtradingcommunity.org/code/lists#StreamEffectiveDateRelativeToRelativeTo_Date</a> for values.  (Uses values from StreamEffectiveDateRelativeTo(40910)) 1000+ reserved for bilaterally agreed values.	Reltv	Add to DividendAccrualPaymentDate component
<a href="#">42244</a> <a href="#">fbd</a>	DividendAdjustedAccrualPaymentDateAdjusted	NEW	LocalMktDate	The adjusted accrual payment date.	Dt	Add to DividendAccrualPaymentDate component
<a href="#">42242</a> <a href="#">fbd</a>	DividendUnadjustedAccrualPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted accrual payment date.	DtUnadj	Add to DividendAccrualPaymentDate component
<a href="#">42263</a> <a href="#">fbd</a>	AdditionalDividendsIndicator	NEW	Boolean	If present and true, then indicates whether additional dividends are applicable.	AddtnlDividendsInd	Add to DividendConditions component
<a href="#">42264</a> <a href="#">fbd</a>	AllDividendsIndicator	NEW	Boolean	Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non cash dividend per share (including	AllDividendsInd	Add to DividendConditions component

				extraordinary dividends) declared by the issuer.		
<a href="#">42253</a> <a href="#">tbd</a>	DividendAccrualFixedRate	NEW	Percentage	The dividend accrual fixed rate per annum expressed as a decimal. A rate of 5% would be represented as "0.05".	AcrlFixedRt	Add to DividendConditions component
<a href="#">42247</a> <a href="#">tbd</a>	DividendAmountType	NEW	int	Indicates how the gross cash dividend amount per share is determined. Qualifier for the dividend amount.  0 = Record amount [Elaboration: 100% of the gross cash dividend per sShare paid over record date during relevant dDividend pPeriod] 1 = Ex amount [Elaboration: 100% of gross cash dividend per sShare paid after the Ex-dDividend date during relevant dDividend pPeriod.] 2 = Paid amount [Elaboration: 100% of gross cash dividend per sShare paid during relevant dDividend pPeriod.] 3 = As specified in master confirmation [Elaboration: The aAmount is determined as provided in the relevant mMaster cConfirmation.]	AmtTyp	Add to DividendConditions component
<a href="#">42257</a> <a href="#">tbd</a>	DividendCashEquivalentPercentage	NEW	Percentage	Declared cash-equivalent dividend percentage. A value of 5% would be represented as "0.05".	CshEqvIntPctage	Add to DividendConditions component
<a href="#">42256</a> <a href="#">tbd</a>	DividendCashPercentage	NEW	Percentage	Declared cash dividend percentage. A value of 5% would be represented as "0.05".	CshPctage	Add to DividendConditions component
<a href="#">42259</a> <a href="#">tbd</a>	DividendComposition	NEW	int	Defines how the composition of dividends is to be determined.  0 = Equity amount receiver election [Elaboration: The equity amount receiver determines the composition of dividends (subject to conditions).] 1 = Calculation agent election [Elaboration: The calculation agent determines the	Cmpstn	Add to DividendConditions component

				composition of dividends (subject to conditions).]		
<a href="#">42254</a> <a href="#">tbd</a>	DividendCompoundingMethod	NEW	int	The compounding method to be used when more than one dividend period contributes to a single payment. (Uses values from <a href="#">PaymentStreamCompoundingMethod(40747)</a> )	CmpndgMeth	Add to DividendConditions component
<a href="#">42246</a> <a href="#">tbd</a>	DividendEntitlementEvent	NEW	int	Defines the <del>contract event date on</del> which the receiver of the derivative is entitled to the dividend.  Values: 0 -- Ex-dDate -- [Elaboration: Dividend entitlement is on the dividend ex-date.] 1 -- Record date -- [Elaboration: Dividend entitlement is on the dividend record date.]  (Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a> )	EntlmtEvt	Add to DividendConditions component
<a href="#">42255</a> <a href="#">tbd</a>	DividendNumOfIndexUnits	NEW	int	The number of index units applicable to dividends.	NumNdxUnits	Add to DividendConditions component
<a href="#">42245</a> <a href="#">tbd</a>	DividendReinvestmentIndicator	NEW	Boolean	Defines/Indicates whether the dividend will be reinvested.	RnvstmntInd	Add to DividendConditions component
<a href="#">42248</a> <a href="#">tbd</a>	DividendUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the <UnderlyingInstrument> component.	UndlrRefID	Add to DividendConditions component
<a href="#">42250</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendAmountType	NEW	int	Determination of/Indicates how the extraordinary gross cash dividend per share is determined. (Uses values from <a href="#">DividendAmountType(42247tbd)</a> )	ExcessExtrordDividendAmountTyp	Add to DividendConditions component

<a href="#">42251</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendCurrency	NEW	Currency	The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.	ExcessDividendExtrordCcy	Add to DividendConditions component
<a href="#">42252</a> <a href="#">tbd</a>	ExcessExtraordinaryDividendDeterminationMethod	NEW	String	Specifies the method <i>account-to-in</i> which the excess amount is determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	ExcessExtrordDtrmnMeth	Add to DividendConditions component
<a href="#">42249</a> <a href="#">tbd</a>	ExtraordinaryDividendPartySide	NEW	int	Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels. <i>(Uses values from PaymentStreamCapRateBuySide(40798))</i>	ExtrordDividendSide	Add to DividendConditions component
<a href="#">42261</a> <a href="#">tbd</a>	MaterialDividendsIndicator	NEW	Boolean	<i>Defines</i> <i>Indicates</i> whether material non cash dividends are applicable.	MtrlDividendsInd	Add to DividendConditions component
<a href="#">42258</a> <a href="#">tbd</a>	NonCashDividendTreatment	NEW	int	Defines the treatment of non-cash dividends.  0 = Potential adjustment event [Elaboration: The treatment of any non-cash dividend shall be determined in accordance with the potential adjustment event provisions.] 1 = Cash equivalent [Elaboration: Any non-cash dividend shall be treated as a declared cash equivalent dividend.]	NonCshTrtmt	Add to DividendConditions component
<a href="#">42262</a> <a href="#">tbd</a>	OptionsExchangeDividendsIndicator	NEW	Boolean	<i>If present and true, then</i> <i>Indicates whether</i> options exchange dividends are applicable.	ExchDividendsInd	Add to DividendConditions component
<a href="#">42260</a> <a href="#">tbd</a>	SpecialDividendsIndicator	NEW	Boolean	<i>Defines</i> <i>Indicates whether</i> special dividends are applicable.	SpecalDividendsInd	Add to DividendConditions component
<a href="#">42271</a> <a href="#">tbd</a>	DividendAdjustedFXTriggerDateAdjusted	NEW	LocalMktDate	The <i>a</i> -Adjusted FX trigger date.	Dt	Add to DividendFXTriggerDate component
<a href="#">42270</a> <a href="#">tbd</a>	DividendFXTriggerDateBusinessDayConvention	NEW	int	The business day convention used for the FX trigger date adjustment.	BizDayCnvtn	Add to DividendFXTriggerDate component

				(Uses values from <i>BusinessDayConvention(40921)</i> )		
<a href="#">42268</a> <a href="#">tbd</a>	DividendFXTriggerOffsetDayType	NEW	int	Specifies the day type of the relative FX trigger date offset-day type.  (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> ).	OfstDayTyp	Add to DividendFXTriggerDate component
<a href="#">42266</a> <a href="#">tbd</a>	DividendFXTriggerOffsetPeriod	NEW	int	Time unit multiplier for the relative FX trigger date offset.	OfstPeriod	Add to DividendFXTriggerDate component
<a href="#">42267</a> <a href="#">tbd</a>	DividendFXTriggerOffsetUnit	NEW	String	Time unit associated with the relative FX trigger date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	OfstUnit	Add to DividendFXTriggerDate component
<a href="#">42265</a> <a href="#">tbd</a>	DividendFXTriggerRelativeTo	NEW	int	Specifies the anchor date when the FX trigger date is relative to an anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to DividendFXTriggerDate component
<a href="#">42269</a> <a href="#">tbd</a>	DividendUnadjustedFXTriggerDateUnadjusted	NEW	LocalMktDate	The unadjusted FX trigger date.	DtUnadj	Add to DividendFXTriggerDate component
<a href="#">42273</a> <a href="#">tbd</a>	DividendFXTriggerDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to DividendFXTriggerDateBusinessCenterGrp component

<a href="#">42272</a> <a href="#">tbd</a>	NoDividendFXTriggerDateBusinessCenters	NEW	NumInGroup	Number of entries in the DividendFXTriggerDateBusinessCenterGroup.		Add to DividendFXTriggerDateBusinessCenterGroup component
<a href="#">42280</a> <a href="#">tbd</a>	DividendPeriodBusinessDayConvention	NEW	int	The dividend period dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to DividendPeriodGroup component
<a href="#">42277</a> <a href="#">tbd</a>	DividendPeriodEndDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will end.	EndDtUnadj	Add to DividendPeriodGroup component
<a href="#">42292</a> <a href="#">tbd</a>	DividendPeriodPaymentDateAdjusted	NEW	LocalMktDate	The adjusted dividend period payment date.	PmtDt	Add to DividendPeriodGroup component
<a href="#">42291</a> <a href="#">tbd</a>	DividendPeriodPaymentDateOffsetDayType	NEW	int	Specifies the day type of the relative dividend period payment date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	PmtDtOfstDayTyp	Add to DividendPeriodGroup component
<a href="#">42289</a> <a href="#">tbd</a>	DividendPeriodPaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative dividend period payment date offset.	PmtDtOfstPeriod	Add to DividendPeriodGroup component
<a href="#">42290</a> <a href="#">tbd</a>	DividendPeriodPaymentDateOffsetUnit	NEW	String	Time unit associated with the relative dividend period payment date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	PmtDtOfstUnit	Add to DividendPeriodGroup component
<a href="#">42288</a> <a href="#">tbd</a>	DividendPeriodPaymentDateRelativeTo	NEW	int	Specifies the anchor date when the dividend period payment date is relative to another date. See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date</a> for values.  (Uses values from StreamEffectiveDateRelativeTo(40910))	PmtDtReltv	Add to DividendPeriodGroup component

				1000+ reserved for bilaterally agreed values.		
42287 tbd	DividendPeriodPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted dividend period payment date.	PmtDtUnadj	Add to DividendPeriodGrp component
42275 tbd	DividendPeriodSequence	NEW	int	Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.	SeqNum	Add to DividendPeriodGrp component
42276 tbd	DividendPeriodStartDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will begin.	StartDtUnadj	Add to DividendPeriodGrp component
42279 tbd	DividendPeriodStrikePrice	NEW	Price	Specifies the fixed strike price of the dividend period.	StrkPx	Add to DividendPeriodGrp component
42278 tbd	DividendPeriodUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(40921) which must be fully specified in an instance of the <UnderlyingInstrument component>. Overrides DividendUnderlierRefID(tbd) when specified.	UndlrRefID	Add to DividendPeriodGrp component
42286 tbd	DividendPeriodValuationDateAdjusted	NEW	LocalMktDate	The adjusted dividend period valuation date.	ValDt	Add to DividendPeriodGrp component
42285 tbd	DividendPeriodValuationDateOffsetDayType	NEW	int	Specifies the day type of the relative dividend period valuation date offset.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	ValDtOfstDayTyp	Add to DividendPeriodGrp component
42283 tbd	DividendPeriodValuationDateOffsetPeriod	NEW	Int	Time unit multiplier for the relative dividend period valuation date offset.	ValDtOfstPeriod	Add to DividendPeriodGrp component
42284 tbd	DividendPeriodValuationDateOffsetUnit	NEW	String	Time unit associated with the relative dividend period valuation date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	ValDtOfstUnit	Add to DividendPeriodGrp component

<a href="#">42282</a> <a href="#">tbd</a>	DividendPeriodValuationDateRelativeTo	NEW	int	Specifies the anchor date when the dividend period valuation date is relative to an anchor date, this specifies the anchor date.  (Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a> ) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	ValDtReltv	Add to DividendPeriodGrp component
<a href="#">42281</a> <a href="#">tbd</a>	DividendPeriodValuationDateUnadjusted	NEW	LocalMktDate	The unadjusted dividend period valuation date.	ValDtUnadj	Add to DividendPeriodGrp component
<a href="#">42293</a> <a href="#">tbd</a>	DividendPeriodXID	NEW	XID	Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.	XID	Add to DividendPeriodGrp component
<a href="#">42274</a> <a href="#">tbd</a>	NoDividendPeriods	NEW	NumInGroup	Number of entries in the DividendPeriodGrp.	—	Add to DividendPeriodGrp component
<a href="#">42295</a>	DividendPeriodBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to DividendPeriodBusinessCenterGrp
<a href="#">42294</a>	NoDividendPeriodBusinessCenters	NEW	NumInGroup	Number of entries in the DividendFXTriggerDateBusinessCenterGrp.	—	Add to DividendPeriodBusinessCenterGrp
<a href="#">42297</a> <a href="#">tbd</a>	ExtraordinaryEventType	NEW	String	Identifies the type of extraordinary or disruptive event applicable to the reference entity. See <a href="http://www.fixtradingcommunity.org/code/ists#ExtraordinaryEventTypes">http://www.fixtradingcommunity.org/code/ists#ExtraordinaryEventTypes</a> for code list of extraordinary event types and values.	Typ	Add to ExtraordinaryEventGrp component



				<p>MRGRSH4SH – Merger share for share.                  Values: AlternativeObligation (The trade continues such that the underlying now consists of the New Shares and/or the Other Consideration, if any, and the proceeds of any redemption, if any, that the holder of the underlying Shares would have been entitled to.), CancellationAndPayment (The trade is cancelled and a cancellation fee will be paid by one party to the other.), OptionsExchange (The trade will be adjusted by the Calculation Agent in accordance with the adjustments made by any exchange on which options on the underlying are listed.), CalculationAgent (The Calculation Agent will determine what adjustment is required to offset any change to the economics of the trade. If the Calculation Agent cannot achieve this, the trade goes to Cancellation and Payment with the Calculation Agent deciding on the value of the cancellation fee. Adjustments may not be made to account solely for changes in volatility, expected dividends, stock loan rate or liquidity.), ModifiedCalculationAgent (The Calculation Agent will determine what adjustment is required to offset any change to the economics of the trade. If the Calculation Agent cannot achieve this, the trade goes to Cancellation and Payment with the Calculation Agent deciding on the value of the cancellation fee. Adjustments to account for changes in volatility, expected dividends, stock loan rate or liquidity are allowed.), PartialCancellationAndPayment (Applies</p>		
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				<p>to Basket Transactions. The portion of the Basket made up by the affected Share will be cancelled and a cancellation fee will be paid from one party to the other. The remainder of the trade continues.), Component (If this is a Share-for-Combined merger event (Shares are replaced with New Shares and Other Consideration), then different treatment can be applied to each component if the parties have specified this.)</p> <p>MRGRSH4OTH – Merger share for other. Values: Same as MRGRSH4SH above.</p> <p>MRGRSH4CMBD – Merger share for combined. Values: Same as MRGRSH4SH above.</p> <p>TNDR – Tender offer. If present and true, then tender offer is applicable. Values: Y/N</p> <p>TNDRSH4SH – Tender share for share. Values: Same as MRGRSH4SH above.</p> <p>TNDRSH4OTH – Tender share for other. Values: Same as MRGRSH4SH above.</p> <p>TNDRSH4CMBND – Tender share for combined. Values: Same as MRGRSH4SH above.</p> <p>CMPCMBD – Composition of combined consideration. If present and true, then composition of combined consideration is applicable. Values: Y/N</p> <p>NDXMOD – Index modification. Values: CalculationAgentAdjustment (Calculation Agent Adjustment), NegotiatedCloseOut (Negotiated Close Out), CancellationAndPayment (Cancellation and Payment), RelatedExchange (Related Exchange Adjustment).</p> <p>NDXCXL – Index cancellation. Values:</p>	
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				<p>Same values as NDXMOD above.</p> <p>NDXDSRPTN – Index disruption. Values: Same values as NDXMOD above.</p> <p>CHNGLAW – Change in Law. If true, then change in law is applicable. Values: Y/N</p> <p>FAIL2DLVR – Failure to deliver. Where the underlying is shares and the transaction is physically settled, then, if true, a failure to deliver the shares on the settlement date will not be an event of default for the purposes of the master agreement. Values: Y/N</p> <p>INSLVNCY – Insolvency filing. If true, then insolvency filing is applicable. Values: Y/N</p> <p>HDGNG – Hedging disruption. If true, then hedging disruption is applicable. Values: Y/N</p> <p>LOSSBRRW – Loss of stock borrow. If true, then loss of stock borrow is applicable. Values: Y/N</p> <p>MAXLOANRT – Maximum stock loan rate. Specifies the maximum stock loan rate for Loss of Stock Borrow. Values: A percentage specified as decimal from 0 to 1. A percentage of 5% would be represented as 0.05.</p> <p>INCRSDBRRW – Increased cost of stock borrow. If true, then increased cost of stock borrow is applicable. Values: Y/N</p> <p>INITLOANRT – Initial stock loan rate. Specifies the initial stock loan rate for Increased Cost of Stock Borrow. Values: A percentage specified as decimal from 0 to 1. A percentage of 5% would be represented as 0.05.</p> <p>INCRSDHDGNG – Increased cost of hedging. If true, then increased cost of hedging is applicable. Values:</p>	
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				<p>Y/N</p> <p>PTY – Determining party. A reference to the party which determines additional disruption events. Values: 1 (Buyer), 2 (Seller)</p> <p>FGNOWN – Foreign ownership event. If true, then foreign ownership event is applicable. Values: Y/N</p> <p>NONRLNC – Nonreliance. If true, then non reliance is applicable. Values: Y/N</p> <p>AGMNTSHDGNG – Agreements regarding hedging. If true, then agreements regarding hedging are applicable. Values: Y/N</p> <p>NDXDSCLMR – Index disclaimer. If present and true, then index disclaimer is applicable. Values: Y/N</p> <p>ADDLACKS – Additional acknowledgements. If true, then additional acknowledgements are applicable. Values: Y/N</p> <p>INSOLV – Nationalization or insolvency. Defines the consequences of nationalization, insolvency and delisting events relating to the underlying. Values: NegotiatedCloseout (The parties may, but are not obliged, to terminate the transaction on mutually acceptable terms and if the terms are not agreed then the transaction continues.), CancellationAndPayment (The trade is terminated.)</p> <p>DELIST – Delisting. The term "Delisting" has the meaning defined in the ISDA 2002 Equity Derivatives Definitions. Values: Same values as INSOLV above.</p>		
42298 tbl	ExtraordinaryEventValue	NEW	String	Defining value of the extraordinary or disruptive event value appropriate to ExtraordinaryEventType(42297). See	Val	Add to ExtraordinaryEventGrp component

				above- See <a href="http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit_Event_Rate_Source">http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit_Event_Rate_Source</a> for code list of extraordinary event types and values.		
<a href="#">42296</a> <del>td</del>	NoExtraordinaryEvents	NEW	NumInGroup	Number of extraordinary events in the repeating group.	---	Add to ExtraordinaryEventGrp component
<a href="#">2603</a> <del>td</del>	ExchangeLookAlike	NEW	Boolean	For a share option trade, a flag used to indicate whether the instrument is to be treated as an 'exchange look-alike'. [Elaboration: This designation has significance for how share adjustments (arising from corporate actions) will be determined for the instrument. For an 'exchange look-alike' instrument the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term)), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).]	ExchLookAlike	Add to Instrument component
<a href="#">2602</a> <del>td</del>	ExtraordinaryEventAdjustmentMethod	NEW	int	Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.  0<del>td</del> = Calculation agent [Elaboration: The Calculation Agent has the right to adjust the terms of the trade following a corporate action.)] 1<del>td</del> = Options exchange [Elaboration: The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.)]	ExtrordEvtndjMeth	Add to Instrument component
<a href="#">2600</a>	StrikeIndexCurvePoint	NEW	String	The point on the floating rate index curve.	StrkNdxPnt	Add to Instrument

tbd				<p>Sample values:                  M = combination of a number between 1-12 and an "M" for month, e.g. 3M                  Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y                  10Y-OLD = see above, then add "-OLD" when appropriate                  INTERPOLATED = the point is mathematically derived                  2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.</p>		component
2601 tbd	StrikeIndexQuote	NEW	int	<p>The quote side from which the index price is to be determined.                  Values:                  0 = Bid                  1 = Mid                  2 = OfferAsk</p>	StrkNdxQte	Add to Instrument component
2607 tbd	LegExchangeLookAlike	NEW	Boolean	<p>For a share option trade, a flag used to indicate whether the instrument is to be treated as an 'exchange look-alike'.                  [Elaboration: This designation has significance for how share adjustments (arising from corporate actions) will be determined for the instrument. For an 'exchange look-alike' instrument the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term)), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).]</p>	ExchLookAli ke	Add to InstrumentLeg component
2606 tbd	LegExtraordinaryEventAdjustmentMethod	NEW	int	<p>Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.                   Uses values from</p>	ExtrordEvntA djMeth	Add to InstrumentLeg component

				<i>ExtraordinaryEventAdjustmentMethod(2602#d)</i>		
<a href="#">2604</a> <a href="#">tbd</a>	LegStrikeIndexCurvePoint	NEW	String	The point on the floating rate index curve. Sample values: M = combination of a number between 1-12 and an "M" for month, e.g. 3M Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.	StrkNdxPnt	Add to InstrumentLeg component
<a href="#">2605</a> <a href="#">tbd</a>	LegStrikeIndexQuote	NEW	int	The quote side from which the index price is to be determined.  <i>Uses values from StrikeIndexQuote(2601#d)</i>	StrkNdxQte	Add to InstrumentLeg component
<a href="#">42305</a> <a href="#">tbd</a>	LegCashSettlDateAdjusted	NEW	LocalMktDate	The adjusted cash settlement date.	Dt	Add to LegCashSettlDate component
<a href="#">42300</a> <a href="#">tbd</a>	LegCashSettlDateBusinessDayConvention	NEW	int	The business day convention used to adjust the cash settlement provision's date. <del>This should only be used</del> Used only to override the business day convention defined in the Instrument component. <i>(Uses values from BusinessDayConvention(40921))</i>	BizDayCnvtn	Add to LegCashSettlDate component
<a href="#">42304</a> <a href="#">tbd</a>	LegCashSettlDateOffsetDayType	NEW	int	<del>Specifies the day type of t</del> The relative cash settlement date offset day type. <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OfstDayTyp	Add to LegCashSettlDate component
<a href="#">42302</a> <a href="#">tbd</a>	LegCashSettlDateOffsetPeriod	NEW	int	Time unit multiplier for the relative cash settlement date offset.	OfstPeriod	Add to LegCashSettlDate component
<a href="#">42390</a> <a href="#">3_tbd</a>	LegCashSettlDateOffsetUnit	NEW	String	Time unit associated with the relative cash settlement date offset.	OfstUnit	Add to LegCashSettlDate component

				(Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )		
<a href="#">42301</a> <a href="#">tbd</a>	LegCashSettlDateRelativeTo	NEW	int	Specifies the anchor date <u>when of the cash settlement date is relative to an anchor cash settlement date.</u> (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to LegCashSettlDate component
<a href="#">42299</a> <a href="#">tbd</a>	LegCashSettlDateUnadjusted	NEW	LocalMktDate	Specifies the unadjusted cash settlement date.	DtUnadj	Add to LegCashSettlDate component
<a href="#">42307</a> <a href="#">tbd</a>	LegCashSettlDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegCashSettlDateBusinessCenterGrp
<a href="#">42306</a> <a href="#">tbd</a>	NoLegCashSettlDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegCashSettlDateBusinessCenterGrp
<a href="#">42309</a> <a href="#">tbd</a>	LegCashSettlPriceDefault	NEW	int	The default election for determining settlement price.  Uses values from <i>CashSettlPriceDefault(42217tbd)</i> .	PxDflt	Add to LegCashSettlTermGrp
<a href="#">42308</a> <a href="#">tbd</a>	LegCashSettlPriceSource	NEW	Stringint	The source from which the settlement price is to be obtained. See <a href="http://www.fpml.org/coding-scheme/settlement-price-source">http://www.fpml.org/coding-scheme/settlement-price-source</a> for values.  Uses values from <i>CashSettlPriceSource(42216tbd)</i> .	PxSrc	Add to LegCashSettlTermGrp
<a href="#">2608</a> <a href="#">tbd</a>	LegComplexEventFuturesPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange	FutPxVal	Add to LegComplexEvents



				is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.		component
<a href="#">2609</a> <a href="#">tbd</a>	LegComplexEventOptionsPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.	OptPxVal	Add to LegComplexEvents component
<a href="#">2610</a> <a href="#">tbd</a>	LegComplexEventPVFinalPriceElectionFallback	NEW	int	Specifies the fallback provisions for the hedging party in the determination of the final settlement price.  <i>Uses values from ComplexEventPVFinalPriceElectionFallback(2599#tbd).</i>	PVPxFallbck	Add to LegComplexEvents component
<a href="#">42311</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's dividend accrual payment date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegDividendAccrualPaymentDateBusinessCenter Grp component
<a href="#">42310</a> <a href="#">tbd</a>	NoLegDividendAccrualPaymentDateBusinessCenters	NEW	NumInGroup	Number of entries in the LegDividendAccrualPaymentDateBusinessCenterGrp.	—	Add to LegDividendAccrualPaymentDateBusinessCenter Grp component
<a href="#">42328</a> <a href="#">tbd</a>	LegDividendAveragingMethod	NEW	int	When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.  <i>(Uses values from PaymentStreamAveragingMethod(40806))</i>	AvgngMeth	Add to LegDividendAccrualFloatingRate component
<a href="#">42319</a> <a href="#">tbd</a>	LegDividendCapRate	NEW	Percentage	The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".	CapRt	Add to LegDividendAccrualFloatingRate component

<a href="#">42320</a> <a href="#">tbd</a>	LegDividendCapRateBuySide	NEW	int	Reference to the buyer of the cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to LegDividendAccrualFloatingRate component
<a href="#">42321</a> <a href="#">tbd</a>	LegDividendCapRateSellSide	NEW	int	Reference to the seller of the cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to LegDividendAccrualFloatingRate component
<a href="#">42326</a> <a href="#">tbd</a>	LegDividendFinalRateRoundingDirection	NEW	int	Specifies the rounding direction of the final rate.  (Uses values from RoundingDirection(468))	FnlRtRndDirctn	Add to LegDividendAccrualFloatingRate component
<a href="#">42927</a> <a href="#">tbd</a>	LegDividendFinalRateRoundingPrecision	NEW	Int	Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnlRtPrsn	Add to LegDividendAccrualFloatingRate component
<a href="#">42312</a> <a href="#">tbd</a>	LegDividendFloatingRateIndex	NEW	String	The dividend accrual floating rate index.	Ndx	Add to LegDividendAccrualFloatingRate component
<a href="#">42313</a> <a href="#">tbd</a>	LegDividendFloatingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the dividend accrual floating rate index curve.	NdxPeriod	Add to LegDividendAccrualFloatingRate component
<a href="#">42314</a> <a href="#">tbd</a>	LegDividendFloatingRateIndexCurveUnit	NEW	String	Time unit associated with the dividend accrual floating rate index curve period. (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to LegDividendAccrualFloatingRate component
<a href="#">42315</a> <a href="#">tbd</a>	LegDividendFloatingRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the contract.	RtMult	Add to LegDividendAccrualFloatingRate component
<a href="#">42316</a> <a href="#">tbd</a>	LegDividendFloatingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in	Spread	Add to LegDividendAccrualFloatingRate component

				LegDividendFloatingRateIndex(42312 <b>td</b> )		ingRate component
<a href="#">42317</a> <b>td</b>	LegDividendFloatingRateSpread PositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position.  (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to LegDividendAccrualFloatingRate component
<a href="#">42318</a> <b>td</b>	LegDividendFloatingRateTreatment	NEW	int	Specifies the yield calculation treatment for the index.  (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to LegDividendAccrualFloatingRate component
<a href="#">42322</a> <b>td</b>	LegDividendFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".	FlrRt	Add to LegDividendAccrualFloatingRate component
<a href="#">42323</a> <b>td</b>	LegDividendFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to LegDividendAccrualFloatingRate component
<a href="#">42324</a> <b>td</b>	LegDividendFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtSell	Add to LegDividendAccrualFloatingRate component
<a href="#">42325</a> <b>td</b>	LegDividendInitialRate	NEW	Percentage	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is	InitRt	Add to LegDividendAccrualFloatingRate component

				represented as "0.05".		
<a href="#">42329</a> <a href="#">tbd</a>	LegDividendNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from <i>PaymentStreamNegativeRateTreatment(40807)</i> )	NegtvRtTrtmnt	Add to LegDividendAccrualFloatingRate component
<a href="#">42335</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateBusinessDayConvention	NEW	int	Accrual payment date adjustment business day convention.  (Uses values from <i>BusinessDayConvention(40921)</i> )	BizDayCnvtm	Add to LegDividendAccrualPaymentDate component
<a href="#">42333</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateOffsetDayType	NEW	int	Specifies the day type of the relative accrual payment date offset day type.  (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> ).	OfstDayTyp	Add to LegDividendAccrualPaymentDate component
<a href="#">42331</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative accrual payment date offset.	OfstPeriod	Add to LegDividendAccrualPaymentDate component
<a href="#">42332</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateOffsetUnit	NEW	String	Time unit associated with the relative accrual payment date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	OfstUnit	Add to LegDividendAccrualPaymentDate component
<a href="#">42330</a> <a href="#">tbd</a>	LegDividendAccrualPaymentDateRelativeTo	NEW	int	Specifies the anchor date <del>ifwhen</del> the accrual payment date is relative to an <del>anchorother</del> date.  (Uses values from <i>DividendAccrualDateRelativeTo(tbd)</i> . See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelati">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelati</a> )	Reltv	Add to LegDividendAccrualPaymentDate component

				ve To Date for values.		
				1000+ reserved for bilaterally agreed values.		
42336 tbd	LegDividendAdjustedAccrualPaymentDateAdjusted	NEW	LocalMktDate	The Adjusted accrual payment date.	Dt	Add to LegDividendAccrualPaymentDate component
42334 tbd	LegDividendUnadjustedAccrualPaymentDateUnadjusted	NEW	LocalMktDate	The Unadjusted accrual payment date.	DtUnadj	Add to LegDividendAccrualPaymentDate component
42355 tbd	LegAdditionalDividendsIndicator	NEW	Boolean	If present and true, then Indicates whether additional dividends are applicable.	AddtnlDividendsInd	Add to LegDividendConditions component
42356 tbd	LegAllDividendsIndicator	NEW	Boolean	Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non-cash dividend per share (including extraordinary dividends) declared by the issuer.	AllDividendInd	Add to LegDividendConditions component
42345 tbd	LegDividendAccrualFixedRate	NEW	Percentage	The dividend accrual fixed rate per annum expressed as a decimal. A rate of 5% would be represented as "0.05".	AcrlFixedRt	Add to LegDividendConditions component
42339 tbd	LegDividendAmountType	NEW	int	Indicates how the gross cash dividend amount per share is determined. Qualifier for the dividend amount.  Uses values from DividendAmountTyp(42247tbd).	AmtTyp	Add to LegDividendConditions component
42349 tbd	LegDividendCashEquivalentPercentage	NEW	Percentage	Declared cash-equivalent dividend percentage. A value of 5% would be represented as "0.05".	CshEqvIntPctage	Add to LegDividendConditions component
42348 tbd	LegDividendCashPercentage	NEW	Percentage	Declared cash dividend percentage. A value of 5% would be represented as "0.05".	CshPctage	Add to LegDividendConditions component
42351 tbd	LegDividendComposition	NEW	int	Defines how the composition of dividends is to be determined.	Cmpstn	Add to LegDividendConditions component

				Uses values from <i>DividendComposition</i> (42259#bd).		component
42346 tbd	LegDividendCompoundingMethod	NEW	int	The compounding method to be used when more than one dividend period contributes to a single payment. (Uses values from <i>PaymentStreamCompoundingMethod</i> (40747))	CmpndgMeth	Add to LegDividendConditions component
42338 tbd	LegDividendEntitlementEvent	NEW	int	Defines the <del>contract event date on</del> which the receiver of the derivative is entitled to the dividend.  Uses values from <i>DividendEntitlementEvent</i> (42246#bd).	EntlmtEvt	Add to LegDividendConditions component
42347 tbd	LegDividendNumOfIndexUnits	NEW	int	The number of index units applicable to dividends.	NumNdxUnits	Add to LegDividendConditions component
42337 tbd	LegDividendReinvestmentIndicator	NEW	Boolean	<del>Defines</del> Indicates whether the dividend will be reinvested.	RnvstmntInd	Add to LegDividendConditions component
42340 tbd	LegDividendUnderlierRefID	NEW	String	References the dividend underlier through the instrument's <i>UnderlyingLegSecurityID</i> (309) which must be fully specified in an instance of the <i>&lt;LegInstrumentUnderlyingInstrument&gt;</i> component.	UndlrRefID	Add to LegDividendConditions component
42342 tbd	Leg <del>Excess</del> ExtraordinaryDividendAmountType	NEW	Int	<del>Determination of</del> Indicates how the <del>extraordinary</del> gross cash dividend per share is determined. (Uses values from <i>DividendAmountType</i> (42247#bd))	<del>Excess</del> DividendExtordAmtTyp	Add to LegDividendConditions component
42343 tbd	Leg <del>Excess</del> ExtraordinaryDividendCurrency	NEW	Currency	The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.	<del>Excess</del> DividendExtordCcy	Add to LegDividendConditions component
42344 tbd	Leg <del>Excess</del> ExtraordinaryDividendDeterminationMethod	NEW	String	Specifies the method <del>account to in</del> which the excess amount is determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	<del>Excess</del> ExtordDtrmnMeth	Add to LegDividendConditions component

<a href="#">42341</a> <a href="#">tbd</a>	LegExtraordinaryDividendPartySide	NEW	int	Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels. <i>(Uses values from PaymentStreamCapRateBuySide(40798))</i>	ExtrordDivid endSide	Add to LegDividendConditions component
<a href="#">42353</a> <a href="#">tbd</a>	LegMaterialDividendsIndicator	NEW	Boolean	<i>DefinesIndicates</i> whether material non cash dividends are applicable.	MtrlDividend sInd	Add to LegDividendConditions component
<a href="#">42350</a> <a href="#">tbd</a>	LegNonCashDividendTreatment	NEW	int	Defines the treatment of non-cash dividends.  <i>Uses values from NonCashDividendTreatment(42258tbd).</i>	NonCshTrtmt	Add to LegDividendConditions component
<a href="#">42354</a> <a href="#">tbd</a>	LegOptionsExchangeDividendsIndicator	NEW	Boolean	<i>If present and true, then Indicates whether</i> options exchange dividends are applicable.	ExchDividen dsInd	Add to LegDividendConditions component
<a href="#">42352</a> <a href="#">tbd</a>	LegSpecialDividendsIndicator	NEW	Boolean	<i>DefinesIndicates</i> whether special dividends are applicable.	SpeeclDivide ndsInd	Add to LegDividendConditions component
<a href="#">42363</a> <a href="#">tbd</a>	LegDividendAdjustedFX*TriggerDateAdjusted	NEW	LocalMkt Date	<i>The a</i> Adjusted FX trigger date.	Dt	Add to LegDividendFXTriggerD ate component
<a href="#">42362</a> <a href="#">tbd</a>	LegDividendFXTriggerDateBusinessDayConvention	NEW	int	The business day convention used for the FX trigger date adjustment.  <i>(Uses values from BusinessDayConvention(40921))</i>	BizDayCnvtm	Add to LegDividendFXTriggerD ate component
<a href="#">42360</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetDayType	NEW	int	<i>Specifies the day type of the R</i> elative FX trigger date offset <i>day type</i> .  <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920)).</i>	OfstDayTyp	Add to LegDividendFXTriggerD ate component
<a href="#">42358</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetPeriod	NEW	int	Time unit multiplier for the relative F <i>X</i> trigger date offset.	OfstPeriod	Add to LegDividendFXTriggerD ate component
<a href="#">42359</a> <a href="#">tbd</a>	LegDividendFXTriggerDateOffsetUnit	NEW	String	Time unit associated with the relative FX trigger date offset.	OfstUnit	Add to LegDividendFXTriggerD ate component

				(Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )		ate component
<a href="#">42357</a> <a href="#">tbd</a>	LegDividendFXTriggerDateRelativeTo	NEW	int	Specifies the anchor date #when the FX trigger date is relative to another anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.42374	Reltv	Add to LegDividendFXTriggerDate component
<a href="#">42361</a> <a href="#">tbd</a>	LegDividendUnadjustedFXTriggerDateUnadjusted	NEW	LocalMktDate	The unadjusted FX trigger date.	DtUnadj	Add to LegDividendFXTriggerDate component
<a href="#">42365</a> <a href="#">tbd</a>	LegDividendFXTriggerDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegDividendFXTriggerDateBusinessCenterGrp component
<a href="#">42364</a> <a href="#">tbd</a>	NoLegDividendFXTriggerDateBusinessCenters	NEW	NumInGroup	Number of entries in the LegDividendFXTriggerDateBusinessCenterGrp.	--	Add to LegDividendFXTriggerDateBusinessCenterGrp component
<a href="#">42372</a> <a href="#">tbd</a>	LegDividendPeriodBusinessDayConvention	NEW	int	The dividend period dates business day convention.  (Uses values from <i>BusinessDayConvention(40921)</i> )	BizDayCnvt	Add to LegDividendPeriodGrp component
<a href="#">42369</a> <a href="#">tbd</a>	LegDividendPeriodEndDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will end.	EndDtUnadj	Add to LegDividendPeriodGrp component



<a href="#">42384</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate Adjusted	NEW	LocalMktDate	The adjusted dividend period payment date.	PmtDt	Add to LegDividendPeriodGrp component
<a href="#">42383</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate OffsetDayType	NEW	int	Specifies the day type of the relative dividend period payment date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	PmtDtOfstDayTyp	Add to LegDividendPeriodGrp component
<a href="#">42381</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate OffsetPeriod	NEW	int	Time unit multiplier for the relative dividend period payment date offset.	PmtDtOfstPeriod	Add to LegDividendPeriodGrp component
<a href="#">42382</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate OffsetUnit	NEW	String	Time unit associated with the relative dividend period payment date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	PmtDtOfstUnit	Add to LegDividendPeriodGrp component
<a href="#">42380</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate RelativeTo	NEW	int	Specifies the anchor date when the dividend period payment date is relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative To Date</a> for values.  1000+ reserved for bilaterally agreed values.	PmtDtReltv	Add to LegDividendPeriodGrp component
<a href="#">42379</a> <a href="#">tbd</a>	LegDividendPeriodPaymentDate Unadjusted	NEW	LocalMktDate	The unadjusted dividend period payment date.	PmtDtUnadj	Add to LegDividendPeriodGrp component
<a href="#">42367</a> <a href="#">tbd</a>	LegDividendPeriodSequence	NEW	int	Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.	SeqNum	Add to LegDividendPeriodGrp component
<a href="#">42368</a> <a href="#">tbd</a>	LegDividendPeriodStartDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will begin.	StartDtUnadj	Add to LegDividendPeriodGrp component

						component
<a href="#">42371</a> <a href="#">tbd</a>	LegDividendPeriodStrikePrice	NEW	Price	Specifies the fixed strike price of the dividend period.	StrkPx	Add to LegDividendPeriodGrp component
<a href="#">42370</a> <a href="#">tbd</a>	LegDividendPeriodUnderlierRefID	NEW	String	References the dividend underlier through the instrument's <a href="#">LegUnderlyingSecurityID(309)</a> which must be fully specified in an instance of the <a href="#">&lt;LegUnderlyingInstrument&gt;</a> component. Overrides <a href="#">LegDividendUnderlierRefID(42340tbd)</a> when specified.	UndlrRefID	Add to LegDividendPeriodGrp component
<a href="#">42378</a> <a href="#">tbd</a>	LegDividendPeriodValuationDateAdjusted	NEW	LocalMktDate	The adjusted dividend period valuation date.	ValDt	Add to LegDividendPeriodGrp component
<a href="#">42377</a> <a href="#">tbd</a>	LegDividendPeriodValuationDateOffsetDayType	NEW	int	Specifies the day type of the relative dividend period valuation date offset day type.  (Uses values from <a href="#">PaymentStreamPaymentOffsetDayType(40920)</a> )	ValDtOfstDayTyp	Add to LegDividendPeriodGrp component
<a href="#">42375</a> <a href="#">tbd</a>	LegDividendPeriodValuationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative dividend period valuation date offset.	ValDtOfstPeriod	Add to LegDividendPeriodGrp component
<a href="#">42376</a> <a href="#">tbd</a>	LegDividendPeriodValuationDateOffsetUnit	NEW	String	Time unit associated with the relative dividend period valuation date offset.  (Uses values from <a href="#">PaymentStreamPaymentOffsetUnit(40760)</a> )	ValDtOfstUnit	Add to LegDividendPeriodGrp component
<a href="#">42374</a> <a href="#">tbd</a>	LegDividendPeriodValuationDateRelativeTo	NEW	int	Specifies the anchor date when the dividend period valuation date is relative to an anchor date, this specifies the anchor date.  (Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a> ) See <a href="http://www.fixtradingcommunity.org/codel">http://www.fixtradingcommunity.org/codel</a>	ValDtReltv	Add to LegDividendPeriodGrp component

				ists#StreamEffectiveDateRelativeToRelative_To_Date for values.  1000+ reserved for bilaterally agreed values.		
42373 tbd	LegDividendPeriodValuationDateUnadjusted	NEW	LocalMktDate	The unadjusted dividend period valuation date.	ValDtUnadj	Add to LegDividendPeriodGrp component
42385 tbd	LegDividendPeriodXID	NEW	XID	Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.	XID	Add to LegDividendPeriodGrp component
42366 tbd	NoLegDividendPeriods	NEW	NumInGroup	Number of entries in the LegDividendPeriodGrp.	==	Add to LegDividendPeriodGrp component
42387	LegDividendPeriodBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegDividendPeriodBusinessesCenterGrp
42386	NoLegDividendPeriodBusinessCenters	NEW	NumInGroup	The number of entries in the LegDividendPeriodBusinessCentersGrp component.	==	Add to LegDividendPeriodBusinessesCenterGrp
42389 tbd	LegExtraordinaryEventType	NEW	String	Identifies the type of extraordinary or disruptive event applicable to the reference entity.  See <a href="http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit-Event-Rate-Source">http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit-Event-Rate-Source</a> for code list of extraordinary event types and values. Uses values from <a href="#">ExtraordinaryEventType(tbd)</a> .	Typ	Add to LegExtraordinaryEventGrp component
42390 tbd	LegExtraordinaryEventValue	NEW	String	Defining value of the extraordinary or disruptive event value appropriate to <a href="#">LegExtraordinaryEventValue(42389)</a> .  See <a href="http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit-Event-Rate-Source">http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_TypeCredit-Event-Rate-Source</a>	Val	Add to LegExtraordinaryEventGrp component

				<del>nt - Rate - Source</del> for code list of extraordinary event types and values. See above.		
<a href="#">42388</a> <a href="#">tbd</a>	NoLegExtraordinaryEvents	NEW	NumInGroup	Number of extraordinary events in the repeating group.		Add to LegExtraordinaryEventGroup component
<a href="#">42391</a> <a href="#">tbd</a>	LegSettleMethodElectingPartySide	NEW	int	Side value of the party electing the settlement method. (Uses values from PaymentPaySide(40214))	SettleMethodElectingSide	Add to LegOptionExercise component
<a href="#">42393</a> <a href="#">tbd</a>	LegMakeWholeAmount	NEW	Amt	Amount to be paid by the buyer of the option if the option is exercised prior to the LegMakeWholeDate( <a href="#">42392</a> tbd).	Amt	Add to LegOptionExerciseMakeWholeProvision component
<a href="#">42394</a> <a href="#">tbd</a>	LegMakeWholeBenchmarkCurveName	NEW	String	Identifies the benchmark floating rate index.	Name	Add to LegOptionExerciseMakeWholeProvision component
<a href="#">42395</a> <a href="#">tbd</a>	LegMakeWholeBenchmarkCurvePoint	NEW	String	The <del>tenor of point on</del> the floating rate index curve. Sample values: M = combination of a number between 1-12 and an "M" for month, e.g. 3M Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.	Point	Add to LegOptionExerciseMakeWholeProvision component
<a href="#">42397</a> <a href="#">tbd</a>	LegMakeWholeBenchmarkQuote	NEW	int	The quote side of the benchmark to be used for calculating the "make whole" amount.  Uses values from StrikeIndexQuote( <a href="#">2601</a> tbd).	Qte	Add to LegOptionExerciseMakeWholeProvision component
<a href="#">42392</a> <a href="#">tbd</a>	LegMakeWholeDate	NEW	LocalMktDate	The date through which option can-not be exercised without penalty.	Dt	Add to LegOptionExerciseMakeWholeProvision

<a href="#">42398</a> <a href="#">tbd</a>	LegMakeWholeInterpolationMethod	NEW	int	The method used when calculating the "make whole" amount. The most common is linear method.  (Uses enums from <a href="#">PaymentStreamInflationInterpolationMethod(40811)</a> ) (Uses values from <a href="#">MakeWholeInterpolationMethod(tbd)</a> )	IntrpltnMeth	component Add to <a href="#">LegOptionExerciseMakeWholeProvision</a> component
<a href="#">42396</a> <a href="#">tbd</a>	LegMakeWholeRecallSpread	NEW	PriceOffset	Spread over the floating rate index.	Spread	Add to <a href="#">LegOptionExerciseMakeWholeProvision</a> component
<a href="#">42399</a> <a href="#">tbd</a>	LegPaymentStreamCashSettlIndicator	NEW	Boolean	Indicates whether cash settlement is applicable.	CashSettlInd	Add to <a href="#">LegPaymentStream</a> component
<a href="#">42404</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingFixedRate	NEW	float	The compounding fixed rate applicable to the payment stream.	CmpndgFixedRt	Add to <a href="#">LegPaymentStream</a> component
<a href="#">42401</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingSpread	NEW	PriceOffset	The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.	CmpndgSpread	Add to <a href="#">LegPaymentStream</a> component
<a href="#">42400</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingXIDRef	NEW	XIDRef	Reference to the stream which details the compounding fixed or floating rate.  Mutually exclusive with <a href="#">LegPaymentStreamCompoundingFixedRate(tbd)</a> or <a href="#">&lt;LegPaymentStreamCompoundingFloatingRate&gt;</a> .	CmpndgXIDRef	Add to <a href="#">LegPaymentStream</a> component
<a href="#">42402</a> <a href="#">tbd</a>	LegPaymentStreamInterpolationMethod	NEW	int	The method used when calculating the index rate from multiple points on the curve. The most common is linear method.  (Uses values from <a href="#">PaymentStreamInflationInterpolationMethod</a> )	IntrpltnMeth	Add to <a href="#">LegPaymentStream</a> component

<a href="#">42403</a> <a href="#">tbd</a>	LegPaymentStreamInterpolationPeriod	NEW	int	od(40811)) Defines applicable periods for interpolation.  Uses values from PaymentStreamInterpolationPeriod( <a href="#">42604</a> <a href="#">tbd</a> ).	IntrpltnPeriod	Add to LegPaymentStream component
<a href="#">42406</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDate	NEW	LocalMktDate	The compounding date. Type of date is specified in LegPaymentStreamCompoundingDateType( <a href="#">42407</a> <a href="#">tbd</a> ).	Dt	Add to LegPaymentStreamCompoundingDateGrp component
<a href="#">42407</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDateType	NEW	int	Specifies the type of payment compounding date (e.g. adjusted for holidays).  (Uses values from NonDeliverableFixingDateType(40827))	Typ	Add to LegPaymentStreamCompoundingDateGrp component
<a href="#">42405</a> <a href="#">tbd</a>	NoLegPaymentStreamCompoundingDates	NEW	NumInGroup	Number of dates in the repeating group.	—	Add to LegPaymentStreamCompoundingDateGrp component
<a href="#">42417</a> <a href="#">tbd</a>	LegPaymentStreamBoundsFirstDateUnadjusted	NEW	LocalMktDate	The unadjusted first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	FirstDtUnadj	Add to LegPaymentStreamCompoundingDates component
<a href="#">42418</a> <a href="#">tbd</a>	LegPaymentStreamBoundsLastDateUnadjusted	NEW	LocalMktDate	The unadjusted last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	LastDtUnadj	Add to LegPaymentStreamCompoundingDates component
<a href="#">42408</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesBusinessDayConvention	NEW	int	The compounding dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to LegPaymentStreamCompoundingDates component
<a href="#">42412</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesOffsetDayType	NEW	Int	Specifies the day type of the relative compounding date offset-day type.	OfstDayTyp	Add to LegPaymentStreamCompoundingDates component

				(Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )		
<a href="#">42410</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding date offset.	OfstPeriod	Add to LegPaymentStreamCompoundingDates component
<a href="#">42411</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesOffsetUnit	NEW	String	Time unit associated with the relative compounding date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	OfstUnit	Add to LegPaymentStreamCompoundingDates component
<a href="#">42409</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingDatesRelativeTo	NEW	int	Specifies the anchor date when the compounding dates are relative to an anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to LegPaymentStreamCompoundingDates component
<a href="#">42414</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingFrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which compounding dates occur.	FreqPeriod	Add to LegPaymentStreamCompoundingDates component
<a href="#">42415</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingFrequencyUnit	NEW	String	Time unit associated with the frequency at which compounding dates occur.  (Uses values from <i>CouponFrequencyUnit(1949)</i> )	FreqUnit	Add to LegPaymentStreamCompoundingDates component
<a href="#">42413</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingPeriodSkip	NEW	Int	The number of periods in the “RelativeTo” schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the “RelativeTo” schedule. If present this should have a value greater than 1.	Skip	Add to LegPaymentStreamCompoundingDates component

<a href="#">42416</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gRollConvention	NEW	String	The convention for determining the sequence of compounding dates. It is used in conjunction with a specified frequency.  <i>Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component.</i>  <i>(Uses values from DateRollConvention(40922))</i>	Roll	Add to LegPaymentStreamCompoundingDates component
<a href="#">42420</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gDatesBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stream compounding dates, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegPaymentStreamCompoundingDatesBusinessCenterGrp component
<a href="#">42419</a> <a href="#">tbd</a>	NoLegPaymentStreamCompoundin gDatesBusinessCenters	NEW	NumInGroup	<i>[NumInGroup]</i> Number of business centers in the repeating group.	--	Add to LegPaymentStreamCompoundingDatesBusinessCenterGrp component
<a href="#">42426</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gEndDateAdjusted	NEW	LocalMktDate	The adjusted compounding end date.	Dt	Add to LegPaymentStreamCompoundingEndDate component
<a href="#">42425</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gEndDateOffsetDayType	NEW	int	<i>Specifies the day type of the relative compounding end date offset day type.</i>  <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OfstDayTyp	Add to LegPaymentStreamCompoundingEndDate component
<a href="#">42423</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gEndDateOffsetPeriod	NEW	Int	Time unit multiplier for the relative compounding end date offset.	OfstPeriod	Add to LegPaymentStreamCompoundingEndDate component
<a href="#">42424</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gEndDateOffsetUnit	NEW	String	Time unit associated with the relative compounding end date offset.  <i>(Uses values from</i>	OfstUnit	Add to LegPaymentStreamCompoundingEndDate component



<a href="#">42422</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingEndDateRelativeTo	NEW	int	<p>PaymentStreamPaymentOffsetUnit(40760))</p> <p>Specifies the anchor date <b>when</b> the compounding end date is relative to an <b>anchor</b> other date.</p> <p>(Uses values from <b>StreamEffectiveDateRelativeTo(40910)</b>)</p> <p>See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDateforvalues">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDateforvalues</a>.</p> <p>1000+ reserved for bilaterally agreed values.</p>	Reltv	Add to LegPaymentStreamCompoundingEndDate component
<a href="#">42421</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingEndDateUnadjusted	NEW	LocalMktDate	The unadjusted compounding end date.	DtUnadj	Add to LegPaymentStreamCompoundingEndDate component
<a href="#">42443</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingAveragingMethod	NEW	int	<p>Specifies the averaging method <b>when</b> compounding floating rate averaging is applicable (e.g. <b>weighted</b> or <b>unweighted</b>), used to specify whether a <b>weighted</b> or <b>unweighted</b> average method of calculation is to be used.</p> <p>(Uses values from <b>PaymentStreamAveragingMethod(40806)</b>)</p>	AvgngMeth	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42434</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingCapRate	NEW	Percentage	The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".	CapRt	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42435</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingCapRateBuySide	NEW	int	<p>Reference to the buyer of the compounding cap rate option through its trade side.</p> <p>(Uses values from</p>	CapRtBuy	Add to LegPaymentStreamCompoundingFloatingRate component

<a href="#">42436</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gCapRateSellSide	NEW	int	PaymentStreamCapRateBuySide(40798)) Reference to the seller of the compounding cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42442</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gFinalRatePrecision	NEW	int	Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FnlRtPrctn	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42441</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gFinalRateRoundingDirection	NEW	int	Specifies the rounding direction for the compounding floating rate.  (Uses values from RoundingDirection(468))	FnlRtRndDir ctn	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42437</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gFloorRate	NEW	Percentage	The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".	FlrRt	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42438</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gFloorRateBuySide	NEW	int	Reference to the buyer of the compounding floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42439</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtSell	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42440</a> <a href="#">tbd</a>	LegPaymentStreamCompoundin gInitialRate	NEW	Percentage	The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the	InitRt	Add to LegPaymentStreamCompoundingFloatingRate component

				rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".		
<a href="#">42444</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingNegativeRateTreatment	NEW	int	The specification of any <b>method provisions</b> for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from <i>PaymentStreamNegativeRateTreatment(40807)</i> )	NegtvRtTrmt	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42427</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndex	NEW	String	The payment stream's compounding floating rate index.	Ndx	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42428</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the payment stream's compounding floating rate index curve period.	NdxPeriod	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42429</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateIndexCurveUnit	NEW	String	Time unit associated with the payment stream's compounding floating rate index curve period.  (Uses values from <i>PaymentStreamRateIndexCurveUnit(40791)</i> )	NdxUnit	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42430</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateMultiplier	NEW	float	A rate multiplier to apply to the compounding floating rate. The multiplier can be less than or greater than 1 (one). This <b>element</b> should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42431</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in <i>LegPaymentStreamCompoundingRateIndex</i>	Spread	Add to LegPaymentStreamCompoundingFloatingRate component

				x(42427tbd).		component
<a href="#">42432</a> tbd	LegPaymentStreamCompoundin gRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position.  (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosTyp p	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42433</a> tbd	LegPaymentStreamCompoundin gRateTreatment	NEW	Int	Specifies the yield calculation treatment for the index.  (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to LegPaymentStreamCompoundingFloatingRate component
<a href="#">42450</a> tbd	LegPaymentStreamCompoundin gStartDateAdjusted	NEW	LocalMktD ate	The adjusted compounding start date.	Dt	Add to LegPaymentStreamCompoundingStartDate component
<a href="#">42449</a> tbd	LegPaymentStreamCompoundin gStartDateOffsetDayType	NEW	int	Specifies the day type of the relative compounding start date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to LegPaymentStreamCompoundingStartDate component
<a href="#">42447</a> tbd	LegPaymentStreamCompoundin gStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding start date offset.	OfstPeriod	Add to LegPaymentStreamCompoundingStartDate component
<a href="#">42448</a> tbd	LegPaymentStreamCompoundin gStartDateOffsetUnit	NEW	String	Time unit associated with the relative compounding start date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to LegPaymentStreamCompoundingStartDate component
<a href="#">42446</a> tbd	LegPaymentStreamCompoundin gStartDateRelativeTo	NEW	int	Specifies the anchor date when the compounding start date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codel">http://www.fixtradingcommunity.org/codel</a>	Reltv	Add to LegPaymentStreamCompoundingStartDate component

				ists#StreamEffectiveDateRelativeToRelative_To_Date for values.  1000+ reserved for bilaterally agreed values.		
<a href="#">42445</a> <a href="#">tbd</a>	LegPaymentStreamCompoundingStartDateUnadjusted	NEW	LocalMktDate	The unadjusted compounding start date.	DtUnadj	Add to LegPaymentStreamCompoundingStartDate component
<a href="#">42452</a> <a href="#">tbd</a>	LegPaymentStreamEncodedFormulaImage	NEW	data	Image of the formula image when represented through an encoded clip in base64Binary.	FormulaImageElementContent; not attributed	Add to LegPaymentStreamEncodedFormulaImage component
<a href="#">42451</a> <a href="#">tbd</a>	LegPaymentStreamEncodedFormulaImageLength	NEW	Length	Length in bytes of the LegPaymentStreamEncodedFormulaImage(42452) field.	FormulaImageLength	Add to LegPaymentStreamEncodedFormulaImage component
<a href="#">42458</a> <a href="#">tbd</a>	LegPaymentStreamFinalPriceFinalPaymentDateAdjusted	NEW	LocalMktDate	The adjusted final price payment date.	Dt	Add to LegPaymentStreamFinalPricePaymentDate component
<a href="#">42454</a> <a href="#">tbd</a>	LegPaymentStreamFinalPricePaymentDateRelativeTo	NEW	int	Specifies the anchor date when the final price payment date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to LegPaymentStreamFinalPricePaymentDate component
<a href="#">42453</a> <a href="#">tbd</a>	LegPaymentStreamFinalPricePaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted final price payment date.	DtUnadj	Add to LegPaymentStreamFinalPricePaymentDate component
<a href="#">42457</a>	LegPaymentStreamFinalPricePa	NEW	int	Specifies the day type of the relative final	OfstDayTyp	Add to

	PaymentDateOffsetDayType			price payment date offset <del>day type</del> . <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920)).</i>		LegPaymentStreamFinalPricePaymentDate component
42455	LegPaymentStreamFinalPricePaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative final price payment date offset.	OfstPeriod	Add to LegPaymentStreamFinalPricePaymentDate component
42456	LegPaymentStreamFinalPricePaymentDateOffsetUnit	NEW	String	Time unit associated with the relative final price payment date offset. <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760)).</i>	OfstUnit	Add to LegPaymentStreamFinalPricePaymentDate component
42460	LegPaymentStreamFixingDate	NEW	LocalMktDate	The fixing date. Type of date is specified in LegPaymentStreamFixingDateType(42461).	Dt	Add to LegPaymentStreamFixingDateGrp component
42461	LegPaymentStreamFixingDateType	NEW		Specifies the type of fixing date (e.g. adjusted for holidays). <i>(Uses values from NonDeliverableFixingDateType(40827)).</i>	Typ	Add to LegPaymentStreamFixingDateGrp component
42459	NoLegPaymentStreamFixingDates	NEW	NumInGroup	Number of fixing dates in the repeating group.	—	Add to LegPaymentStreamFixingDateGrp component
42479	LegPaymentStreamDaysAdjustmentIndicator	NEW	Boolean	Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the estimate trading days or not. The number of “days in range” refers to the number of returns that contribute to the realized volatility.	DaysAdjmt	Add to LegPaymentStreamFloatingRate component
42465	LegPaymentStreamFirstObservationDateAdjusted	NEW	LocalMktDate	The adjusted initial price observation date.	FirstObsvtnDt	Add to LegPaymentStreamFloatingRate component
42463	LegPaymentStreamFirstObservationDateRelativeTo	NEW	int	Specifies the anchor date when the initial price observation date is relative to an	FirstObsvtnDtReltv	Add to LegPaymentStreamFloatingRate component

				anchor date. <del>this specifies the anchor date.</del> (Uses values from <del>StreamEffectiveDateRelativeTo(40910)</del> ) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.		ngRate component
<a href="#">42462</a> <del>td</del>	LegPaymentStreamFirstObservationDateUnadjusted	NEW	LocalMktDate	The unadjusted <del>The</del> initial price observation date <del>unadjusted</del> .	FirstObsvtnDtUnadj	Add to LegPaymentStreamFloatingRate component
<a href="#">42464</a> <del>td</del>	LegPaymentStreamFirstObservationDateOffsetDayType	NEW	int	Specifies the day type <del>The date type</del> of the initial price observation date <del>offset</del> . Uses values from <del>PaymentStreamPaymentOffsetDayType(40920)</del>	FirstObsvtnOffsetDayType	Add to LegPaymentStreamFloatingRate component
<a href="#">42469</a> <del>td</del>	LegPaymentStreamLinkClosingLevelIndicator	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.	LinkClsngLvl	Add to LegPaymentStreamFloatingRate component
<a href="#">42471</a> <del>td</del>	LegPaymentStreamLinkEstimatedTradingDays	NEW	int	The expected number of trading days in the variance or correlation swap stream.	LinkEstTrdgDays	Add to LegPaymentStreamFloatingRate component
<a href="#">42470</a> <del>td</del>	LegPaymentStreamLinkExpiringLevelIndicator	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off the expiring level of the default exchange traded contract or not.	LinkExpngLvl	Add to LegPaymentStreamFloatingRate component
<a href="#">42468</a> <del>td</del>	LegPaymentStreamLinkInitialLevel	NEW	Price	Price <del>L</del> level at which the correlation or variance swap contract will strike.	LinkInitLvl	Add to LegPaymentStreamFloatingRate component
<a href="#">42474</a> <del>td</del>	LegPaymentStreamLinkMaximumBoundary	NEW	float	<del>Specifies the maximum or upper boundary for variance or strike determination.</del>  For a variation swap stream all observations above this price level will be excluded from the variance calculation.  For a correlation swap stream the maximum boundary <del>is</del> as a percentage of the strike price.	LinkMaxBndry	Add to LegPaymentStreamFloatingRate component

42475 tbd	LegPaymentStreamLinkMinimumBoundary	NEW	float	Specifies the minimum or lower boundary for variance or strike determination.  For a variation swap stream all observations below this price level will be excluded from the variance calculation.  For a correlation swap stream the minimum boundary as a percentage of the strike price.	LinkMinBoundary	Add to LegPaymentStreamFloatingRate component
42476 tbd	LegPaymentStreamLinkNumberOfDataSeries	NEW	int	Number of data series for a correlation swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.	LinkNumDataSeries	Add to LegPaymentStreamFloatingRate component
42472 tbd	LegPaymentStreamLinkStrikePrice	NEW	Price	The strike price of a correlation or variance swap stream.	LinkStrkPx	Add to LegPaymentStreamFloatingRate component
42473 tbd	LegPaymentStreamLinkStrikePriceType	NEW	int	For a variance swap specifies how LegPaymentStreamLinkStrikePrice(42472) is expressed. (Uses values from PaymentStreamLinkStrikeType(42674))  0 = volatility 1 = variance	LinkStrkPxType	Add to LegPaymentStreamFloatingRate component
42480 tbd	LegPaymentStreamNearestExchangeContractRefID	NEW	String	References a contract listed on an exchange through the instrument's LegSecurityID(309) which must be fully specified in an instance of the LegInstrument component.	ExchContractRefID	Add to LegPaymentStreamFloatingRate component
42478 tbd	LegPaymentStreamRealizedVarianceMethod	NEW	int	Indicates which price to use to satisfy the boundary condition. (Uses values from PaymentStreamRealizedVarianceMethod(42679)) Values:	RlzdVarianceMethod	Add to LegPaymentStreamFloatingRate component



				<p>0 – Previous [Elaboration: For a return on day T, the observed price on T-1 must be in range.]</p> <p>1 – Last [Elaboration: For a return on day T, the observed price on T must be in range.]</p> <p>2 – Both [Elaboration: For a return on day T, the observed prices on both T and T-1 must be in range.]</p>		
<a href="#">42466</a> <a href="#">tbd</a>	LegPaymentStreamUnderlierRefID	NEW	String	References the dividend underlier through the instrument's LegSecurityID(602) UnderlyingSecurityID(309) which must be fully specified in an instance of the <LegUnderlyingInstrument> component.	UndlrRefID	Add to LegPaymentStreamFloatingRate component
<a href="#">42477</a> <a href="#">tbd</a>	LegPaymentStreamVarianceUnadjustedCap	NEW	float	Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.	VarnCap	Add to LegPaymentStreamFloatingRate component
<a href="#">42481</a> <a href="#">tbd</a>	LegPaymentStreamVegaNotionalAmount	NEW	float	"Vega Notional" represents the approximate gain/loss at maturity for a 1% difference between RVol (realised volatility) and KVol (strike volatility). It does not necessarily represent the Vega risk of the trade.	VegaNotlAmt	Add to LegPaymentStreamFloatingRate component
<a href="#">42467</a> <a href="#">tbd</a>	LegReturnRateNotionalReset	NEW	Boolean	Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.	RtnRtNotReset	Add to LegPaymentStreamFloatingRate component
<a href="#">42482</a> <a href="#">tbd</a>	LegPaymentStreamFormulaCurrency	NEW	Currency	The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.	Ccy	Add to LegPaymentStreamFormula component
<a href="#">42483</a> <a href="#">tbd</a>	LegPaymentStreamFormulaCurrencyDeterminationMethod	NEW	String	Specifies the method according to which the formula amount currency is determined. . See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	CcyDtrmnMeth	Add to LegPaymentStreamFormula component
<a href="#">42484</a> <a href="#">tbd</a>	LegPaymentStreamFormulaReferenceAmount	NEW	int	Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the	RefAmt	Add to LegPaymentStreamFormula component

				2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document. See <a href="http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To</a> for code list of reference amounts. (Uses values from <a href="#">PaymentAmountRelativeTo(42598tbd)</a> )		
<a href="#">42486</a> <a href="#">tbd</a>	LegPaymentStreamFormula	NEW	XMLData	An element for containing an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).	[element content, not attribute]	Add to LegPaymentStreamFormulaMathGrp component
<a href="#">42487</a> <a href="#">tbd</a>	LegPaymentStreamFormulaDesc	NEW	String	A description of the <a href="#">math</a> formula in <a href="#">LegPaymentStreamFormula(42486)</a> <a href="#">math</a> element.	Desc	Add to LegPaymentStreamFormulaMathGrp component
<a href="#">42485</a> <a href="#">tbd</a>	NoLegPaymentStreamFormulas	NEW	NumInGroup	Number of formulas in the repeating group.	--	Add to LegPaymentStreamFormulaMathGrp component
<a href="#">42494</a> <a href="#">tbd</a>	LegPaymentStubEndDateAdjusted	NEW	LocalMktDate	The adjusted stub end date.	Dt	Add to LegPaymentStubEndDate component
<a href="#">42489</a> <a href="#">tbd</a>	LegPaymentStubEndDateBusinessDayConvention	NEW	int	The stub end date business day convention.  (Uses values from <a href="#">BusinessDayConvention(40921)</a> )	BizDayCnvt	Add to LegPaymentStubEndDate component
<a href="#">42493</a> <a href="#">tbd</a>	LegPaymentStubEndDateOffsetDayType	NEW	int	Specifies the day type of the relative stub end date offset-day type.  (Uses values from <a href="#">PaymentStreamPaymentOffsetDayType(40920)</a> )	OfstDayTyp	Add to LegPaymentStubEndDate component
<a href="#">42491</a> <a href="#">tbd</a>	LegPaymentStubEndDateOffsetPeriod	NEW	Int	Time unit multiplier for the relative stub end date offset.	OfstPeriod	Add to LegPaymentStubEndDate component
<a href="#">42492</a> <a href="#">tbd</a>	LegPaymentStubEndDateOffsetUnit	NEW	String	Time unit associated with the relative stub end date offset.  (Uses values from	OfstUnit	Add to LegPaymentStubEndDate component

				<i>PaymentStreamPaymentOffsetTimeUnit(40760))</i>		
<a href="#">42490</a> <a href="#">tbd</a>	LegPaymentStubEndDateRelativeTo	NEW	int	Specifies the anchor date <i>when</i> the stub end date is relative to an <i>anchor</i> date.  <i>(Uses values from StreamEffectiveDateRelativeTo(40910))</i> See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  <i>1000+ reserved for bilaterally agreed values.</i>	Reltv	Add to LegPaymentStubEndDate component
<a href="#">42488</a> <a href="#">tbd</a>	LegPaymentStubEndDateUnadjusted	NEW	LocalMktDate	The unadjusted stub end date.	DtUnadj	Add to LegPaymentStubEndDate component
<a href="#">42496</a> <a href="#">tbd</a>	LegPaymentStubEndDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegPaymentStubEndDate BusinessCenterGrp component
<a href="#">42495</a> <a href="#">tbd</a>	NoLegPaymentStubEndDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegPaymentStubEndDate BusinessCenterGrp component
<a href="#">42503</a> <a href="#">tbd</a>	LegPaymentStubStartDateAdjusted	NEW	LocalMktDate	The adjusted stub start date.	Dt	Add to LegPaymentStubStartDate component
<a href="#">42498</a> <a href="#">tbd</a>	LegPaymentStubStartDateBusinessDayConvention	NEW	int	The stub start date business day convention.  <i>(Uses values from BusinessDayConvention(40921))</i>	BizDayCnvt	Add to LegPaymentStubStartDate component
<a href="#">42502</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetDayType	NEW	int	Specifies the day type of the <i>R</i> relative stub start date offset <i>day type</i> .  <i>(Uses values from</i>	OfstDayTyp	Add to LegPaymentStubStartDate component

				<i>PaymentStreamPaymentOffsetDayType(40920))</i>		
<a href="#">42500</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative stub start date offset.	OfstPeriod	Add to LegPaymentStubStartDate component
<a href="#">42501</a> <a href="#">tbd</a>	LegPaymentStubStartDateOffsetUnit	NEW	String	Time unit associated with the relative stub start date offset.  (Uses values from <i>PaymentStreamPaymentOffsetTimeUnit(40760)</i> )	OfstUnit	Add to LegPaymentStubStartDate component
<a href="#">42499</a> <a href="#">tbd</a>	LegPaymentStubStartDateRelativeTo	NEW	Int	Specifies the anchor date when the stub start date is relative to an anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to LegPaymentStubStartDate component
<a href="#">42497</a> <a href="#">tbd</a>	LegPaymentStubStartDateUnadjusted	NEW	LocalMktDate	The unadjusted stub start date.	DtUnadj	Add to LegPaymentStubStartDate component
<a href="#">42505</a> <a href="#">tbd</a>	LegPaymentStubStartDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegPaymentStubStartDateBusinessCenterGrp component
<a href="#">42504</a> <a href="#">tbd</a>	NoLegPaymentStubStartDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	-	Add to LegPaymentStubStartDateBusinessCenterGrp component
<a href="#">42506</a> <a href="#">tbd</a>	LegProvisionBreakFeeElection	NEW	int	Type of fee elected for the break provision. (Uses values from <i>ProvisionBreakFeeElection(42707)</i> )	BrkFeeElctn	Add to LegProvisionGrp component

				<p>Values:                  0 = Flat fee                  1 = Amortized fee                  2 = Funding fee                  3 = Flat fee and funding fee                  4 = Amortized fee and funding fee</p>		
42507 tbd	LegProvisionBreakFeeRate	NEW	FloatPercentage	Break fee election rate when the break fee is proportional to the notional. A fee rate of 5% would be represented as "0.05".	BrkFeeRt	Add to LegProvisionGrp component
42509 tbd	LegReturnRateDateMode	NEW	int	Specifies the valuation type applicable to the return rate date.  (Uses values from ReturnRateDateMode(42710#tbd))	Mode	Add to LegReturnRateDateGrp component
42529 tbd	LegReturnRateValuationDateBusinessDayConvention	NEW	int	The return rate valuation dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to LegReturnRateDateGrp component
42511 tbd	LegReturnRateValuationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation date offset.	OfstPeriod	Add to LegReturnRateDateGrp component
42512 tbd	LegReturnRateValuationDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to LegReturnRateDateGrp component
42510 tbd	LegReturnRateValuationDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation dates are relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed	Reltv	Add to LegReturnRateDateGrp component

<a href="#">42513</a> tbd	LegReturnRateValuationDateOffsetDayType	NEW	int	values. Specifies the day type of the relative return rate valuation date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to LegReturnRateDateGrp component
<a href="#">42525</a> tbd	LegReturnRateValuationEndDateAdjusted	NEW	LocalMktDate	The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDt	Add to LegReturnRateDateGrp component
<a href="#">42524</a> tbd	LegReturnRateValuationEndDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation end date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	EndDtOfstDayTyp	Add to LegReturnRateDateGrp component
<a href="#">42522</a> tbd	LegReturnRateValuationEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation end date offset.	EndDtOfstPeriod	Add to LegReturnRateDateGrp component
<a href="#">42523</a> tbd	LegReturnRateValuationEndDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation end date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	EndDtOfstUnit	Add to LegReturnRateDateGrp component
<a href="#">42521</a> tbd	LegReturnRateValuationEndDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation end date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo.Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo.Date</a> for values.	EndDtReltv	Add to LegReturnRateDateGrp component
<a href="#">42520</a> tbd	LegReturnRateValuationEndDateUnadjusted	NEW	LocalMktDate	The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDtUnadj	Add to LegReturnRateDateGrp component
<a href="#">42526</a>	LegReturnRateValuationFrequency	NEW	int	Time unit multiplier for the frequency at	FreqPeriod	Add to

	ncyPeriod			which return rate valuation dates occur.		LegReturnRateDateGrp component
42528	LegReturnRateValuationFrequencyRollConvention	NEW	String	The convention for determining the sequence of return rate valuation dates. It is used in conjunction with a specified frequency.  <i>Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component.</i>  <i>(Uses values from DateRollConvention(40922))</i>	Roll	Add to LegReturnRateDateGrp component
42527	LegReturnRateValuationFrequencyUnit	NEW	String	Time unit frequency at which return rate valuation dates occur.  <i>(Uses values from CouponFrequencyUnit(1949))</i>	FreqUnit	Add to LegReturnRateDateGrp component
42519	LegReturnRateValuationStartDateAdjusted	NEW	LocalMktDate	The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDt	Add to LegReturnRateDateGrp component
42518	LegReturnRateValuationStartDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation start date offset day type.  <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	StartDtOffsetDayType	Add to LegReturnRateDateGrp component
42516	LegReturnRateValuationStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation start date offset.	StartDtOffsetPeriod	Add to LegReturnRateDateGrp component
42517	LegReturnRateValuationStartDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation start date offset.  <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>	StartDtOffsetUnit	Add to LegReturnRateDateGrp component
42515	LegReturnRateValuationStartDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation start date is relative to an	StartDtReltv	Add to LegReturnRateDateGrp component

				anchor date. <del>this specifies the anchor date.</del>  (Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a> ) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.		component
<a href="#">42514</a> <del>tbd</del>	LegReturnRateValuationStartDateUnadjusted	NEW	LocalMktDate	The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDtUnadj	Add to LegReturnRateDateGrp component
<a href="#">42508</a> <del>tbd</del>	NoLegReturnRateDates	NEW	NumInGroup	Number of iterations in the return rate date repeating group.	—	Add to LegReturnRateDateGrp component
<a href="#">42531</a> <del>tbd</del>	LegReturnRateFXCurrencySymbol	NEW	String	Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.	CcySym	Add to LegReturnRateFXConversionGrp component
<a href="#">42532</a> <del>tbd</del>	LegReturnRateFXRate	NEW	floatPrice	The rate of exchange between the two currencies specified in LegReturnRateFXCurrencySymbolPair( <a href="#">42531</a> <del>tbd</del> ).	FxRt	Add to LegReturnRateFXConversionGrp component
<a href="#">42533</a> <del>tbd</del>	LegReturnRateFXRateCalc	NEW	char	Specifies whether LegReturnRateFXRate( <a href="#">42532</a> <del>tbd</del> ) should be multiplied or divided.  (Uses values from <a href="#">SettlCurrFxRateCalc(156)</a> )	FxRtCalc	Add to LegReturnRateFXConversionGrp component
<a href="#">42530</a> <del>tbd</del>	NoLegReturnRateFXConversions	NEW	NumInGroup	Number of iterations in the return rate FX conversion repeating group.	—	Add to LegReturnRateFXConversionGrp component
<a href="#">42541</a> <del>tbd</del>	LegReturnRateAmountRelativeTo	NEW	int	Specifies the reference amount when the return rateIf the amount is relative to another amount in the trade <del>this references the other amount.</del> See <a href="http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To</a> for code list of relative amounts.	AmtReltv	Add to LegReturnRateGrp component



				<i>(Uses values from PaymentAmountRelativeTo(<i>ibid</i>))</i>		
<a href="#">42554</a> <i>ibid</i>	LegReturnRateCashFlowType	NEW	String	Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc. See <a href="http://www.fpml.org/coding-scheme/cashflow-type">http://www.fpml.org/coding-scheme/cashflow-type</a> for standard values.	CshFlow	Add to LegReturnRateGrp component
<a href="#">42537</a> <i>ibid</i>	LegReturnRateCommissionAmount	NEW	Amt	The commission amount—expressed as indicated in LegReturnRateCommissionType( <a href="#">42536</a> <i>ibid</i> ).	CommAmt	Add to LegReturnRateGrp component
<a href="#">42538</a> <i>ibid</i>	LegReturnRateCommissionCurrency	NEW	Currency	Specifies (The currency the commission amount is denominated in. Uses ISO 4217 currency codes.	CommCcy	Add to LegReturnRateGrp component
<a href="#">42536</a> <i>ibid</i>	LegReturnRateCommissionBasisType	NEW	int	Specifies the basis or unit used to express a calculate the commission.	CommBasisType	Add to LegReturnRateGrp component
<a href="#">42540</a> <i>ibid</i>	LegReturnRateDeterminationMethod	NEW	String	<i>Uses values from CommType(13)</i> Specifies the method by which the underlier prices are determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for standard values.	DtrmnMeth	Add to LegReturnRateGrp component
<a href="#">42559</a> <i>ibid</i>	LegReturnRateFinalPriceFallback	NEW	int	Specifies the fallback provision for the hedging party in the determination of the final price.  <i>(Uses values from ComplexEventPVFinalPriceElectionFallback(<a href="#">2599</a><i>ibid</i>))</i>	FnlPxFallback	Add to LegReturnRateGrp component
<a href="#">42535</a> <i>ibid</i>	LegReturnRatePriceSequence	NEW	int	Specifies the type of price sequence of the return rate.  <i>(Uses values from ReturnRatePriceSequence(<a href="#">42736</a>)). Values: 0 = Initial 1 = Interim 2 = Final</i>	PxSeq	Add to LegReturnRateGrp component

<a href="#">42551</a> <a href="#">tbd</a>	LegReturnRateQuoteBusinessCenter	NEW	String	The business center calendar used for adjustments associated with LegReturnRateQuoteTimeType( <a href="#">42547</a> <a href="#">tbd</a> ) or LegReturnRateQuoteTime( <a href="#">42548</a> <a href="#">tbd</a> ) and LegReturnRateQuoteDate( <a href="#">42549</a> <a href="#">tbd</a> ), e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	QteBizCtr	Add to LegReturnRateGrp component
<a href="#">42545</a> <a href="#">tbd</a>	LegReturnRateQuoteCurrency	NEW	Currency	Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.	QteCcy	Add to LegReturnRateGrp component
<a href="#">42546</a> <a href="#">tbd</a>	LegReturnRateQuoteCurrencyType	NEW	String	Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in. See <a href="http://www.fpml.org/coding-scheme/reporting-currency-type">http://www.fpml.org/coding-scheme/reporting-currency-type</a> for standard values.	QteCcyTyp	Add to LegReturnRateGrp component
<a href="#">42549</a> <a href="#">tbd</a>	LegReturnRateQuoteDate	NEW	LocalMktDate	Specifies the date when the quote is to be generated.	QteValDt	Add to LegReturnRateGrp component
<a href="#">42552</a> <a href="#">tbd</a>	LegReturnRateQuoteExchange	NEW	Exchange	Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.	QteExch	Add to LegReturnRateGrp component
<a href="#">42550</a> <a href="#">tbd</a>	LegReturnRateQuoteExpirationTime	NEW	LocalMktTime	Specifies the time when the quote ceases to be valid.	QteExpTm	Add to LegReturnRateGrp component
<a href="#">42542</a> <a href="#">tbd</a>	LegReturnRateQuoteMeasureType	NEW	String	Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc. See <a href="http://www.fpml.org/coding-scheme/asset-measure">http://www.fpml.org/coding-scheme/asset-measure</a> for standard values.	QteTyp	Add to LegReturnRateGrp component
<a href="#">42544</a> <a href="#">tbd</a>	LegReturnRateQuoteMethod	NEW	int	Specifies the type of quote used to determine the return rate of the swap.  Uses values from <i>CashSettlQuoteMethod</i> (40027).	QteMeth	Add to LegReturnRateGrp component
<a href="#">42553</a>	LegReturnRateQuotePricingModel	NEW	String	Specifies the pricing model used to	QteModel	Add to

<a href="#">tbd</a>	del			evaluate the Leg asset price. See <a href="http://www.fpml.org/coding-scheme/pricing-model">http://www.fpml.org/coding-scheme/pricing-model</a> for standard values.		LegReturnRateGrp component
<a href="#">42548</a> <a href="#">tbd</a>	LegReturnRateQuoteTime	NEW	LocalMktTime	The time Specifies when the quote is to be generated. Mutually exclusive with <a href="#">LegReturnRateQuoteTimeType(tbd)</a> .	QteValTm	Add to LegReturnRateGrp component
<a href="#">42547</a> <a href="#">tbd</a>	LegReturnRateQuoteTimeType	NEW	Stringint	Specifies how or the timing when the quote is to be obtained. Specifies the what timing or type of the quote being represented. Mutually exclusive with <a href="#">LegReturnRateQuoteTime(tbd)</a> .  (Uses values from <a href="#">ReturnRateQuoteTimeType(42748tbd)</a> )	QteTmTyp	Add to LegReturnRateGrp component
<a href="#">42543</a> <a href="#">tbd</a>	LegReturnRateQuoteUnits	NEW	String	Specifies the optional units that the measure is expressed in. If not specified, this the default is assumed to be a price/value in currency units. See <a href="http://www.fpml.org/coding-scheme/price-quote-units">http://www.fpml.org/coding-scheme/price-quote-units</a> for standard values.	QteUnit	Add to LegReturnRateGrp component
<a href="#">42539</a> <a href="#">tbd</a>	LegReturnRateTotalCommissionPerTrade	NEW	Amt	The total commission per trade.	TotCommPerTrd	Add to LegReturnRateGrp component
<a href="#">42558</a> <a href="#">tbd</a>	LegReturnRateValuationPriceOption	NEW	int	Indicates whether an ISDA price option applies, and if applicable which type of price.  (Uses values from <a href="#">ReturnRateValuationPriceOption(42759tbd)</a> )	ValPxOptSre	Add to LegReturnRateGrp component
<a href="#">42556</a> <a href="#">tbd</a>	LegReturnRateValuationTime	NEW	LocalMktTime	Specifies the specific time at which the calculation agent values the Leg asset. Mutually exclusive with <a href="#">LegReturnRateValuationTimeType(tbd)</a> .	ValTm	Add to LegReturnRateGrp component
<a href="#">42557</a> <a href="#">tbd</a>	LegReturnRateValuationTimeBusinessCenter	NEW	String	The business center calendar used for adjustments associated with <a href="#">LegReturnRateValuationTimeType(42555tbd)</a> or	ValTmBizCtr	Add to LegReturnRateGrp component

				LegReturnRateValuationTime(42556#bd), e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		
42555 #bd	LegReturnRateValuationTimeType	NEW	int	Specifies the timing at which the calculation agent values the underlyingLeg. Mutually exclusive with LegReturnRateValuationTime(#bd).  Uses values from ReturnRateQuoteTimeType(42748#bd).	ValTmng	Add to LegReturnRateGrp component
42534 #bd	NoLegReturnRates	NEW	NumInGroup	Number of iterations in the return rate repeating group.	---	Add to LegReturnRateGrp component
42561 #bd	LegReturnRateInformationSource	NEW	int	Identifies the source of rate information. For FX the references source to be used for the FX spot rate.  Uses values from RateSource(1446)	RtSrc	Add to LegReturnRateInformationSourceGrp component
42562 #bd	LegReturnRateReferencePage	NEW	String	Identifies the reference "page" from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. When LegReturnRateInformationSource(42561#bd) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: <a href="http://www.fpml.org/coding-scheme/settlement-rate-option">http://www.fpml.org/coding-scheme/settlement-rate-option</a>	RefPg	Add to LegReturnRateInformationSourceGrp component
42563 #bd	LegReturnRateReferencePageHeading	NEW	String	Identifies the page heading from the rate source.	RtPgHdng	Add to LegReturnRateInformationSourceGrp component
42560 #bd	NoLegReturnRateInformationSources	NEW	NumInGroup	Number of iterations in the return rate information source repeating group.	---	Add to LegReturnRateInformationSourceGrp component

<a href="#">42566</a> <a href="#">tbd</a>	LegReturnRatePrice	NEW	Price	Specifies the price of the Leg swap asset.	Px	Add to LegReturnRatePriceGrp component
<a href="#">42567</a> <a href="#">tbd</a>	LegReturnRatePriceCurrency	NEW	Currency	Specifies the currency of the price of the <del>Leg</del> underlying swap asset. Uses ISO 4217 currency codes.	Ccy	Add to LegReturnRatePriceGrp component
<a href="#">42565</a> <a href="#">tbd</a>	LegReturnRatePriceBasisForm	NEW	int	Qualifies <del>the</del> basis of the return price.  (Uses values from ReturnRatePriceBasisForm( <a href="#">42766</a> <a href="#">tbd</a> ))	PxBasisForm	Add to LegReturnRatePriceGrp component
<a href="#">42568</a> <a href="#">tbd</a>	LegReturnRatePriceType	NEW	int	Specifies whether the LegReturnRatePriceAmount( <a href="#">42566</a> <a href="#">tbd</a> ) is expressed in absolute or relative terms.  Uses values of ReturnRatePriceType( <a href="#">42769</a> <a href="#">3</a> ).	PxTyp	Add to LegReturnRatePriceGrp component
<a href="#">42564</a> <a href="#">tbd</a>	NoLegReturnRatePrices	NEW	NumInGroup	Number of iterations in the return rate price repeating group.	—	Add to LegReturnRatePriceGrp component
<a href="#">42570</a> <a href="#">tbd</a>	LegReturnRateValuationDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. “GBLO”. See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegReturnRateValuationDateBusinessCenterGrp component
<a href="#">42569</a> <a href="#">tbd</a>	NoLegReturnRateValuationDateBusinessCenters	NEW	NumInGroup	Number of iterations in the return rate valuation date business center repeating group.	—	Add to LegReturnRateValuationDateBusinessCenterGrp component
<a href="#">42572</a> <a href="#">tbd</a>	LegReturnRateValuationDate	NEW	LocalMktDate	The return rate valuation date. Type of date is specified in LegReturnRateValuationDateType( <a href="#">42573</a> <a href="#">tbd</a> ).	Dt	Add to LegReturnRateValuationDateGrp component
<a href="#">42573</a> <a href="#">tbd</a>	LegReturnRateValuationDateType	NEW	int	Specifies the type of return rate valuation date (e.g. adjusted for holidays). When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.	Typ	Add to LegReturnRateValuationDateGrp component

				(Uses values from <i>NonDeliverableFixingDateType(40827)</i> )		
<a href="#">42571</a> <a href="#">tbd</a>	NoLegReturnRateValuationDates	NEW	NumInGroup	Number of iterations in the return rate valuation date repeating group.	--	Add to LegReturnRateValuationDateGrp component
<a href="#">42580</a> <a href="#">tbd</a>	LegSettlMethodElectionDateAdjusted	NEW	LocalMktDate	The adjusted settlement method election date.	Dt	Add to LegSettlMethodElectionDate component
<a href="#">42575</a> <a href="#">tbd</a>	LegSettlMethodElectionDateBusinessDayConvention	NEW	int	The settlement method election date adjustment business day convention. (Uses values from <i>BusinessDayConvention(40921)</i> )	BizDay	Add to LegSettlMethodElectionDate component
<a href="#">42579</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffsetDayType	NEW	int	Specifies the day type of the relative settlement method election date offset day type. (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )	OfstDayTyp	Add to LegSettlMethodElectionDate component
<a href="#">42577</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffsetPeriod	NEW	int	Time unit multiplier for the relative settlement method election date offset.	OfstPeriod	Add to LegSettlMethodElectionDate component
<a href="#">42578</a> <a href="#">tbd</a>	LegSettlMethodElectionDateOffsetUnit	NEW	String	Time unit associated with the relative settlement method election date offset. (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	OfstUnit	Add to LegSettlMethodElectionDate component
<a href="#">42576</a> <a href="#">tbd</a>	LegSettlMethodElectionDateRelativeTo	NEW	int	Specifies the anchor date when the relative settlement method election date is relative to an anchor date. (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values. 1000+ reserved for bilaterally agreed values.	Reltv	Add to LegSettlMethodElectionDate component
<a href="#">42574</a>	LegSettlMethodElectionDateUnadj	NEW	LocalMktDate	The unadjusted settlement method election	DtUnadj	Add to

	adjusted		ate	date.		LegSettlMethodElectionDate component
<a href="#">42582</a> <a href="#">tbd</a>	LegSettlMethodElectionDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to LegSettlMethodElectionDateBusinessCenterGrp component
<a href="#">42581</a> <a href="#">tbd</a>	NoLegSettlMethodElectionDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to LegSettlMethodElectionDateBusinessCenterGrp component
<a href="#">42586</a> <a href="#">tbd</a>	LegStreamNotionalAdjustments	NEW	int	For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap.  (Uses values from <a href="#">StreamNotionalAdjustments(42787tbd)</a> )	NotAdjmts	Add to LegStreamGrp component
<a href="#">42585</a> <a href="#">tbd</a>	LegStreamNotionalDeterminationMethod	NEW	String	Specifies the method for determining the floating notional value for equity swaps how a floating notional is to be determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	NotDtrmnMeth	Add to LegStreamGrp component
<a href="#">42583</a> <a href="#">tbd</a>	LegStreamVersion	NEW	String	The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.	Ver	Add to LegStreamGrp component
<a href="#">42584</a> <a href="#">tbd</a>	LegStreamVersionEffectiveDate	NEW	LocalMktDate	The effective date of the LegStreamVersion( <a href="#">42583tbd</a> ).	VerEfctvDt	Add to LegStreamGrp component
<a href="#">42590</a> <a href="#">tbd</a>	SettlMethodElectingPartySide	NEW	Int	Side value of the party electing the settlement method. (Uses values from <a href="#">PaymentPaySide(40214)</a> )	SettlMethElectngSide	Add to OptionExercise component
<a href="#">42592</a> <a href="#">tbd</a>	MakeWholeAmount	NEW	Amt	Amount to be paid by the buyer of the option if the option is exercised prior to the MakeWholeDate( <a href="#">42591tbd</a> ).	Amt	Add to OptionExerciseMakeWholeProvision component
<a href="#">42593</a> <a href="#">tbd</a>	MakeWholeBenchmarkCurveName	NEW	String	Identifies the benchmark floating rate index.	Name	Add to OptionExerciseMakeWholeProvision component

<a href="#">42594</a> <a href="#">tbd</a>	MakeWholeBenchmarkCurvePoint	NEW	String	The <b>tenor of point</b> on the floating rate <b>index curve</b> . Sample values: M = combination of a number between 1-12 and an "M" for month, e.g. 3M Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.	Point	Add to OptionExerciseMakeWholeProvision component
<a href="#">42596</a> <a href="#">tbd</a>	MakeWholeBenchmarkQuote	NEW	int	The quote side of the benchmark to be used for calculating the "make whole" amount.  <i>Uses values from StrikeIndexQuote(2601#d).</i>	Qte	Add to OptionExerciseMakeWholeProvision component
<a href="#">42591</a> <a href="#">tbd</a>	MakeWholeDate	NEW	LocalMktDate	The <b>d</b> ate through which option can-not be exercised without penalty.	Dt	Add to OptionExerciseMakeWholeProvision component
<a href="#">42597</a> <a href="#">tbd</a>	MakeWholeInterpolationMethod	NEW	int	The method used when calculating the "make whole" amount. The most common is linear method.  <i>(Uses enums from PaymentStreamInflationInterpolationMethod(40811))</i>	IntrpltnMeth	Add to OptionExerciseMakeWholeProvision component
<a href="#">42595</a> <a href="#">tbd</a>	MakeWholeRecallSpread	NEW	PriceOffset	Spread over the floating rate index.	Spread	Add to OptionExerciseMakeWholeProvision component
<a href="#">42599</a> <a href="#">tbd</a>	PaymentAmountDeterminationMethod	NEW	String	<b>Specifies</b> the method by which a <b>payment amount</b> is determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	AmtDtrmnMeth	Add to PaymentGrp component
<a href="#">42598</a> <a href="#">tbd</a>	PaymentAmountRelativeTo	NEW	int	<b>Specifies</b> the <b>reference amount</b> when the payment amount is relative to another amount in the message. <b>Reference to an amount elsewhere in the message.</b>	AmtReltv	Add to PaymentGrp component



			<p>See <a href="http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To</a> for code list of relative amounts.</p> <p>We recommend using an external code list here as the list will likely grow over time.</p> <p>Values:</p> <p>&lt;td&gt;0 = Accrued interest amount          &lt;td&gt;1 = Brokerage fee amount          &lt;td&gt;2 = Calculation period notional amount          &lt;td&gt;3 = Call currency amount          &lt;td&gt;4 = Cash flow notional amount          &lt;td&gt;5 = Cash settlement amount          &lt;td&gt;6 = Change in notional amount          &lt;td&gt;7 = Commodity notional amount          &lt;td&gt;8 = Commodity premium          &lt;td&gt;9 = Dividend period amount          &lt;td&gt;10 = Equity premium amount          &lt;td&gt;11 = Featured payment amount          [Elaboration: In the case of barrier options where the option automatically expires and the barrier is breached in such a way to result in a "knock-out" event, this amount is paid to the option holder so as to refund or rebate a portion of any premium paid.]          &lt;td&gt;12 = Final payment amount          &lt;td&gt;13 = Fixed payment amount          [Elaboration: Fixed payment amount within a Dividend Swap.]          &lt;td&gt;14 = Fixed rate calculation amount          &lt;td&gt;15 = Floating rate calculation amount          &lt;td&gt;16 = Future value amount          &lt;td&gt;17 = FX option payment          [Elaboration: The trigger event and payout may be asynchronous. A payout may become due on the trigger event, or the</p>		
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				<p>payout may (by agreement at initiation) be deferred (for example) to the maturity date.]</p> <p>&lt;td&gt;18 = FX option payout [Elaboration: The full details of a predefined fixed payout which may occur (or not) in a Barrier Option or Digital Option when a trigger event occurs (or not).]</p> <p>&lt;td&gt;19 = FX option premium [Elaboration: Specifies the premium exchanged for a single option trade or option strategy.]</p> <p>&lt;td&gt;20 = Index factored calculation amount</p> <p>&lt;td&gt;21 = Initial payment amount</p> <p>&lt;td&gt;22 = Interest stream notional amount</p> <p>&lt;td&gt;23 = Maximum notional amount</p> <p>&lt;td&gt;24 = Maximum payment amount</p> <p>&lt;td&gt;25 = Minimum notional amount</p> <p>&lt;td&gt;26 = Opposite stream notional amount</p> <p>&lt;td&gt;27 = Outstanding notional amount</p> <p>&lt;td&gt;28 = Payment amount</p> <p>&lt;td&gt;29 = Periodic payment amount</p> <p>&lt;td&gt;30 = Prepayment amount</p> <p>&lt;td&gt;31 = Present value amount</p> <p>&lt;td&gt;32 = Principal amount</p> <p>&lt;td&gt;33 = Principal exchange amount</p> <p>&lt;td&gt;34 = Put currency amount</p> <p>&lt;td&gt;35 = Return stream notional amount</p> <p>&lt;td&gt;36 = Stream notional amount</p> <p>&lt;td&gt;37 = Total payment amount</p> <p>&lt;td&gt;38 = Underlier notional amount</p> <p>&lt;td&gt;39 = Variance amount</p> <p>&lt;td&gt;40 = Weather notional amount</p>		
tbd	PaymentSubType	NEW	int	<p>Further clarification of payment type:</p> <p>0 = Initial (principal exchange)</p> <p>1 = Intermediate (principal exchange)</p> <p>2 = Final (principal exchange)</p>	SubTyp	Add to PaymentGrp component

				<p>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 [Elaboration: Indicates that principal is to be exchanged on exercise]</p>		
<a href="#">42600</a> <a href="#">tbd</a>	PaymentStreamCashSettlIndicat or	NEW	Boolean	Indicates whether cash settlement is applicable.	CashSettlInd	Add to PaymentStream component
<a href="#">42605</a> <a href="#">tbd</a>	PaymentStreamCompoundingFixedRate	NEW	float	The compounding fixed rate applicable to the payment stream.	CmpndgFixedRate	Add to PaymentStream component
<a href="#">42602</a> <a href="#">tbd</a>	PaymentStreamCompoundingSpread	NEW	PriceOffset	The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.	CmpndgSpread	Add to PaymentStream component
<a href="#">42601</a> <a href="#">tbd</a>	PaymentStreamCompoundingXIDRef	NEW	XIDRef	Reference to the stream which details the compounding fixed or floating rate.  Mutually exclusive with PaymentStreamCompoundingFixedRate(tbd) or <PaymentStreamCompoundingFloatingRate>	CmpndgXIDRef	Add to PaymentStream component
<a href="#">42603</a> <a href="#">tbd</a>	PaymentStreamInterpolationMethod	NEW	int	The method used when calculating the index rate from multiple points on the curve. The most common is linear method.  (Uses values from PaymentStreamInflationInterpolationMethod(40811))	IntrpltnMeth	Add to PaymentStream component
<a href="#">42604</a> <a href="#">tbd</a>	PaymentStreamInterpolationPeriod	NEW	int	Defines applicable periods for interpolation.  0 = Initial [Elaboration: Interpolation is applicable to the initial period only.]	IntrpltnPeriod	Add to PaymentStream component

				1 = Initial and final [Elaboration: Interpolation is applicable to the initial and final periods only.] 2 = Final [Elaboration: Interpolation is applicable to the final period only.] 3 = Any period [Elaboration: Interpolation is applicable to any non-standard period.]		
<a href="#">42606</a> <a href="#">tbd</a>	NoPaymentStreamCompoundingDates	NEW	NumInGroup	Number of dates in the repeating group.	—	Add to PaymentStreamCompoundingDateGrp component
<a href="#">42607</a> <a href="#">tbd</a>	PaymentStreamCompoundingDate	NEW	LocalMktDate	The compounding date. Type of date is specified in PaymentStreamCompoundingDateType( <a href="#">42608</a> <a href="#">tbd</a> ).	Dt	Add to PaymentStreamCompoundingDateGrp component
<a href="#">42608</a> <a href="#">tbd</a>	PaymentStreamCompoundingDateType	NEW	int	Specifies the type of payment compounding date (e.g. adjusted for holidays).  (Uses values from NonDeliverableFixingDateType( <a href="#">40827</a> ))	Typ	Add to PaymentStreamCompoundingDateGrp component
<a href="#">42618</a> <a href="#">tbd</a>	PaymentStreamBoundsFirstDateUnadjusted	NEW	LocalMktDate	The unadjusted <del>the</del> first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	FirstDtUnadj	Add to PaymentStreamCompoundingDates component
<a href="#">42619</a> <a href="#">tbd</a>	PaymentStreamBoundsLastDateUnadjusted	NEW	LocalMktDate	The unadjusted <del>the</del> last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	LastDtUnadj	Add to PaymentStreamCompoundingDates component
<a href="#">42609</a> <a href="#">tbd</a>	PaymentStreamCompoundingDatesBusinessDayConvention	NEW	int	The compounding dates business day convention.  (Uses values from BusinessDayConvention( <a href="#">40921</a> ))	BizDayCnvt	Add to PaymentStreamCompoundingDates component
<a href="#">42613</a> <a href="#">tbd</a>	PaymentStreamCompoundingDatesOffsetDayType	NEW	int	Specifies the day type of the <del>the</del> relative compounding date offset <del>day type</del> .  (Uses values from	OfstDayTyp	Add to PaymentStreamCompoundingDates component

				<i>PaymentStreamPaymentOffsetDayType(40920))</i>		
<a href="#">42611</a> <a href="#">tbd</a>	PaymentStreamCompoundingDatesOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding date offset.	OfstPeriod	Add to PaymentStreamCompoundingDates component
<a href="#">42612</a> <a href="#">tbd</a>	PaymentStreamCompoundingDatesOffsetUnit	NEW	String	Time unit associated with the relative compounding date offset.  <i>(Uses values from PaymentStreamPaymentOffsetUnit(40760))</i>	OfstUnit	Add to PaymentStreamCompoundingDates component
<a href="#">42610</a> <a href="#">tbd</a>	PaymentStreamCompoundingDatesRelativeTo	NEW	int	Specifies the anchor date #when the compounding dates are relative to an anchor or other -date.  <i>(Uses values from StreamEffectiveDateRelativeTo(40910)). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.</i>  <u>1000+ reserved for bilaterally agreed values.</u>	Reltv	Add to PaymentStreamCompoundingDates component
<a href="#">42615</a> <a href="#">tbd</a>	PaymentStreamCompoundingFrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which compounding dates occur.	FreqPeriod	Add to PaymentStreamCompoundingDates component
<a href="#">42616</a> <a href="#">tbd</a>	PaymentStreamCompoundingFrequencyUnit	NEW	String	Time unit associated with the frequency at which compounding dates occur.  <i>(Uses values from CouponFrequencyUnit(1949))</i>	FreqUnit	Add to PaymentStreamCompoundingDates component
<a href="#">42614</a> <a href="#">tbd</a>	PaymentStreamCompoundingPeriodSkip	NEW	int	The number of periods in the “RelativeTo” schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the “RelativeTo” schedule. If present this should have a value greater than 1.	Skip	Add to PaymentStreamCompoundingDates component
<a href="#">42617</a>	PaymentStreamCompoundingRoll	NEW	String	The convention for determining the	Roll	Add to

	IlConvention			sequence of compounding dates. It is used in conjunction with a specified frequency. <u>Used only to override the roll convention specified in the DateAdjustment component within the Instrument component.</u>  (Uses values from DateRollConvention(40922))		PaymentStreamCompoundingDates component
42620	NoPaymentStreamCompoundingDatesBusinessCenters	NEW	NumInGroup	{NumInGroup} Number of business centers in the repeating group.	—	Add to PaymentStreamCompoundingDatesBusinessCenterGrp component
42621	PaymentStreamCompoundingDatesBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stream compounding dates, e.g. “GBLO”. See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to PaymentStreamCompoundingDatesBusinessCenterGrp component
42627	PaymentStreamCompoundingEndDateAdjusted	NEW	LocalMktDate	The adjusted compounding end date.	Dt	Add to PaymentStreamCompoundingEndDate component
42626	PaymentStreamCompoundingEndDateOffsetDayType	NEW	int	<u>Specifies the day type of the relative compounding end date offset-day type.</u>  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to PaymentStreamCompoundingEndDate component
42624	PaymentStreamCompoundingEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding end date offset.	OfstPeriod	Add to PaymentStreamCompoundingEndDate component
42625	PaymentStreamCompoundingEndDateOffsetUnit	NEW	String	Time unit associated with the relative compounding end date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to PaymentStreamCompoundingEndDate component
42623	PaymentStreamCompoundingEndDateRelativeTo	NEW	int	Specifies the anchor date <u>when# the compounding end date is relative to an anchor# date.</u>	Reltv	Add to PaymentStreamCompoundingEndDate component

				<p>(Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a>) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.</p> <p>1000+ reserved for bilaterally agreed values.</p>		
<a href="#">42622</a> <a href="#">tbd</a>	PaymentStreamCompoundingEndDateUnadjusted	NEW	LocalMktDate	The unadjusted compounding end date.	DtUnadj	Add to PaymentStreamCompoundingEndDate component
<a href="#">42644</a> <a href="#">tbd</a>	PaymentStreamCompoundingAveragingMethod	NEW	int	<p>Specifies the averaging method when compounding floating rate averaging is applicable (e.g. weighted or unweighted). When compounding floating rate averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.</p> <p>(Uses values from <a href="#">PaymentStreamAveragingMethod(40806)</a>)</p>	AvgngMeth	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42635</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRate	NEW	Percentage	The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".	CapRt	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42636</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRateBuySide	NEW	int	<p>Reference to the buyer of the compounding cap rate option through its trade side.</p> <p>(Uses values from <a href="#">PaymentStreamCapRateBuySide(40798)</a>)</p>	CapRtBuy	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42637</a> <a href="#">tbd</a>	PaymentStreamCompoundingCapRateSellSide	NEW	int	Reference to the seller of the compounding cap rate option through its trade side.	CapRtSell	Add to PaymentStreamCompoundingFloatingRate component

				(Uses values from PaymentStreamCapRateBuySide(40798))		component
<a href="#">42643</a> <a href="#">tbd</a>	PaymentStreamCompoundingFinalRatePrecision	NEW	int	Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FlrRtPrctn	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42642</a> <a href="#">tbd</a>	PaymentStreamCompoundingFinalRateRoundingDirection	NEW	int	Specifies the rounding direction for the compounding floating rate.  (Uses values from RoundingDirection(468))	FlrRtRndDirctn	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42638</a> <a href="#">tbd</a>	PaymentStreamCompoundingFloorRate	NEW	Percentage	The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".	FlrRt	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42639</a> <a href="#">tbd</a>	PaymentStreamCompoundingFloorRateBuySide	NEW	int	Reference to the buyer of the compounding floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42640</a> <a href="#">tbd</a>	PaymentStreamCompoundingFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtSell	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42641</a> <a href="#">tbd</a>	PaymentStreamCompoundingInitialRate	NEW	Percentage	The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".	InitRt	Add to PaymentStreamCompoundingFloatingRate component



<a href="#">42645</a> <a href="#">tbd</a>	PaymentStreamCompoundingNegativeRateTreatment	NEW	int	The specification of any <del>method provisions</del> Specifies the method provisions for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from PaymentStreamNegativeRateTreatment(40807))	NegtvRtTrmt	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42628</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndex	NEW	String	The payment stream's compounding floating rate index.	Ndx	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42629</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the payment stream's compounding floating rate index curve period.	NdxPeriod	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42630</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateIndexCurveUnit	NEW	String	Time unit associated with the payment stream's compounding floating rate index curve period.  (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42631</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateMultiplier	NEW	float	A rate multiplier to apply to the compounding floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	RtMult	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42632</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in PaymentStreamCompoundingRateIndex( <a href="#">42628</a> <a href="#">tbd</a> ).	Spread	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42633</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position.	SpreadPosType	Add to PaymentStreamCompoundingFloatingRate component

				(Uses values from PaymentStreamRateSpreadPositionType(40795))		component
<a href="#">42634</a> <a href="#">tbd</a>	PaymentStreamCompoundingRateTreatment	NEW	int	Specifies the yield calculation treatment for the index.  (Uses values from PaymentStreamRateTreatment(40796))	RtTrmt	Add to PaymentStreamCompoundingFloatingRate component
<a href="#">42651</a> <a href="#">tbd</a>	PaymentStreamCompoundingStartDateAdjusted	NEW	LocalMktDate	The adjusted compounding start date.	Dt	Add to PaymentStreamCompoundingStartDate component
<a href="#">42650</a> <a href="#">tbd</a>	PaymentStreamCompoundingStartDateOffsetDayType	NEW	int	Specifies the day type of the relative compounding start date offset-day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to PaymentStreamCompoundingStartDate component
<a href="#">42648</a> <a href="#">tbd</a>	PaymentStreamCompoundingStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding start date offset.	OfstPeriod	Add to PaymentStreamCompoundingStartDate component
<a href="#">42649</a> <a href="#">tbd</a>	PaymentStreamCompoundingStartDateOffsetUnit	NEW	String	Time unit associated with the relative compounding start date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to PaymentStreamCompoundingStartDate component
<a href="#">42647</a> <a href="#">tbd</a>	PaymentStreamCompoundingStartDateRelativeTo	NEW	int	Specifies the anchor date #when the compounding start date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to PaymentStreamCompoundingStartDate component
<a href="#">42646</a>	PaymentStreamCompoundingStartDate	NEW	LocalMktDate	The unadjusted compounding start date.	DtUnadj	Add to

	artDateUnadjusted		ate			PaymentStreamCompound dingStartDate component
42653 tbd	PaymentStreamEncodedFormula Image	NEW	data	Image of the formula image when represented through an encoded clip in base64Binary.	Frmlalng/ele ment content not attribute	Add to PaymentStreamEncodedF ormulaImage component
42652 tbd	PaymentStreamEncodedFormula ImageLength	NEW	Length	Length in bytes of the PaymentStreamEncoded-FormulaImage field.	FrmlalngLen ---	Add to PaymentStreamEncodedF ormulaImage component
42659 tbd	PaymentStreamFinalPriceFinalP aymentDateAdjusted	NEW	LocalMkt Date	The aAdjusted final price payment date.	Dt	Add to PaymentStreamFinalPrice PaymentDate component
42655 tbd	PaymentStreamFinalPricePayme ntDateRelativeTo	NEW	int	Specifies the anchor date when #the final price payment date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to PaymentStreamFinalPrice PaymentDate component
42654 tbd	PaymentStreamFinalPricePayme ntDateUnadjusted	NEW	LocalMkt Date	The uUnadjusted final price payment date.	DtUnadj	Add to PaymentStreamFinalPrice PaymentDate component
42658 tbd	PaymentStreamFinalPricePayme ntDateOffsetDayType	NEW	int	Specifies the day type of the Rrelative final price payment date offset-day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40 920)).	OfstDayTyp	Add to PaymentStreamFinalPrice PaymentDate component
42656 tbd	PaymentStreamFinalPricePayme ntDateOffsetPeriod	NEW	int	Time unit multiplier for the relative final price payment date offset.	OfstPeriod	Add to PaymentStreamFinalPrice PaymentDate component
42657 tbd	PaymentStreamFinalPricePayme ntDateOffsetUnit	NEW	String	Time unit associated with the relative final price payment date offset.	OfstUnit	Add to PaymentStreamFinalPrice PaymentDate component

				(Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )		
<a href="#">42660</a> <a href="#">tbd</a>	NoPaymentStreamFixingDates	NEW	NumInGroup	Number of fixing dates in the repeating group.	--	Add to PaymentStreamFixingDateGrp component
<a href="#">42661</a> <a href="#">tbd</a>	PaymentStreamFixingDate	NEW	LocalMktDate	The fixing date. Type of date is specified in <i>PaymentStreamFixingDateType(42662tbd)</i> .	Dt	Add to PaymentStreamFixingDateGrp component
<a href="#">42662</a> <a href="#">tbd</a>	PaymentStreamFixingDateType	NEW	int	Specifies the type of fixing date (e.g. adjusted for holidays).  (Uses values from <i>NonDeliverableFixingDateType(40827)</i> )	Typ	Add to PaymentStreamFixingDateGrp component
<a href="#">42680</a> <a href="#">tbd</a>	PaymentStreamDaysAdjustmentIndicator	NEW	Boolean	Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the estimate trading days or not. The number of "days in range" refers to the number of returns that contribute to the realized volatility.	DaysAdjmt	Add to PaymentStreamFloatingRate component
<a href="#">42666</a> <a href="#">tbd</a>	PaymentStreamFirstObservationDateAdjusted	NEW	LocalMktDate	The adjusted initial price observation date.	FirstObsvtnDt	Add to PaymentStreamFloatingRate component
<a href="#">42664</a> <a href="#">tbd</a>	PaymentStreamFirstObservationDateRelativeTo	NEW	int	Specifies the anchor date when the initial price observation date is relative to an anchor date, this specifies the anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeTo_Date</a> for values.	FirstObsvtnDtReltv	Add to PaymentStreamFloatingRate component
<a href="#">42663</a> <a href="#">tbd</a>	PaymentStreamFirstObservationDateUnadjusted	NEW	LocalMktDate	Specifies the unadjusted initial price observation date unadjusted.	FirstObsvtnDtUnadj	Add to PaymentStreamFloatingRate component
<a href="#">42665</a>	PaymentStreamFirstObservation	NEW	int	Specifies the day type of the date type	FirstObsvtnDt	Add to

	<a href="#">DateOffsetDayType</a>			of the initial price observation date <a href="#">offset</a> . Uses values from <a href="#">PaymentStreamPaymentOffsetDayType(40920)</a>	<a href="#">fstDayTyp</a>	PaymentStreamFloatingRate component
<a href="#">42670</a>	<a href="#">PaymentStreamLinkClosingLevelIndicator</a>	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.	<a href="#">LinkClngLvl</a>	Add to PaymentStreamFloatingRate component
<a href="#">42672</a>	<a href="#">PaymentStreamLinkEstimatedTradingDays</a>	NEW	int	The expected number of trading days in the variance or correlation swap stream.	<a href="#">LinkEstTrdgDays</a>	Add to PaymentStreamFloatingRate component
<a href="#">42671</a>	<a href="#">PaymentStreamLinkExpiringLevelIndicator</a>	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off the expiring level of the default exchange traded contract or not.	<a href="#">LinkExpngLvl</a>	Add to PaymentStreamFloatingRate component
<a href="#">42669</a>	<a href="#">PaymentStreamLinkInitialLevel</a>	NEW	Price	<a href="#">Price L</a> level at which the correlation or variance swap contract will strike.	<a href="#">LinkInitLvl</a>	Add to PaymentStreamFloatingRate component
<a href="#">42675</a>	<a href="#">PaymentStreamLinkMaximumBoundary</a>	NEW	float	<a href="#">Specifies the maximum or upper boundary for variance or strike determination.</a>  For a variation swap stream all observations above this price level will be excluded from the variance calculation.  For a correlation swap stream the maximum boundary is a percentage of the strike price.	<a href="#">LinkMaxBndry</a>	Add to PaymentStreamFloatingRate component
<a href="#">42676</a>	<a href="#">PaymentStreamLinkMinimumBoundary</a>	NEW	float	<a href="#">Specifies the minimum or lower boundary for variance or strike determination.</a>  For a variation swap stream all observations below this price level will be excluded from the variance calculation.  For a correlation swap stream the minimum boundary is a percentage of the strike price.	<a href="#">LinkMinBndry</a>	Add to PaymentStreamFloatingRate component
<a href="#">42677</a>	<a href="#">PaymentStreamLinkNumberOfDataSeries</a>	NEW	int	Number of data series for a correlation	<a href="#">LinkNumDat</a>	Add to

	ataSeries			swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.	aSeries	PaymentStreamFloatingRate component
42673	PaymentStreamLinkStrikePrice	NEW	Price	The strike price of a correlation or variance swap stream.	LinkStrkPx	Add to PaymentStreamFloatingRate component
42674	PaymentStreamLinkStrikePriceType	NEW	int	For a variance swap specifies how PaymentStreamLinkStrikePrice(42673) is expressed. 0 = Volatility 1 = Variance	LinkStrkPxType	Add to PaymentStreamFloatingRate component
42681	PaymentStreamNearestExchangeContractRefID	NEW	String	References a contract listed on an exchange through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.	ExchCtctRefID	Add to PaymentStreamFloatingRate component
42679	PaymentStreamRealizedVarianceMethod	NEW	int	Indicates which price to use to satisfy the boundary condition. Values: 0 = Previous [Elaboration: For a return on day T, the observed price on T-1 must be in range.] 1 = Last [Elaboration: For a return on day T, the observed price on T must be in range.] 2 = Both [Elaboration: For a return on day T, the observed prices on both T and T-1 must be in range.]	RlzdVarncMeth	Add to PaymentStreamFloatingRate component
42667	PaymentStreamUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the <UnderlyingInstrument> component.	UndlrRefID	Add to PaymentStreamFloatingRate component
42678	PaymentStreamVarianceUnadjustedCap	NEW	float	Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.	VarncCap	Add to PaymentStreamFloatingRate component

<a href="#">42682</a> <a href="#">tbd</a>	PaymentStreamVegaNotionalAmount	NEW	float	“Vega Notional” represents the approximate gain/loss at maturity for a 1% difference between RVol (realized volatility) and KVol (strike volatility). It does not necessarily represent the Vega risk of the trade.	VegaNotlAmt	Add to PaymentStreamFloatingRate component
<a href="#">42668</a> <a href="#">tbd</a>	ReturnRateNotionalReset	NEW	Boolean	Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.	RtnRtNotlReset	Add to PaymentStreamFloatingRate component
<a href="#">42686</a> <a href="#">tbd</a>	PaymentStreamFormulaCurrency	NEW	Currency	The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.	Ccy	Add to PaymentStreamFormula component
<a href="#">42687</a> <a href="#">tbd</a>	PaymentStreamFormulaCurrencyDeterminationMethod	NEW	String	Specifies the method according to which the formula amount currency is determined. . See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	CcyDtrmnMeth	Add to PaymentStreamFormula component
<a href="#">42688</a> <a href="#">tbd</a>	PaymentStreamFormulaReferenceAmount	NEW	int	Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document. See <a href="http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To</a> for code list of reference amounts. (Uses values from PaymentAmountRelativeTo (42598tbd))	RefAmt	Add to PaymentStreamFormula component
<a href="#">42683</a> <a href="#">tbd</a>	NoPaymentStreamFormulas	NEW	NumInGroup	Number of formulas in the repeating group.	--	Add to PaymentStreamFormulaMathGrp component
<a href="#">42684</a> <a href="#">tbd</a>	PaymentStreamFormula	NEW	XMLData	An element for containing an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).	[element content, not attribute]	Add to PaymentStreamFormulaMathGrp component
<a href="#">42685</a>	PaymentStreamFormulaDesc	NEW	String	A description of the formula-math formula	Desc	Add to

				<a href="#">in PaymentStreamFormula(42684)</a> element.		PaymentStreamFormulaMathGrp component
<a href="#">42695</a> <a href="#">tbd</a>	PaymentStubEndDateAdjusted	NEW	LocalMktDate	The adjusted stub end date.	Dt	Add to PaymentStubEndDate component
<a href="#">42690</a> <a href="#">tbd</a>	PaymentStubEndDateBusinessDayConvention	NEW	int	The stub end date business day convention.  (Uses values from <a href="#">BusinessDayConvention(40921)</a> )	BizDayCnvt	Add to PaymentStubEndDate component
<a href="#">42694</a> <a href="#">tbd</a>	PaymentStubEndDateOffsetDayType	NEW	int	Specifies the day type of the relative stub end date offset day type.  (Uses values from <a href="#">PaymentStreamPaymentOffsetDayType(40920)</a> )	OfstDayTyp	Add to PaymentStubEndDate component
<a href="#">42692</a> <a href="#">tbd</a>	PaymentStubEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative stub end date offset.	OfstPeriod	Add to PaymentStubEndDate component
<a href="#">42693</a> <a href="#">tbd</a>	PaymentStubEndDateOffsetUnit	NEW	String	Time unit associated with the relative stub end date offset.  (Uses values from <a href="#">PaymentStreamPaymentOffsetTimeUnit(40760)</a> )	OfstUnit	Add to PaymentStubEndDate component
<a href="#">42691</a> <a href="#">tbd</a>	PaymentStubEndDateRelativeTo	NEW	int	Specifies the anchor date when the stub end date is relative to an anchor date.  (Uses values from <a href="#">StreamEffectiveDateRelativeTo(40910)</a> ) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to PaymentStubEndDate component
<a href="#">42689</a> <a href="#">tbd</a>	PaymentStubEndDateUnadjusted	NEW	LocalMktDate	The unadjusted stub end date.	DtUnadj	Add to PaymentStubEndDate component



<a href="#">42696</a> <a href="#">tbd</a>	NoPaymentStubEndDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.		Add to PaymentStubEndDateBusinessCenterGrp component
<a href="#">42697</a> <a href="#">tbd</a>	PaymentStubEndDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctrl	Add to PaymentStubEndDateBusinessCenterGrp component
<a href="#">42704</a> <a href="#">tbd</a>	PaymentStubStartDateAdjusted	NEW	LocalMktDate	The adjusted stub start date.	Dt	Add to PaymentStubStartDate component
<a href="#">42699</a> <a href="#">tbd</a>	PaymentStubStartDateBusinessDayConvention	NEW	int	The stub start date business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to PaymentStubStartDate component
<a href="#">42703</a> <a href="#">tbd</a>	PaymentStubStartDateOffsetDayType	NEW	int	Specifies the day type of the relative stub start date offset-day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to PaymentStubStartDate component
<a href="#">42701</a> <a href="#">tbd</a>	PaymentStubStartDateOffsetPeriod	NEW	int	Time unit multiplier for the stub start date offset.	OfstPeriod	Add to PaymentStubStartDate component
<a href="#">42702</a> <a href="#">tbd</a>	PaymentStubStartDateOffsetUnit	NEW	String	Time unit associated with the relative stub start date offset.  (Uses values from PaymentStreamPaymentOffsetTimeUnit(40760))	OfstUnit	Add to PaymentStubStartDate component
<a href="#">42700</a> <a href="#">tbd</a>	PaymentStubStartDateRelativeTo	NEW	int	Specifies the anchor date when# the stub start date is relative to an anchor# date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See	Reltv	Add to PaymentStubStartDate component

				<a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.		
				1000+ reserved for bilaterally agreed values.		
42698 tbd	PaymentStubStartDateUnadjusted	NEW	LocalMktDate	The unadjusted stub start date.	DtUnadj	Add to PaymentStubStartDate component
42705 tbd	NoPaymentStubStartDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	---	Add to PaymentStubStartDateBusinessCenterGrp component
42706 tbd	PaymentStubStartDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to PaymentStubStartDateBusinessCenterGrp component
42707 tbd	ProvisionBreakFeeElection	NEW	int	Type of fee elected for the break provision. Values: 0 = Flat fee 1 = Amortized fee 2 = Funding fee 3 = Flat fee and funding fee 4 = Amortized fee and funding fee	BrkFeeElctn	Add to ProvisionGrp component
42708 tbd	ProvisionBreakFeeRate	NEW	FloatPercentage	Break fee election rate when the break fee is proportional to the notional. A fee rate of 5% would be represented as "0.05".	BrkFeeRt	Add to ProvisionGrp component
2417 pre- assigned	RelatedToDividendPeriodXIDRef	NEW	XIDREF	The DividendPeriodXID(42293tbd) of the stream dividend period with which the related instrument has correlation.	ReltdToDividendPeriodXIDRef	Add to RelatedInstrumentGrp component
42709 tbd	NoReturnRateDates	NEW	NumInGroup	Number of iterations in the return rate date repeating group.	---	Add to ReturnRateDateGrp component
42710 tbd	ReturnRateDateMode	NEW	int	Specifies the valuation type applicable to the return rate date. 0 = Price valuation	Mode	Add to ReturnRateDateGrp component

<a href="#">42730</a> <a href="#">tbd</a>	ReturnRateValuationDateBusinessDayConvention	NEW	int	1 = Dividend valuation The return rate valuation dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to ReturnRateDateGrp component
<a href="#">42712</a> <a href="#">tbd</a>	ReturnRateValuationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation date offset.	OfstPeriod	Add to ReturnRateDateGrp component
<a href="#">42713</a> <a href="#">tbd</a>	ReturnRateValuationDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to ReturnRateDateGrp component
<a href="#">42711</a> <a href="#">tbd</a>	ReturnRateValuationDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation dates are relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to ReturnRateDateGrp component
<a href="#">42714</a> <a href="#">tbd</a>	ReturnRateValuationDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to ReturnRateDateGrp component
<a href="#">42726</a> <a href="#">tbd</a>	ReturnRateValuationEndDateAdjusted	NEW	LocalMktDate	The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDt	Add to ReturnRateDateGrp component
<a href="#">42725</a> <a href="#">tbd</a>	ReturnRateValuationEndDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation end date offset day type.	EndDtOfstDayTyp	Add to ReturnRateDateGrp component

				(Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )		
<a href="#">42723</a> <a href="#">tbd</a>	ReturnRateValuationEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation end date offset.	EndDtOfstPeriod	Add to ReturnRateDateGrp component
<a href="#">42724</a> <a href="#">tbd</a>	ReturnRateValuationEndDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation end date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	EndDtOfstUnit	Add to ReturnRateDateGrp component
<a href="#">42722</a> <a href="#">tbd</a>	ReturnRateValuationEndDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation end date is relative to an anchor date. <del>this specifies the anchor date.</del>  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.	EndDtReltv	Add to ReturnRateDateGrp component
<a href="#">42721</a> <a href="#">tbd</a>	ReturnRateValuationEndDateUnadjusted	NEW	LocalMktDate	The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDtUnadj	Add to ReturnRateDateGrp component
<a href="#">42727</a> <a href="#">tbd</a>	ReturnRateValuationFrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which return rate valuation dates occur.	FreqPeriod	Add to ReturnRateDateGrp component
<a href="#">42729</a> <a href="#">tbd</a>	ReturnRateValuationFrequencyRollConvention	NEW	String	The convention for determining the sequence of return rate valuation dates. It is used in conjunction with a specified frequency.  Used only to override the roll convention specified in the DateAdjustment component within the Instrument component.  (Uses values from	Roll	Add to ReturnRateDateGrp component

<a href="#">42728</a> <a href="#">tbd</a>	ReturnRateValuationFrequencyUnit	NEW	String	<i>DateRollConvention(40922)</i> Time unit frequency at which return rate valuation dates occur.  (Uses values from <i>CouponFrequencyUnit(1949)</i> )	FreqUnit	Add to ReturnRateDateGrp component
<a href="#">42720</a> <a href="#">tbd</a>	ReturnRateValuationStartDateAdjusted	NEW	LocalMktDate	The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDt	Add to ReturnRateDateGrp component
<a href="#">42719</a> <a href="#">tbd</a>	ReturnRateValuationStartDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation start date offset day type.  (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )	StartDtOffsetDayType	Add to ReturnRateDateGrp component
<a href="#">42717</a> <a href="#">tbd</a>	ReturnRateValuationStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation start date offset.	StartDtOffsetPeriod	Add to ReturnRateDateGrp component
<a href="#">42718</a> <a href="#">tbd</a>	ReturnRateValuationStartDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation start date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	StartDtOffsetUnit	Add to ReturnRateDateGrp component
<a href="#">42716</a> <a href="#">tbd</a>	ReturnRateValuationStartDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation start date is relative to an anchor date, this specifies the anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/code/lists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/lists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.	StartDtReltv	Add to ReturnRateDateGrp component
<a href="#">42715</a> <a href="#">tbd</a>	ReturnRateValuationStartDateUnadjusted	NEW	LocalMktDate	The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDtUnadj	Add to ReturnRateDateGrp component
<a href="#">42731</a> <a href="#">tbd</a>	NoReturnRateFXConversions	NEW	NumInGroup	Number of iterations in the return rate FX conversion repeating group.	---	Add to ReturnRateFXConversion

<a href="#">42732</a> <a href="#">tbd</a>	ReturnRateFXCurrencySymbol	NEW	String	Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.	CcySym	Grp component Add to ReturnRateFXConversion Grp component
<a href="#">42733</a> <a href="#">tbd</a>	ReturnRateFXRate	NEW	Pricefloat	The rate of exchange between the two currencies specified in ReturnRateFXCurrencySymbolPair( <a href="#">tbd42732</a> ).	FxRt	Add to ReturnRateFXConversion Grp component
<a href="#">42734</a> <a href="#">tbd</a>	ReturnRateFXRateCalc	NEW	char	Specifies whether ReturnRateFXRate( <a href="#">42733tbd</a> ) should be multiplied or divided.  <i>Uses values from SettlCurrFxRateCalc(156)</i>	FxRtCalc	Add to ReturnRateFXConversion Grp component
<a href="#">42735</a> <a href="#">tbd</a>	NoReturnRates	NEW	NumInGroup	Number of iterations in the return rate repeating group.	--	Add to ReturnRateGrp component
<a href="#">42742</a> <a href="#">tbd</a>	ReturnRateAmountRelativeTo	NEW	int	Specifies the reference amount when the return rate. If the amount is relative to another amount in the trade this references the other amount.  See <a href="http://www.fixtradingcommunity.org/codelist#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/codelist#Payment_Amount_Relative_To</a> for code list of relative amounts.  <i>(Uses values from PaymentAmountRelativeTo (tbd))</i>	AmtReltv	Add to ReturnRateGrp component
<a href="#">42755</a> <a href="#">tbd</a>	ReturnRateCashFlowType	NEW	String	Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc. See <a href="http://www.fpml.org/coding-scheme/cashflow-type">http://www.fpml.org/coding-scheme/cashflow-type</a> for standard values.	CshFlow	Add to ReturnRateGrp component
<a href="#">42738</a> <a href="#">tbd</a>	ReturnRateCommissionAmount	NEW	Amt	The commission amount, expressed as indicated in ReturnRateCommissionType( <a href="#">42737tbd</a> ).	CommAmt	Add to ReturnRateGrp component
<a href="#">42739</a> <a href="#">tbd</a>	ReturnRateCommissionCurrency	NEW	Currency	Specifies the currency the commission amount is denominated in. Uses ISO 4217 currency codes.	CommCcy	Add to ReturnRateGrp component
<a href="#">42737</a>	ReturnRateCommissionBasis	NEW	int	Specifies the basis or unit used to express a	CommBasis	Add to ReturnRateGrp

				calculate the commission.  <i>Uses values from CommType(13)</i>		component
42741 td	ReturnRateDeterminationMethod	NEW	String	Specifies the method by which the underlier prices are determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for standard values.	DtrmnMeth	Add to ReturnRateGrp component
42760 td	ReturnRateFinalPriceFallback	NEW	int	Specifies the fallback provision for the hedging party in the determination of the final price.  <i>(Uses values from ComplexEventPVFinalPriceElectionFallback(2599#b4))</i>	FnlPxFallbck	Add to ReturnRateGrp component
42736 td	ReturnRatePriceSequence	NEW	int	Specifies the type of price sequence of the return rate. Values: 0 = Initial 1 = Interim 2 = Final	PxSeq	Add to ReturnRateGrp component
42752 td	ReturnRateQuoteBusinessCenter	NEW	String	The business center calendar used for adjustments associated with ReturnRateQuoteTimeType(42748#b4) or ReturnRateQuoteTime(42749#b4) and ReturnRateQuoteDate(42750#b4), e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	QteBizCtr	Add to ReturnRateGrp component
42746 td	ReturnRateQuoteCurrency	NEW	Currency	Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.	QteCcy	Add to ReturnRateGrp component
42747 td	ReturnRateQuoteCurrencyType	NEW	String	Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in. See <a href="http://www.fpml.org/coding-scheme/reporting-currency-type">http://www.fpml.org/coding-scheme/reporting-currency-type</a> for standard values.	QteCcyTyp	Add to ReturnRateGrp component
42750	ReturnRateQuoteDate	NEW	LocalMkt	Specifies the date when the quote is to be	QteValDt	Add to ReturnRateGrp

Field	Field Name	Field Status	Field Type	Description	Field Name	Field Component
42753	ReturnRateQuoteExchange	NEW	Exchange	Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.	QteExch	Add to ReturnRateGrp component
42751	ReturnRateQuoteExpirationTime	NEW	LocalMktTime	Specifies the time when the quote ceases to be valid.	QteExpTm	Add to ReturnRateGrp component
42747	ReturnRateQuoteMeasureType	NEW	String	Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc. See <a href="http://www.fpml.org/coding-scheme/asset-measure">http://www.fpml.org/coding-scheme/asset-measure</a> for standard values.	QteTyp	Add to ReturnRateGrp component
42745	ReturnRateQuoteMethod	NEW	int	Specifies the type of quote used to determine the return rate of the swap.  Uses values from <i>CashSettlQuoteMethod(40027)</i> .	QteMeth	Add to ReturnRateGrp component
42754	ReturnRateQuotePricingModel	NEW	String	Specifies the pricing model used to evaluate the underlying asset price. See <a href="http://www.fpml.org/coding-scheme/pricing-model">http://www.fpml.org/coding-scheme/pricing-model</a> for standard values.	QteModel	Add to ReturnRateGrp component
42749	ReturnRateQuoteTime	NEW	LocalMktTime	Specifies the time when the quote is to be generated. Mutually exclusive with <i>ReturnRateQuoteTimeType(tbd)</i> .	QteValTm	Add to ReturnRateGrp component
42748	ReturnRateQuoteTimeType	NEW	Stringint	Specifies how or the timing when the quote is to be obtained. Specifies the what timing or type of the quote being represented. Mutually exclusive with <i>ReturnRateQuoteTime(tbd)</i> . Values: 0 = Open [Elaboration: The official opening time of the exchange on valuation date.] 1 = Official Settlement Price [Elaboration: The time at which the official settlement price is determined.] 2 = XETRA [Elaboration: The time at which the official settlement price (following the auction by the exchange) is	QteTmTyp	Add to ReturnRateGrp component



				determined by the exchange.] 3 = Close [Elaboration: The official closing time of the exchange on valuation date.] 4 = Derivatives close [Elaboration: The official closing time for derivative trading of the exchange on valuation date.] 5 = High [Elaboration: The high price for the day.] 6 = Low [Elaboration: The low price for the day.] 7 = As specified in the <u>mMaster cConfirmation</u>		
<a href="#">42744</a> <a href="#">tbd</a>	ReturnRateQuoteUnits	NEW	String	Specifies the <u>optional</u> units that the measure is expressed in. If not <u>specified</u> , <u>the default</u> is <u>assumed to be</u> a price/value in currency units. See <a href="http://www.fpml.org/coding-scheme/price-quote-units">http://www.fpml.org/coding-scheme/price-quote-units</a> for <u>standard</u> values.	QteUnit	Add to ReturnRateGrp component
<a href="#">42740</a> <a href="#">tbd</a>	ReturnRateTotalCommissionPerTrade	NEW	Amt	The total commission per trade.	TotCommPerTrd	Add to ReturnRateGrp component
<a href="#">42759</a> <a href="#">tbd</a>	ReturnRateValuationPriceOption	NEW	int	Indicates whether an ISDA price option applies, and if applicable which type of price. Values: 0 = None (the default) 1 = Futures price [Elaboration: The official settlement price as announced by the related futures exchange is applicable.] 2 = Options price [Elaboration: The official settlement price as announced by the related options exchange is applicable.]	ValPxOptSrc	Add to ReturnRateGrp component
<a href="#">42757</a> <a href="#">tbd</a>	ReturnRateValuationTime	NEW	LocalMktTime	<u>Specifies</u> <u>the specific</u> time at which the calculation agent values the underlying asset. <u>Mutually exclusive with</u> <u>ReturnRateValuationTimeType</u> ( <a href="#">tbd</a> ).	ValTm	Add to ReturnRateGrp component
<a href="#">42758</a> <a href="#">tbd</a>	ReturnRateValuationTimeBusinessCenter	NEW	String	The business center calendar used for adjustments associated with <u>ReturnRateValuationTimeType</u> ( <a href="#">42756</a> <a href="#">tbd</a> )	ValTmBizCtr	Add to ReturnRateGrp component

				or ReturnRateValuationTime(42757tbd) , e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		
42756 tbd	ReturnRateValuationTimeType	NEW	int	Specifies the timing at which the calculation agent values the underlying. Mutually exclusive with ReturnRateValuationTime(tbd).  Uses values from ReturnRateQuoteTimeType(42748tbd).	ValTmType	Add to ReturnRateGrp component
42761 tbd	NoReturnRateInformationSources	NEW	NumInGroup	Number of iterations in the return rate information source repeating group.	—	Add to ReturnRateInformationSourceGrp component
42762 tbd	ReturnRateInformationSource	NEW	int	Identifies the source of rate information. For FX the references source to be used for the FX spot rate.  Required if NoReturnRateInformationSources(tbd).  Uses values from RateSource(1446)	RtSrc	Add to ReturnRateInformationSourceGrp component
42763 tbd	ReturnRateReferencePage	NEW	String	Identifies the reference "page" from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. When ReturnRateInformationSource(42762tbd) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: <a href="http://www.fpml.org/coding-scheme/settlement-rate-option">http://www.fpml.org/coding-scheme/settlement-rate-option</a>	RefPg	Add to ReturnRateInformationSourceGrp component
42764 tbd	ReturnRateReferencePageHeading	NEW	String	Identifies the page heading from the rate source.	RefPgHdng	Add to ReturnRateInformationSourceGrp component

<a href="#">42765</a> <a href="#">tbd</a>	NoReturnRatePrices	NEW	NumInGroup	Number of iterations in the return rate price repeating group.	---	Add to ReturnRatePriceGrp component
<a href="#">42767</a> <a href="#">tbd</a>	ReturnRatePrice	NEW	Price	Specifies the price of the underlying swap asset.	Px	Add to ReturnRatePriceGrp component
<a href="#">42768</a> <a href="#">tbd</a>	ReturnRatePriceCurrency	NEW	Currency	Specifies the currency of the price of the underlying swap asset. Uses ISO 4217 currency codes.	Ccy	Add to ReturnRatePriceGrp component
<a href="#">42766</a> <a href="#">tbd</a>	ReturnRatePriceBasisForm	NEW	int	Qualifies the basis of the return price. Values: 0 = Gross 1 = Net 2 = Accrued 3 = Clean net	PxBasisForm	Add to ReturnRatePriceGrp component
<a href="#">42769</a> <a href="#">tbd</a>	ReturnRatePriceType	NEW	int	Specifies whether the ReturnRatePriceAmount( <a href="#">42767</a> <a href="#">tbd</a> ) is expressed in absolute or relative terms. Values: 0 = Absolute terms 1 = Percentage of notional Uses values of PriceType( <a href="#">423</a> ).	PxTyp	Add to ReturnRatePriceGrp component
<a href="#">42770</a> <a href="#">tbd</a>	NoReturnRateValuationDateBusinessCenters	NEW	NumInGroup	Number of iterations in the return rate valuation date business center repeating group.	---	Add to ReturnRateValuationDateBusinessCenterGrp component
<a href="#">42771</a> <a href="#">tbd</a>	ReturnRateValuationDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to ReturnRateValuationDateBusinessCenterGrp component
<a href="#">42772</a> <a href="#">tbd</a>	NoReturnRateValuationDates	NEW	NumInGroup	Number of iterations in the return rate valuation date repeating group.	---	Add to ReturnRateValuationDateGrp component
<a href="#">42773</a> <a href="#">tbd</a>	ReturnRateValuationDate	NEW	LocalMktDate	The return rate valuation date. Type of date is specified in ReturnRateValuationDateType( <a href="#">42774</a> <a href="#">tbd</a> ).	Dt	Add to ReturnRateValuationDateGrp component
<a href="#">42774</a>	ReturnRateValuationDateType	NEW	int	Specifies the type of return rate valuation	Typ	Add to

				date (e.g. adjusted for holidays).  (Uses values from NonDeliverableFixingDateType(40827))		ReturnRateValuationDate Grp component
42783 tbd	SettlMethodElectionDateAdjusted	NEW	LocalMktDate	The adjusted settlement method election date.	Dt	Add to SettlMethodElectionDate component
42778 tbd	SettlMethodElectionDateBusinessDayConvention	NEW	int	The settlement method election date adjustment business day convention. (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to SettlMethodElectionDate component
42782 tbd	SettlMethodElectionDateOffsetDayType	NEW	int	Specifies the day type of the relative settlement method election date offset day type. (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to SettlMethodElectionDate component
42780 tbd	SettlMethodElectionDateOffsetPeriod	NEW	int	Time unit multiplier for the relative settlement method election date offset.	OfstPeriod	Add to SettlMethodElectionDate component
42781 tbd	SettlMethodElectionDateOffsetUnit	NEW	String	Time unit associated with the relative settlement method election date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to SettlMethodElectionDate component
42779 tbd	SettlMethodElectionDateRelativeTo	NEW	int	Specifies the anchor date when the relative settlement method election date is relative to an anchor date. (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to SettlMethodElectionDate component
42777 tbd	SettlMethodElectionDateUnadjusted	NEW	LocalMktDate	The unadjusted settlement method election date.	DtUnadj	Add to SettlMethodElectionDate

<a href="#">42775</a> <a href="#">tbd</a>	NoSettlMethodElectionDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	--	component Add to SettlMethodElectionDateBusinessCenterGrp component
<a href="#">42776</a> <a href="#">tbd</a>	SettlMethodElectionDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to SettlMethodElectionDateBusinessCenterGrp component
<a href="#">42787</a> <a href="#">tbd</a>	StreamNotionalAdjustments	NEW	int	For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap. Values: 0 = Execution (Elaboration: The adjustments to the number of units are governed by an execution clause.) 1 = Portfolio rebalancing (Elaboration: The adjustments to the number of units are governed by a portfolio rebalancing clause.) 2 = Standard (Elaboration: The adjustments to the number of units are not governed by any specific clause.)	NotAdjmts	Add to StreamGrp component
<a href="#">42786</a> <a href="#">tbd</a>	StreamNotionalDeterminationMethod	NEW	String	<a href="#">Specifies the method for determining the floating notional value for equity swaps how a floating notional is to be determined.</a> See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	NotDtrmnMeth	Add to StreamGrp component
<a href="#">42784</a> <a href="#">tbd</a>	StreamVersion	NEW	String	The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.	Ver	Add to StreamGrp component
<a href="#">42785</a> <a href="#">tbd</a>	StreamVersionEffectiveDate	NEW	LocalMktDate	The effective date of the StreamVersion( <a href="#">42784tbd</a> ).	VerEfctvDt	Add to StreamGrp component
<a href="#">42796</a> <a href="#">tbd</a>	UnderlyingCashSettlDateAdjusted	NEW	LocalMktDate	<a href="#">Specifies the adjusted cash settlement date.</a>	Dt	Add to UnderlyingCashSettlDate component

<a href="#">42791</a> <a href="#">tbd</a>	UnderlyingCashSettlDateBusinessDayConvention	NEW	int	The business day convention used to adjust the cash settlement provision's date. <del>This should only be used</del> Used only to override the business day convention defined in the Instrument component. (Uses values from BusinessDayConvention(40921))	BizDayCnvtm	Add to UnderlyingCashSettlDate component
<a href="#">42795</a> <a href="#">tbd</a>	UnderlyingCashSettlDateOffsetDayType	NEW	int	Specifies the day type of the relative cash settlement date offset day type. (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingCashSettlDate component
<a href="#">42793</a> <a href="#">tbd</a>	UnderlyingCashSettlDateOffsetPeriod	NEW	int	Time unit multiplier for the relative cash settlement date offset.	OfstPeriod	Add to UnderlyingCashSettlDate component
<a href="#">42794</a> <a href="#">tbd</a>	UnderlyingCashSettlDateOffsetUnit	NEW	String	Time unit associated with the relative cash settlement date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingCashSettlDate component
<a href="#">42792</a> <a href="#">tbd</a>	UnderlyingCashSettlDateRelativeTo	NEW	int	Specifies the anchor date when the cash settlement date is relative to an anchor cash settlement date. (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingCashSettlDate component
<a href="#">42790</a> <a href="#">tbd</a>	UnderlyingCashSettlDateUnadjusted	NEW	LocalMktDate	Specifies the unadjusted cash settlement date.	DtUnadj	Add to UnderlyingCashSettlDate component
<a href="#">42788</a> <a href="#">tbd</a>	NoUnderlyingCashSettlDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	—	Add to UnderlyingCashSettlDate BusinessCenterGrp
<a href="#">42789</a>	UnderlyingCashSettlDateBusinessCenterCalendar	NEW	String	The business center calendar used for date	Ctr	Add to

	ssCenter			adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		UnderlyingCashSettlDate BusinessCenterGrp
42798 tbd	UnderlyingCashSettlPriceDefault	NEW	int	The default election for determining settlement price.  <i>Uses values from CashSettlPriceDefault(42217tbd).</i>	PxDflt	Add to UnderlyingCashSettlTermGrp
42797 tbd	UnderlyingCashSettlPriceSource	NEW	String	The source from which the settlement price is to be obtained.  <i>See <a href="http://www.fpml.org/coding-scheme/settlement-price-source">http://www.fpml.org/coding-scheme/settlement-price-source</a> for values.</i>  <i>Uses values from CashSettlPriceSource(42216tbd).</i>	PxSrc	Add to UnderlyingCashSettlTermGrp
2611 tbd	UnderlyingComplexEventFuturesPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.	FutPxVal	Add to UnderlyingComplexEvents component
2612 tbd	UnderlyingComplexEventOptionsPriceValuation	NEW	Boolean	Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.	OptPxVal	Add to UnderlyingComplexEvents component
2613 tbd	UnderlyingComplexEventPVFinalPriceElectionFallback	NEW	int	Specifies the fallback provisions for the hedging party in the determination of the final settlement price.  <i>Uses values from ComplexEventPVFinalPriceElectionFallback(2599tbd).</i>	PVPxFallbck	Add to UnderlyingComplexEvents component
42799 tbd	NoUnderlyingDividendAccrualPaymentDateBusinessCenters	NEW	NumInGroup	Number of entries in the UnderlyingDividendAccrualPaymentDateBusinessCenterGrp.	—	Add to UnderlyingDividendAccrualPaymentDateBusinessCenterGrp component
42800	UnderlyingDividendAccrualPay	NEW	String	The business center calendar used for date	Ctr	Add to

	<b>PaymentDateBusinessCenter</b>			adjustment of the instrument's dividend accrual payment date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		UnderlyingDividendAccrualPaymentDateBusinessCenterGrp component
<b>42817</b>	<b>UnderlyingDividendAveragingMethod</b>	<b>NEW</b>	<b>int</b>	When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.  <i>(Uses values from PaymentStreamAveragingMethod(40806))</i>	<b>AvgngMeth</b>	Add to UnderlyingDividendAccrualFloatingRate component
<b>42808</b>	<b>UnderlyingDividendCapRate</b>	<b>NEW</b>	<b>Percentage</b>	The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".	<b>CapRt</b>	Add to UnderlyingDividendAccrualFloatingRate component
<b>42809</b>	<b>UnderlyingDividendCapRateBuySide</b>	<b>NEW</b>	<b>int</b>	Reference to the buyer of the cap rate option through its trade side.  <i>(Uses values from PaymentStreamCapRateBuySide(40798))</i>	<b>CapRtBuy</b>	Add to UnderlyingDividendAccrualFloatingRate component
<b>42810</b>	<b>UnderlyingDividendCapRateSellSide</b>	<b>NEW</b>	<b>int</b>	Reference to the seller of the cap rate option through its trade side.  <i>(Uses values from PaymentStreamCapRateBuySide(40798))</i>	<b>CapRtSell</b>	Add to UnderlyingDividendAccrualFloatingRate component
<b>42815</b>	<b>UnderlyingDividendFinalRateRoundingDirection</b>	<b>NEW</b>	<b>int</b>	Specifies the rounding direction of the final rate.  <i>(Uses values from RoundingDirection(468))</i>	<b>FnlRtRndDirctn</b>	Add to UnderlyingDividendAccrualFloatingRate component
<b>42816</b>	<b>UnderlyingDividendFinalRateRoundingPrecision</b>	<b>NEW</b>	<b>int</b>	Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	<b>FnlRtPrctsn</b>	Add to UnderlyingDividendAccrualFloatingRate component



<a href="#">42801</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndex	NEW	String	The dividend accrual floating rate index.	Ndx	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42802</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the dividend accrual floating rate index curve.	NdxPeriod	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42803</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateIndexCurveUnit	NEW	String	Time unit associated with the dividend accrual floating rate index curve period. (Uses values from PaymentStreamRateIndexCurveUnit(40791))	NdxUnit	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42804</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateMultiplier	NEW	float	A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the contract.	RtMult	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42805</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in UnderlyingDividendFloatingRateIndex( <a href="#">42801</a> <a href="#">tbd</a> )	Spread	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42806</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position. (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42807</a> <a href="#">tbd</a>	UnderlyingDividendFloatingRateTreatment	NEW	int	Specifies the yield calculation treatment for the index. (Uses values from PaymentStreamRateTreatment(40796))	RtTrtmt	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42811</a> <a href="#">tbd</a>	UnderlyingDividendFloorRate	NEW	Percentage	The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and	FlrRt	Add to UnderlyingDividendAccrualFloatingRate component

				is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".		
<a href="#">42812</a> <a href="#">tbd</a>	UnderlyingDividendFloorRateBuySide	NEW	int	Reference to the buyer of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42813</a> <a href="#">tbd</a>	UnderlyingDividendFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtSell	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42814</a> <a href="#">tbd</a>	UnderlyingDividendInitialRate	NEW	Percentage	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".	InitRt	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42818</a> <a href="#">tbd</a>	UnderlyingDividendNegativeRateTreatment	NEW	int	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from PaymentStreamNegativeRateTreatment(40807))	NegtvRtTrmt	Add to UnderlyingDividendAccrualFloatingRate component
<a href="#">42824</a> <a href="#">tbd</a>	UnderlyingDividendAccrualPaymentDateBusinessDayConvention	NEW	int	Accrual payment date adjustment business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvt	Add to UnderlyingDividendAccrualPaymentDate component
<a href="#">42822</a>	UnderlyingDividendAccrualPaymentDateBusinessDayConvention	NEW	int	Specifies the day type of the relative	OfstDayTyp	Add to

	<del>td</del> <del>ment</del> DateOffsetDayType			accrual payment date offset <del>day type</del> .  (Uses values from <del>PaymentStreamPaymentOffsetDayType(40920)</del> ).		UnderlyingDividendAccrualPaymentDate component
<del>42820</del> <del>td</del>	UnderlyingDividendAccrualPay <del>ment</del> DateOffsetPeriod	NEW	int	Time unit multiplier for the relative accrual payment date offset.	OfstPeriod	Add to UnderlyingDividendAccrualPaymentDate component
<del>42821</del> <del>td</del>	UnderlyingDividendAccrualPay <del>ment</del> DateOffsetUnit	NEW	String	Time unit associated with the relative accrual payment date offset.  (Uses values from <del>PaymentStreamPaymentOffsetUnit(40760)</del> ).	OfstUnit	Add to UnderlyingDividendAccrualPaymentDate component
<del>42819</del> <del>td</del>	UnderlyingDividendAccrualPay <del>ment</del> DateRelativeTo	NEW	int	Specifies the anchor date <del>if when</del> the accrual payment date is relative to an <del>anchorother</del> date.  (Uses values from <del>StreamEffectiveDateRelativeTo(40910)</del> ). See <a href="http://www.fixtradingcommunity.org/codelist/#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelist/#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingDividendAccrualPaymentDate component
<del>42825</del> <del>td</del>	UnderlyingDividendAdjustedAc <del>crual</del> PaymentDateAdjusted	NEW	LocalMkt Date	The <del>a</del> Adjusted accrual payment date.	Dt	Add to UnderlyingDividendAccrualPaymentDate component
<del>42823</del> <del>td</del>	UnderlyingDividendUnadjusted <del>Accrual</del> PaymentDateUnadjusted	NEW	LocalMkt Date	The <del>u</del> Unadjusted accrual payment date.	DtUnadj	Add to UnderlyingDividendAccrualPaymentDate component
<del>42844</del> <del>td</del>	UnderlyingAdditionalDividendsI <del>ndicator</del>	NEW	Boolean	<del>If present and true, then</del> Indicates whether additional dividends are applicable.	AddtnlDivide <del>nds</del> Ind	Add to UnderlyingDividendConditions component

<a href="#">42845</a> <a href="#">tbd</a>	UnderlyingAllDividendsIndicator	NEW	Boolean	Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non-cash dividend per share (including extraordinary dividends) declared by the issuer.	AllDividend-Ind	Add to UnderlyingDividendConditions component
<a href="#">42834</a> <a href="#">tbd</a>	UnderlyingDividendAccrualFixedRate	NEW	Percentage	The dividend accrual fixed rate per annum expressed as a decimal. A rate of 5% would be represented as "0.05".	AccrFixedRt	Add to UnderlyingDividendConditions component
<a href="#">42828</a> <a href="#">tbd</a>	UnderlyingDividendAmountType	NEW	int	Indicates how the gross cash dividend amount per share is determined. Qualifier for the dividend amount.  Uses values from DividendAmountType(42247tbd).	AmtTyp	Add to UnderlyingDividendConditions component
<a href="#">42838</a> <a href="#">tbd</a>	UnderlyingDividendCashEquivalentPercentage	NEW	Percentage	Declared cash-equivalent dividend percentage. A value of 5% would be represented as "0.05".	CshEqvIntPctage	Add to UnderlyingDividendConditions component
<a href="#">42837</a> <a href="#">tbd</a>	UnderlyingDividendCashPercentage	NEW	Percentage	Declared cash dividend percentage. A value of 5% would be represented as "0.05".	CshPctage	Add to UnderlyingDividendConditions component
<a href="#">42840</a> <a href="#">tbd</a>	UnderlyingDividendComposition	NEW	int	Defines how the composition of dividends is to be determined.  Uses values from DividendComposition(42259tbd).	Cmpstn	Add to UnderlyingDividendConditions component
<a href="#">42835</a> <a href="#">tbd</a>	UnderlyingDividendCompoundingMethod	NEW	int	The compounding method to be used when more than one dividend period contributes to a single payment. (Uses values from PaymentStreamCompoundingMethod(40747))	CmpndgMeth	Add to UnderlyingDividendConditions component
<a href="#">42827</a> <a href="#">tbd</a>	UnderlyingDividendEntitlementEvent	NEW	int	Defines the contract event date on which the receiver of the derivative is entitled to the dividend.	EntlmntEvnt	Add to UnderlyingDividendConditions component

				Uses values from <i>DividendEntitlementEvent(42246#bd)</i> .		
<a href="#">42836</a> <i>#bd</i>	UnderlyingDividendNumOfIndexUnits	NEW	int	The number of index units applicable to dividends.	NumNdxUnits	Add to UnderlyingDividendConditions component
<a href="#">42826</a> <i>#bd</i>	UnderlyingDividendReinvestmentIndicator	NEW	Boolean	Defines/Indicates whether the dividend will be reinvested.	RnvstmntInd	Add to UnderlyingDividendConditions component
<a href="#">42829</a> <i>#bd</i>	UnderlyingDividendUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in a separate instance of the <UnderlyingInstrument component>.	UndlrRefID	Add to UnderlyingDividendConditions component
<a href="#">42831</a> <i>#bd</i>	UnderlyingExcessExtraordinaryDividendAmountType	NEW	int	Determination of/Indicates how the extraordinary-gross cash dividend per share is determined. (Uses values from <i>DividendAmountType(42247#bd)</i> )	ExcessDividendExtrordAmtTyp	Add to UnderlyingDividendConditions component
<a href="#">42832</a> <i>#bd</i>	UnderlyingExcessExtraordinaryDividendCurrency	NEW	Currency	The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.	ExcessDividendExtrordCcy	Add to UnderlyingDividendConditions component
<a href="#">42833</a> <i>#bd</i>	UnderlyingExcessExtraordinaryDividendDeterminationMethod	NEW	String	Specifies the method <del>account to</del> in which the excess amount is determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	ExcessExtrordDtrmnMeth	Add to UnderlyingDividendConditions component
<a href="#">42830</a> <i>#bd</i>	UnderlyingExtraordinaryDividendPartySide	NEW	int	Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels. (Uses values from <i>PaymentStreamCapRateBuySide(40798)</i> )	ExtrordDividendSide	Add to UnderlyingDividendConditions component
<a href="#">42842</a> <i>#bd</i>	UnderlyingMaterialDividendsIndicator	NEW	Boolean	Defines/Indicates whether material non cash dividends are applicable.	MtrlDividendInd	Add to UnderlyingDividendConditions component
<a href="#">42839</a> <i>#bd</i>	UnderlyingNonCashDividendTreatment	NEW	int	Defines the treatment of non-cash dividends.  Uses values from <i>NonCashDividendTreatment(42258#bd)</i> .	NonCshTrtmt	Add to UnderlyingDividendConditions component

<a href="#">42843</a> <a href="#">tbd</a>	UnderlyingOptionsExchangeDividendsIndicator	NEW	Boolean	If present and true, then indicates whether options exchange dividends are applicable.	ExchDividendsInd	Add to UnderlyingDividendConditions component
<a href="#">42841</a> <a href="#">tbd</a>	UnderlyingSpecialDividendsIndicator	NEW	Boolean	Defines indicates whether special dividends are applicable.	SpecDividendsInd	Add to UnderlyingDividendConditions component
<a href="#">42852</a> <a href="#">tbd</a>	UnderlyingDividendAdjustedFXTriggerDateAdjusted	NEW	LocalMktDate	Specifies the adjusted FX trigger date.	Dt	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42851</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateBusinessDayConvention	NEW	int	The business day convention used for the FX trigger date adjustment.  (Uses values from BusinessDayConvention(40921))	BizDayCnvt	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42849</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetDayType	NEW	int	Specifies the day type of the relative FX trigger date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920)).	OfstDayTyp	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42847</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetPeriod	NEW	int	Time unit multiplier for the relative FX trigger date offset.	OfstPeriod	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42848</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateOffsetUnit	NEW	String	Time unit associated with the relative FX trigger date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760)).	OfstUnit	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42846</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateRelativeTo	NEW	int	Specifies the anchor date when the FX trigger date is relative to another anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelativeToDateforvalues">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelativeToDateforvalues</a> .	Reltv	Add to UnderlyingDividendFXTriggerDate component

				1000+ reserved for bilaterally agreed values.		
<a href="#">42850</a> <a href="#">tbd</a>	UnderlyingDividendUnadjustedFX*TriggerDateUnadjusted	NEW	LocalMktDate	The unadjusted FX trigger date.	DtUnadj	Add to UnderlyingDividendFXTriggerDate component
<a href="#">42853</a> <a href="#">tbd</a>	NoUnderlyingDividendFXTriggerDateBusinessCenters	NEW	NumInGroup	Number of entries in the UnderlyingDividendFXTriggerDateBusinessCenterGrp.	--	Add to UnderlyingDividendFXTriggerDateBusinessCenterGrp component
<a href="#">42854</a> <a href="#">tbd</a>	UnderlyingDividendFXTriggerDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingDividendFXTriggerDateBusinessCenterGrp component
<a href="#">42855</a> <a href="#">tbd</a>	NoUnderlyingDividendPayments	NEW	NumInGroup	Number of entries in the repeating group.	--	Add to UnderlyingDividendPaymentGrp component
<a href="#">42859</a> <a href="#">tbd</a>	UnderlyingDividendAccruedInterest	NEW	Amt	Accrued interest on the dividend or coupon payment.	AcrdInt	Add to UnderlyingDividendPaymentGrp component
<a href="#">42857</a> <a href="#">tbd</a>	UnderlyingDividendPaymentAmount	NEW	Amt	The amount of the dividend or coupon payment.	Amt	Add to UnderlyingDividendPaymentGrp component
<a href="#">42858</a> <a href="#">tbd</a>	UnderlyingDividendPaymentCurrency	NEW	Currency	Specifies the currency the UnderlyingDividendPaymentAmount( <a href="#">42857</a> <a href="#">tbd</a> ) is denominated in. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingDividendPaymentGrp component
<a href="#">42856</a> <a href="#">tbd</a>	UnderlyingDividendPaymentDate	NEW	LocalMktDate	Specifies the date that the dividend or coupon payment is due.	Dt	Add to UnderlyingDividendPaymentGrp component
<a href="#">42861</a> <a href="#">tbd</a>	UnderlyingDividendPayoutConditions	NEW	String	Specifies the dividend payout conditions that will be applied in the case where the actual ratio is not known, typically because of regulatory or legal uncertainties. Free-form string.	Conds	Add to UnderlyingDividendPayout component
<a href="#">42860</a>	UnderlyingDividendPayoutRatio	NEW	float	Specifies the actual dividend payout ratio	Ratio	Add to

				associated with the equity or bond underlier.		UnderlyingDividendPayout component
42862	NoUnderlyingDividendPeriods	NEW	NumInGroup	Number of entries in the UnderlyingDividendPeriodGrp component.	--	Add to UnderlyingDividendPeriodGrp component
42868	UnderlyingDividendPeriodBusinessDayConvention	NEW	int	The dividend period dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to UnderlyingDividendPeriodGrp component
42865	UnderlyingDividendPeriodEndDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will end.	EndDtUnadj	Add to UnderlyingDividendPeriodGrp component
42880	UnderlyingDividendPeriodPaymentDateAdjusted	NEW	LocalMktDate	The adjusted dividend period payment date.	PmtDt	Add to UnderlyingDividendPeriodGrp component
42879	UnderlyingDividendPeriodPaymentDateOffsetDayType	NEW	int	Specifies the day type of the relative dividend period payment date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	PmtDtOfstDayTyp	Add to UnderlyingDividendPeriodGrp component
42877	UnderlyingDividendPeriodPaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative dividend period payment date offset.	PmtDtOfstPeriod	Add to UnderlyingDividendPeriodGrp component
42878	UnderlyingDividendPeriodPaymentDateOffsetUnit	NEW	String	Time unit associated with the relative dividend period payment date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	PmtDtOfstUnit	Add to UnderlyingDividendPeriodGrp component
42876	UnderlyingDividendPeriodPaymentDateRelativeTo	NEW	int	Specifies the anchor date when the dividend period payment date is relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codel">http://www.fixtradingcommunity.org/codel</a>	PmtDtReltv	Add to UnderlyingDividendPeriodGrp component



				ists#StreamEffectiveDateRelativeToRelative_To_Date for values.  1000+ reserved for bilaterally agreed values. 42876		
42875 tbd	UnderlyingDividendPeriodPaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted dividend period payment date.	PmtDtUnadj	Add to UnderlyingDividendPeriodGrp component
42863 tbd	UnderlyingDividendPeriodSequence	NEW	int	Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.	SeqNum	Add to UnderlyingDividendPeriodGrp component
42864 tbd	UnderlyingDividendPeriodStartDateUnadjusted	NEW	LocalMktDate	The unadjusted date on which the dividend period will begin.	StartDtUnadj	Add to UnderlyingDividendPeriodGrp component
42867 tbd	UnderlyingDividendPeriodStrikePrice	NEW	Price	Specifies the fixed strike price of the dividend period.	StrkPx	Add to UnderlyingDividendPeriodGrp component
42866 tbd	UnderlyingDividendPeriodUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the <UnderlyingInstrument> component.  Overrides UnderlyingDividendUnderlierRefID(42829 tbd) when specified.	UndlrRefID	Add to UnderlyingDividendPeriodGrp component
42874 tbd	UnderlyingDividendPeriodValuationDateAdjusted	NEW	LocalMktDate	The adjusted dividend period valuation date.	ValDt	Add to UnderlyingDividendPeriodGrp component
42873 tbd	UnderlyingDividendPeriodValuationDateOffsetDayType	NEW	int	Specifies the day type of the relative dividend period valuation date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	ValDtOfstDayTyp	Add to UnderlyingDividendPeriodGrp component
42871 tbd	UnderlyingDividendPeriodValuationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative dividend period valuation date offset.	ValDtOfstPeriod	Add to UnderlyingDividendPeriodGrp component
42872	UnderlyingDividendPeriodValuationDateOffsetUnit	NEW	String	Time unit associated with the relative	ValDtOfstUnit	Add to

	tionDateOffsetUnit			dividend period valuation date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	t	UnderlyingDividendPeriodGrp component
42870	UnderlyingDividendPeriodValuationDateRelativeTo	NEW	int	Specifies the anchor date when the dividend period valuation date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/code-ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code-ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	ValDtReltv	Add to UnderlyingDividendPeriodGrp component
42869	UnderlyingDividendPeriodValuationDateUnadjusted	NEW	LocalMktDate	The unadjusted dividend period valuation date.	ValDtUnadj	Add to UnderlyingDividendPeriodGrp component
42881	UnderlyingDividendPeriodXID	NEW	XID	Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.	XID	Add to UnderlyingDividendPeriodGrp component
42883	UnderlyingDividendPeriodBusinessCenter	NEW	String	The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingDividendPeriodBusinessCenterGrp
42882	NoUnderlyingDividendPeriodBusinessCenters	NEW	NumInGroup	Number of entries in UnderlyingDividendPeriodBusinessCenterGrp.	==	Add to UnderlyingDividendPeriodBusinessCenterGrp
42884	NoUnderlyingExtraordinaryEvents	NEW	NumInGroup	Number of extraordinary events in the repeating group.	==	Add to UnderlyingExtraordinaryEventGrp component
42885	UnderlyingExtraordinaryEventType	NEW	String	Identifies the type of extraordinary or disruptive event applicable to the reference entity.	Typ	Add to UnderlyingExtraordinaryEventGrp component

				See <a href="http://www.fixtradingcommunity.org/code/ists#Extraordinary_Event_TypeCredit_Event_Rate_Source">http://www.fixtradingcommunity.org/code/ists#Extraordinary_Event_TypeCredit_Event_Rate_Source</a> for code list of extraordinary event types and values. Uses values from <a href="#">ExtraordinaryEventType(tbd)</a> .		
<a href="#">42886</a> <a href="#">tbd</a>	UnderlyingExtraordinaryEventValue	NEW	String	Defining value of (The extraordinary or disruptive event value appropriate to <a href="#">UnderlyingExtraordinaryEventType(42886)</a> ). See above. See <a href="http://www.fixtradingcommunity.org/code/ists#Extraordinary_Event_TypeCredit_Event_Rate_Source">http://www.fixtradingcommunity.org/code/ists#Extraordinary_Event_TypeCredit_Event_Rate_Source</a> for code list of extraordinary event types and values.	Val	Add to UnderlyingExtraordinaryEventGrp component
<a href="#">2626</a> <a href="#">tbd</a>	UnderlyingAverageVolumeLimitationPercentage	NEW	Amt	The limit of average percentage of individual securities traded in a day or a number of days.	AvgLmtPctage	Add to UnderlyingInstrument component
<a href="#">2627</a> <a href="#">tbd</a>	UnderlyingAverageVolumeLimitationPeriodDays	NEW	int	Specifies the limitation period for average daily trading volume in number of days.	AvgLmtDays	Add to UnderlyingInstrument component
<a href="#">2630</a> <a href="#">tbd</a>	UnderlyingBasketDivisor	NEW	float	Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.	BsktDvsr	Add to UnderlyingInstrument component
<a href="#">2628</a> <a href="#">tbd</a>	UnderlyingDepositoryReceiptIndicator	NEW	Boolean	Indicates whether the underlier is a depository receipt. [Elaboration: A depository receipt is a negotiable certificate issued by a trust company or security depository.]	DpstryRcptInd	Add to UnderlyingInstrument component
<a href="#">2625</a> <a href="#">tbd</a>	UnderlyingExchangeLookAlike	NEW	Boolean	For a share option trade, a flag used to indicate whether the instrument is to be treated as an 'exchange look-alike'. [Elaboration: This designation has significance for how share adjustments (arising from corporate actions) will be determined for the instrument. For an 'exchange look-alike' instrument the	ExchLookAlike	Add to UnderlyingInstrument component

				relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term)), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).		
<a href="#">2624</a> <a href="#">tbd</a>	UnderlyingExtraordinaryEventAdjustmentMethod	NEW	int	Defines how adjustments will be made to the contract should one or more of the extraordinary events occur. <tbd> = Calculation agent (The Calculation Agent has the right to adjust the terms of the trade following a corporate action.) <tbd> = Options exchange (The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.) (Uses values from <a href="#">ExtraordinaryEventAdjustmentMethod(2602)</a> )	ExtrordEvtAdjMeth	Add to UnderlyingInstrument component
<a href="#">2620</a> <a href="#">tbd</a>	UnderlyingFutureID	NEW	String	In the case of an index underlier specifies the unique identifier for the referenced futures contract.	FutID	Add to UnderlyingInstrument component
<a href="#">2621</a> <a href="#">tbd</a>	UnderlyingFutureIDSource	NEW	String	Identifies the source of the UnderlyingFutureID( <a href="#">2620tbd</a> ).  (Use values from <a href="#">SecurityIDSource(22)</a> )	FutIDSrc	Add to UnderlyingInstrument component
<a href="#">2631</a> <a href="#">tbd</a>	UnderlyingInstrumentXID	NEW	XID	Identifier for referencing this UnderlyingInstrument from a parent instrument or a convertible instrument.	XID	Add to UnderlyingInstrument component
<a href="#">2614</a> <a href="#">tbd</a>	UnderlyingNotional	NEW	Amt	Notional value for the equity or bond underlier.	Notl	Add to UnderlyingInstrument component
<a href="#">2617</a> <a href="#">tbd</a>	UnderlyingNotionalAdjustments	NEW	int	Specifies the conditions that govern the adjustment to the number of units of the return swap. Values: 0<tbd> = Execution [Elaboration: The	NotlAdjmts	Add to UnderlyingInstrument component

				adjustments to the number of units are governed by an execution clause.) 1<td> = Portfolio rebalancing [Elaboration: ( The adjustments to the number of units are governed by a portfolio rebalancing clause.)] 2<td> = Standard [Elaboration: ( The adjustments to the number of units are not governed by any specific clause.)]		
<a href="#">2615</a> <a href="#">tbd</a>	UnderlyingNotionalCurrency	NEW	Currency	Specifies (The currency denomination of the notional value UnderlyingNotional(tbd) is denominated in. Uses ISO 4217 currency codes.	NotICcy	Add to UnderlyingInstrument component
<a href="#">2616</a> <a href="#">tbd</a>	UnderlyingNotionalDeterminationMethod	NEW	String	Specifies the method for determining according to which the notional amount is determined. See: <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	NotIDtrmnMeth	Add to UnderlyingInstrument component
<a href="#">tbd</a>	UnderlyingNotionalXID	NEW	XID	Identifier of this notional amount for cross referencing elsewhere in the message.	NotXID	Add to UnderlyingInstrument component
<a href="#">2619</a> <a href="#">tbd</a>	UnderlyingNotionalXIDRef	NEW	XIDRef	Cross reference to another notional amount for duplicating its properties.	NotXIDRef	Add to UnderlyingInstrument component
<a href="#">2629</a> <a href="#">tbd</a>	UnderlyingOpenUnits	NEW	Qty	The number of units (units of the index or number of securities, par amount of a bond) that constitute the underlier. In the case of a basket swap, this element is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.	OpnUnits	Add to UnderlyingInstrument component
<a href="#">2622</a> <a href="#">tbd</a>	UnderlyingStrikeIndexCurvePoint	NEW	String	The point on the floating rate index curve. Sample values: M = combination of a number between 1-12 and an "M" for month, e.g. 3M Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y 10Y-OLD = see above, then add "-OLD"	StrkNdxPnt	Add to UnderlyingInstrument component

				when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.		
<a href="#">2623</a> <a href="#">tbd</a>	UnderlyingStrikeIndexQuote	NEW	int	The quote side from which the index price is to be determined.  <i>Uses values from StrikeIndexQuote(2601tbd)</i>	StrkNdxQte	Add to UnderlyingInstrument component
<a href="#">42887</a> <a href="#">tbd</a>	UnderlyingSettlMethodElectingPartySide	NEW	int	Side value of the party electing the settlement method. <i>(Uses values from PaymentPaySide(40214))</i>	SettlMethElctngSide	Add to UnderlyingOptionExercise component
<a href="#">42889</a> <a href="#">tbd</a>	UnderlyingMakeWholeAmount	NEW	Amt	Amount to be paid by the buyer of the option if the option is exercised prior to the UnderlyingMakeWholeDate( <a href="#">42888tbd</a> ).	Amt	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42890</a> <a href="#">tbd</a>	UnderlyingMakeWholeBenchmarkCurveName	NEW	String	Identifies the benchmark floating rate index.	Name	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42891</a> <a href="#">tbd</a>	UnderlyingMakeWholeBenchmarkCurvePoint	NEW	String	The <del>tenor</del> point on of the floating rate index curve. Sample values: M = combination of a number between 1-12 and an "M" for month, e.g. 3M Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.	Point	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42893</a> <a href="#">tbd</a>	UnderlyingMakeWholeBenchmarkQuote	NEW	int	The quote side of the benchmark to be used for calculating the "make whole" amount.	Qte	Add to UnderlyingOptionExerciseMakeWholeProvision

				Uses values from <i>StrikeIndexQuote(2601tbd)</i> .		component
<a href="#">42888</a> <i>tbd</i>	UnderlyingMakeWholeDate	NEW	LocalMktDate	The date through which option can-not be exercised without penalty.	Dt	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42894</a> <i>tbd</i>	UnderlyingMakeWholeInterpolationMethod	NEW	int	The method used when calculating the "make whole" amount. The most common is linear method.  (Uses enums from <i>PaymentStreamInflationInterpolationMethod(40811)</i> ) Uses values from <i>MakeWholeInterpolationMethod(tbd)</i>	IntrpltnMeth	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42892</a> <i>tbd</i>	UnderlyingMakeWholeRecallSpread	NEW	PriceOffset	Spread over the floating rate index.	Spread	Add to UnderlyingOptionExerciseMakeWholeProvision component
<a href="#">42895</a> <i>tbd</i>	UnderlyingPaymentStreamCashSettlIndicator	NEW	Boolean	Indicates whether cash settlement is applicable.	CashSettlInd	Add to UnderlyingPaymentStream component
<a href="#">42900</a> <i>tbd</i>	UnderlyingPaymentStreamCompoundingFixedRate	NEW	float	The compounding fixed rate applicable to the payment stream.	CmpndgFixedRate	Add to UnderlyingPaymentStream component
<a href="#">42897</a> <i>tbd</i>	UnderlyingPaymentStreamCompoundingSpread	NEW	PriceOffset	The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.	CmpndgSpread	Add to UnderlyingPaymentStream component
<a href="#">42896</a> <i>tbd</i>	UnderlyingPaymentStreamCompoundingXIDRef	NEW	XIDREF	Reference to the stream which details the compounding fixed or floating rate.  Mutually exclusive with <i>UnderlyingPaymentStreamCompoundingFixedRate(tbd)</i> or <i>&lt;UnderlyingPaymentStreamCompoundingFloatingRate&gt;</i>	CmpndgXIDRef	Add to UnderlyingPaymentStream component
<a href="#">42898</a>	UnderlyingPaymentStreamInterp	NEW	int	The method used when calculating the	IntrpltnMeth	Add to

	polationMethod			index rate from multiple points on the curve. The most common is linear method.  (Uses values from PaymentStreamInflationInterpolationMethod(40811))		UnderlyingPaymentStream component
42899	UnderlyingPaymentStreamInterpolationPeriod	NEW	int	Defines applicable periods for interpolation.  Uses values from PaymentStreamInterpolationPeriod(42604).	IntrpltnPeriod	Add to UnderlyingPaymentStream component
42901	NoUnderlyingPaymentStreamCompoundingDates	NEW	NumInGroup	Number of dates in the repeating group.		Add to UnderlyingPaymentStreamCompoundingDateGrp component
42902	UnderlyingPaymentStreamCompoundingDate	NEW	LocalMktDate	The compounding date. Type of date is specified in UnderlyingPaymentStreamCompoundingDateType(42903).	Dt	Add to UnderlyingPaymentStreamCompoundingDateGrp component
42903	UnderlyingPaymentStreamCompoundingDateType	NEW	int	Specifies the type of payment compounding date (e.g. adjusted for holidays).  (Uses values from NonDeliverableFixingDateType(40827))	Typ	Add to UnderlyingPaymentStreamCompoundingDateGrp component
42913	UnderlyingPaymentStreamBoundsFirstDateUnadjusted	NEW	LocalMktDate	The unadjusted first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	FirstDtUnadj	Add to UnderlyingPaymentStreamCompoundingDates component
42914	UnderlyingPaymentStreamBoundsLastDateUnadjusted	NEW	LocalMktDate	The unadjusted last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.	LastDtUnadj	Add to UnderlyingPaymentStreamCompoundingDates component
42904	UnderlyingPaymentStreamCompoundingDatesBusinessDayConvention	NEW	int	The compounding dates business day convention.	BizDayConvtn	Add to UnderlyingPaymentStreamCompoundingDates component



				(Uses values from <b>BusinessDayConvention(40921)</b> )		component
<a href="#">42908</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetDayType	NEW	int	Specifies the day type of the relative compounding date offset-day type.  (Uses values from <b>PaymentStreamPaymentOffsetDayType(40920)</b> )	OfstDayTyp	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42906</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding date offset.	OfstPeriod	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42907</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesOffsetUnit	NEW	String	Time unit associated with the relative compounding date offset.  (Uses values from <b>PaymentStreamPaymentOffsetUnit(40760)</b> )	OfstUnit	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42905</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesRelativeTo	NEW	int	Specifies the anchor date <u>when</u> the compounding dates are relative to an <u>anchor</u> <del>other</del> -date.  (Uses values from <b>StreamEffectiveDateRelativeTo(40910)</b> ) See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42910</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which compounding dates occur.	FreqPeriod	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42911</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFrequencyUnit	NEW	String	Time unit associated with the frequency at which compounding dates occur.  (Uses values from <b>CouponFrequencyUnit(1949)</b> )	FreqUnit	Add to UnderlyingPaymentStreamCompoundingDates component

<a href="#">42909</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingPeriodSkip	NEW	int	The number of periods in the “RelativeTo” schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the “RelativeTo” schedule. If present this should have a value greater than 1.	Skip	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42912</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingRollConvention	NEW	String	The convention for determining the sequence of compounding dates. It is used in conjunction with a specified frequency.  <i>Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.</i>  <i>(Uses values from DateRollConvention(40922))</i>	Roll	Add to UnderlyingPaymentStreamCompoundingDates component
<a href="#">42915</a> <a href="#">tbd</a>	NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters	NEW	NumInGroup	<del>[NumInGroup]</del> Number of business centers in the repeating group.	—	Add to UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp component
<a href="#">42916</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingDatesBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stream compounding dates, e.g. “GBLO”. See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp component
<a href="#">42922</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateAdjusted	NEW	LocalMktDate	The adjusted compounding end date.	Dt	Add to UnderlyingPaymentStreamCompoundingEndDate component
<a href="#">42921</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateOffsetDayType	NEW	int	<del>Specifies the day type of the Relative compounding end date offset day type.</del>  <i>(Uses values from PaymentStreamPaymentOffsetDayType(40920))</i>	OfstDayTyp	Add to UnderlyingPaymentStreamCompoundingEndDate component

<a href="#">42919</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding end date offset.	OfstPeriod	Add to UnderlyingPaymentStreamCompoundingEndDate component
<a href="#">42920</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateOffsetUnit	NEW	String	Time unit associated with the relative compounding end date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingPaymentStreamCompoundingEndDate component
<a href="#">42918</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateRelativeTo	NEW	int	Specifies the anchor date #when the compounding end date is relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingPaymentStreamCompoundingEndDate component
<a href="#">42917</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingEndDateUnadjusted	NEW	LocalMktDate	The unadjusted compounding end date.	DtUnadj	Add to UnderlyingPaymentStreamCompoundingEndDate component
<a href="#">42939</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingAveragingMethod	NEW	int	Specifies the averaging method when compounding floating rate averaging is applicable (e.g. weighted or unweighted), used to specify whether a weighted or unweighted average method of calculation is to be used.  (Uses values from PaymentStreamAveragingMethod(40806))	AvgngMeth	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42930</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingCapRate	NEW	Percentage	The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain	CapRt	Add to UnderlyingPaymentStreamCompoundingFloatingRate component

				level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".		
<a href="#">42931</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingCapRateBuySide	NEW	int	Reference to the buyer of the compounding cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtBuy	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42932</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingCapRateSellSide	NEW	int	Reference to the seller of the compounding cap rate option through its trade side.  (Uses values from PaymentStreamCapRateBuySide(40798))	CapRtSell	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42938</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFinalRatePrecision	NEW	int	Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.	FlrRtPresn	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42937</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection	NEW	int	Specifies the rounding direction for the compounding floating rate.  (Uses values from RoundingDirection(468))	FlrRtRndDirctn	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42933</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFloorRate	NEW	Percentage	The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".	FlrRt	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42934</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingFloorRateBuySide	NEW	int	Reference to the buyer of the compounding floor rate option through its trade side.  (Uses values from PaymentStreamFloorRateBuySide(40801))	FlrRtBuy	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42935</a>	UnderlyingPaymentStreamCompoundingFloorRateSellSide	NEW	int	Reference to the seller of the floor rate option through its trade side.	FlrRtSell	Add to UnderlyingPaymentStreamCompoundingFloatingRate component

	<b>poundingFloorRateSellSide</b>			option through its trade side.  (Uses values from <b>PaymentStreamFloorRateBuySide(40801)</b> )		UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42936</b> <b>tbd</b>	<b>UnderlyingPaymentStreamCompoundingInitialRate</b>	<b>NEW</b>	<b>Percentage</b>	The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".	<b>InitRt</b>	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42940</b> <b>tbd</b>	<b>UnderlyingPaymentStreamCompoundingNegativeRateTreatment</b>	<b>NEW</b>	<b>int</b>	The specification of any <del>method provisions</del> for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).  (Uses values from <b>PaymentStreamNegativeRateTreatment(40807)</b> )	<b>NegtvRtTrtmt</b>	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42923</b> <b>tbd</b>	<b>UnderlyingPaymentStreamCompoundingRateIndex</b>	<b>NEW</b>	<b>String</b>	The payment stream's compounding floating rate index.	<b>Ndx</b>	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42924</b> <b>tbd</b>	<b>UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod</b>	<b>NEW</b>	<b>int</b>	Time unit multiplier for the payment stream's compounding floating rate index curve period.	<b>NdxPeriod</b>	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42925</b> <b>tbd</b>	<b>UnderlyingPaymentStreamCompoundingRateIndexCurveUnit</b>	<b>NEW</b>	<b>String</b>	Time unit associated with the payment stream's compounding floating rate index curve period.  (Uses values from <b>PaymentStreamRateIndexCurveUnit(40791)</b> )	<b>NdxUnit</b>	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<b>42926</b>	<b>UnderlyingPaymentStreamCom</b>	<b>NEW</b>	<b>float</b>	A rate multiplier to apply to the	<b>RtMult</b>	Add to

<a href="#">tbd</a>	poundingRateMultiplier			compounding floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.		UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42927</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingRateSpread	NEW	PriceOffset	The basis points spread from the index specified in UnderlyingPaymentStreamCompoundingRateIndex( <a href="#">42923</a> <a href="#">tbd</a> ).	Spread	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42928</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingRateSpreadPositionType	NEW	int	Identifies whether the rate spread is applied to a long or short position.  (Uses values from PaymentStreamRateSpreadPositionType(40795))	SpreadPosType	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42929</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingRateTreatment	NEW	int	Specifies the yield calculation treatment for the index.  (Uses values from PaymentStreamRateTreatment(40796))	RtTrtmt	Add to UnderlyingPaymentStreamCompoundingFloatingRate component
<a href="#">42946</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingStartDateAdjusted	NEW	LocalMktDate	The adjusted compounding start date.	Dt	Add to UnderlyingPaymentStreamCompoundingStartDate component
<a href="#">42945</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingStartDateOffsetDayType	NEW	int	Specifies the day type of the relative compounding start date offset-day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayType	Add to UnderlyingPaymentStreamCompoundingStartDate component
<a href="#">42943</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative compounding start date offset.	OfstPeriod	Add to UnderlyingPaymentStreamCompoundingStartDate component
<a href="#">42944</a> <a href="#">tbd</a>	UnderlyingPaymentStreamCompoundingStartDateOffsetUnit	NEW	String	Time unit associated with the relative compounding start date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingPaymentStreamCompoundingStartDate component

42942 tbd	UnderlyingPaymentStreamCompoundingStartDateRelativeTo	NEW	int	Specifies the anchor date when the compounding start date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingPaymentStreamCompoundingStartDate component
42941 tbd	UnderlyingPaymentStreamCompoundingStartDateUnadjusted	NEW	LocalMktDate	The unadjusted compounding start date.	DtUnadj	Add to UnderlyingPaymentStreamCompoundingStartDate component
42948 tbd	UnderlyingPaymentStreamEncodedFormulaImage	NEW	data	Image of the formula image when represented through an encoded clip in base64Binary.	Frmlalng/element/content, not attribute	Add to UnderlyingPaymentStreamEncodedFormulaImage component
42947 tbd	UnderlyingPaymentStreamEncodedFormulaImageLength	NEW	Length	Length in bytes of the UnderlyingPaymentStreamEncodedFormulaImage(42948) field.	FrmlalngLen	Add to UnderlyingPaymentStreamEncodedFormulaImage component
42954 tbd	UnderlyingPaymentStreamFinalPriceFinalPaymentDateAdjusted	NEW	LocalMktDate	The adjusted final price payment date.	Dt	Add to UnderlyingPaymentStreamFinalPricePaymentDate component
42950 tbd	UnderlyingPaymentStreamFinalPricePaymentDateRelativeTo	NEW	int	Specifies the anchor date when the final price payment date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelativeToDate</a> for values.	Reltv	Add to UnderlyingPaymentStreamFinalPricePaymentDate component

				1000+ reserved for bilaterally agreed values.		
42949 tbd	UnderlyingPaymentStreamFinalPricePaymentDateUnadjusted	NEW	LocalMktDate	The unadjusted final price payment date.	DtUnadj	Add to UnderlyingPaymentStreamFinalPricePaymentDate component
42953 tbd	UnderlyingPaymentStreamFinalPricePaymentDateOffsetDayType	NEW	int	Specifies the day type of the relative final price payment date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920)).	OfstDayTyp	Add to UnderlyingPaymentStreamFinalPricePaymentDate component
42951 tbd	UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod	NEW	int	Time unit multiplier for the relative final price payment date offset.	OfstPeriod	Add to UnderlyingPaymentStreamFinalPricePaymentDate component
42952 tbd	UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit	NEW	String	Time unit associated with the relative final price payment date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760)).	OfstUnit	Add to UnderlyingPaymentStreamFinalPricePaymentDate component
42955 tbd	NoUnderlyingPaymentStreamFixingDates	NEW	NumInGroup	Number of fixing dates in the repeating group.	—	Add to UnderlyingPaymentStreamFixingDateGrp component
42956 tbd	UnderlyingPaymentStreamFixingDate	NEW	LocalMktDate	The fixing date. Type of date is specified in UnderlyingPaymentStreamFixingDateType(42957tbd).	Dt	Add to UnderlyingPaymentStreamFixingDateGrp component
42957 tbd	UnderlyingPaymentStreamFixingDateType	NEW	int	Specifies the type of fixing date (e.g. adjusted for holidays).  (Uses values from NonDeliverableFixingDateType(40827)).	Typ	Add to UnderlyingPaymentStreamFixingDateGrp component
42975 tbd	UnderlyingPaymentStreamDaysAdjustmentIndicator	NEW	Boolean	Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the	DaysAdjmt	Add to UnderlyingPaymentStreamFloatingRate



				estimate trading days or not. The number of "days in range" refers to the number of returns that contribute to the realized volatility.		component
<a href="#">42961</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFirst ObservationDateAdjusted	NEW	LocalMkt Date	Specifies the adjusted initial price observation date.	FirstObsvtnD t	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42959</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFirst ObservationDateRelativeTo	NEW	int	Specifies the anchor date when the initial price observation date is relative to an anchor date, this specifies the anchor date.  <i>(Uses values from StreamEffectiveDateRelativeTo(40910). See <a href="http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists/#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.</i>	FirstObsvtnD Reltv	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42958</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFirst ObservationDateUnadjusted	NEW	LocalMkt Date	The unadjusted initial price observation date unadjusted.	FirstObsvtnD tUnadj	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42960</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFirst ObservationDateOffsetDayType	NEW	int	Specifies the day type of the initial price observation date offset.  <i>Uses values from PaymentStreamPaymentOffsetDayType(40920)</i>	FirstObsvtnD ayTyp	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42965</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink ClosingLevelIndicator	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.	LinkClsngLvl	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42967</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink EstimatedTradingDays	NEW	int	The expected number of trading days in the variance or correlation swap stream.	LinkEstTrdg Days	Add to UnderlyingPaymentStrea mFloatingRate component
<a href="#">42966</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLink ExpiringLevelIndicator	NEW	Boolean	Indicates whether the correlation or variance swap contract will ("Y") strike off	LinkExpngLv l	Add to UnderlyingPaymentStrea

				the expiring level of the default exchange traded contract or not.		mFloatingRate component
<a href="#">42964</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkInitialLevel	NEW	Price	Price level at which the correlation or variance swap contract will strike.	LinkInitLvl	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42970</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkMaximumBoundary	NEW	float	Specifies the maximum or upper boundary for variance or strike determination.  For a variation swap stream all observations above this price level will be excluded from the variance calculation.  For a correlation swap stream the maximum boundary is a percentage of the strike price.	LinkMaxBoundary	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42971</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkMinimumBoundary	NEW	float	Specifies the minimum or lower boundary for variance or strike determination.  For a variation swap stream all observations below this price level will be excluded from the variance calculation.  For a correlation swap stream the minimum boundary is a percentage of the strike price.	LinkMinBoundary	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42972</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkNumberOfDataSeries	NEW	int	Number of data series for a correlation swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.	LinkNumDataSeries	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42968</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkStrikePrice	NEW	Price	The strike price of a correlation or variance swap stream.	LinkStrkPx	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42969</a> <a href="#">tbd</a>	UnderlyingPaymentStreamLinkStrikePriceType	NEW	int	For a variance swap specifies how UnderlyingPaymentStreamLinkStrikePrice	LinkStrkPxType	Add to UnderlyingPaymentStream

				(42968) is expressed. (Uses values from PaymentStreamLinkStrikePriceType(42674)) 0 = volatility 1 = variance		mFloatingRate component
42976	UnderlyingPaymentStreamNearestExchangeContractRefID	NEW	String	References a contract listed on an exchange through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.	ExchCntrctRefID	Add to UnderlyingPaymentStreamFloatingRate component
42974	UnderlyingPaymentStreamRealizedVarianceMethod	NEW	int	Indicates which price to use to satisfy the boundary condition. (Uses values from PaymentStreamRealizedVarianceMethod(42679)) Values: 0 = Previous [Elaboration: For a return on day T, the observed price on T-1 must be in range.] 1 = Last [Elaboration: For a return on day T, the observed price on T must be in range.] 2 = Both [Elaboration: For a return on day T, the observed prices on both T and T-1 must be in range.]	RlzdVarncMeth	Add to UnderlyingPaymentStreamFloatingRate component
42962	UnderlyingPaymentStreamUnderlierRefID	NEW	String	References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the <UnderlyingInstrument> component.	UndlrRefID	Add to UnderlyingPaymentStreamFloatingRate component
42973	UnderlyingPaymentStreamVarianceUnadjustedCap	NEW	float	Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.	VarncCap	Add to UnderlyingPaymentStreamFloatingRate component
42977	UnderlyingPaymentStreamVegaNotionalAmount	NEW	float	"Vega Notional" represents the approximate gain/loss at maturity for a 1% difference between RVol (realised volatility) and KVol (strike volatility). It	VegaNotlAmt	Add to UnderlyingPaymentStreamFloatingRate component

				does not necessarily represent the Vega risk of the trade.		
<a href="#">42963</a> <a href="#">tbd</a>	UnderlyingReturnRateNotionalReset	NEW	Boolean	Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.	RtnRtNotlReset	Add to UnderlyingPaymentStreamFloatingRate component
<a href="#">42978</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFormulaCurrency	NEW	Currency	The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingPaymentStreamFormula component
<a href="#">42979</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFormulaCurrencyDeterminationMethod	NEW	String	Specifies the method according to which the formula amount currency is determined. . See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	CcyDtrmnMeth	Add to UnderlyingPaymentStreamFormula component
<a href="#">42980</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFormulaReferenceAmount	NEW	int	Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document. See <a href="http://www.fixtradingcommunity.org/code/lists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/code/lists#Payment_Amount_Relative_To</a> for code list of reference amounts. (Uses values from <a href="#">PaymentAmountRelativeTo (tbd/42598)</a> )	RefAmt	Add to UnderlyingPaymentStreamFormula component
<a href="#">42981</a> <a href="#">tbd</a>	NoUnderlyingPaymentStreamFormulas	NEW	NumInGroup	Number of formulas in the repeating group.	—	Add to UnderlyingPaymentStreamFormulaMathGrp component
<a href="#">42982</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFormula	NEW	XMLData	An element for eContaining an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).	[element content, not attribute]	Add to UnderlyingPaymentStreamFormulaMathGrp component
<a href="#">42983</a> <a href="#">tbd</a>	UnderlyingPaymentStreamFormulaDesc	NEW	String	A description of the <a href="#">math</a> formula <a href="#">math</a> element in <a href="#">UnderlyingPaymentStreamFormula(42982)</a> .	Desc	Add to UnderlyingPaymentStreamFormulaMathGrp component

<a href="#">42990</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateAdjusted	NEW	LocalMktDate	The adjusted stub end date.	Dt	Add to UnderlyingPaymentStubEndDate component
<a href="#">42985</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateBusinessDayConvention	NEW	int	The stub end date business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to UnderlyingPaymentStubEndDate component
<a href="#">42989</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateOffsetDayType	NEW	int	Specifies the day type of the relative stub end date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingPaymentStubEndDate component
<a href="#">42989</a> <a href="#">7 tbd</a>	UnderlyingPaymentStubEndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative stub end date offset.	OfstPeriod	Add to UnderlyingPaymentStubEndDate component
<a href="#">42988</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateOffsetUnit	NEW	String	Time unit associated with the relative stub end date offset.  (Uses values from PaymentStreamPaymentOffsetTimeUnit(40760))	OfstUnit	Add to UnderlyingPaymentStubEndDate component
<a href="#">42986</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateRelativeTo	NEW	int	Specifies the anchor date when the stub end date is relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingPaymentStubEndDate component
<a href="#">42984</a> <a href="#">tbd</a>	UnderlyingPaymentStubEndDateUnadjusted	NEW	LocalMktDate	The unadjusted stub end date.	DtUnadj	Add to UnderlyingPaymentStubEndDate component
<a href="#">42991</a> <a href="#">tbd</a>	NoUnderlyingPaymentStubEndDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	---	Add to UnderlyingPaymentStubE

						ndDateBusinessCenterGr p component
<a href="#">42992</a> <a href="#">fbd</a>	UnderlyingPaymentStubEndDat eBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. “GBLO”. See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingPaymentStubEndDateBusinessCenterGroup component
<a href="#">42999</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateAdjusted	NEW	LocalMktDate	The adjusted stub start date.	Dt	Add to UnderlyingPaymentStubStartDate component
<a href="#">42994</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateBusinessDayConvention	NEW	int	The stub start date business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvt	Add to UnderlyingPaymentStubStartDate component
<a href="#">42998</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateOffsetDayType	NEW	int	Specifies the day type of the relative stub start date offset day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingPaymentStubStartDate component
<a href="#">42996</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative stub start date offset.	OfstPeriod	Add to UnderlyingPaymentStubStartDate component
<a href="#">42997</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateOffsetUnit	NEW	String	Time unit associated with the relative stub start date offset.  (Uses values from PaymentStreamPaymentOffsetTimeUnit(40760))	OfstUnit	Add to UnderlyingPaymentStubStartDate component
<a href="#">42995</a> <a href="#">fbd</a>	UnderlyingPaymentStubStartDateRelativeTo	NEW	int	Specifies the anchor date when the stub start date is relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelati">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelati</a>	Reltv	Add to UnderlyingPaymentStubStartDate component

				<u>ve To Date for values.</u>		
				<u>1000+ reserved for bilaterally agreed values.</u>		
<u>42993</u> <u>td</u>	UnderlyingPaymentStubStartDateUnadjusted	NEW	LocalMktDate	The unadjusted stub start date.	DtUnadj	Add to UnderlyingPaymentStubStartDate component
<u>43000</u> <u>td</u>	NoUnderlyingPaymentStubStartDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	--	Add to UnderlyingPaymentStubStartDateBusinessCenterGrp component
<u>43001</u> <u>td</u>	UnderlyingPaymentStubStartDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingPaymentStubStartDateBusinessCenterGrp component
<u>43002</u> <u>td</u>	UnderlyingProvisionBreakFeeElection	NEW	int	Type of fee elected for the break provision.  <u>√(Uses values from ProvisionBreakFeeElection(42707))</u> 0 = Flat fee 1 = Amortized fee 2 = Funding fee 3 = Flat fee and funding fee 4 = Amortized fee and funding fee	BrkFeeElctn	Add to UnderlyingProvisionGrp component
<u>43003</u> <u>td</u>	UnderlyingProvisionBreakFeeRate	NEW	Percentage float	Break fee election rate when the break fee is proportional to the notional. <u>A fee rate of 5% would be represented as "0.05".</u>	BrkFeeRt	Add to UnderlyingProvisionGrp component
<u>43004</u> <u>td</u>	UnderlyingRateSpreadInitialValue	NEW	floatAmt	Specifies the initial rate spread for a basket underlier.	InitVal	Add to UnderlyingRateSpreadSchedule component
<u>43005</u> <u>td</u>	NoUnderlyingRateSpreadSteps	NEW	NumInGroup	Number of entries in the repeating group.	--	Add to UnderlyingRateSpreadStepGrp component
<u>43006</u> <u>td</u>	UnderlyingRateSpreadStepDate	NEW	LocalMktDate	The date that the rate spread step takes affect.	Dt	Add to UnderlyingRateSpreadStepGrp component
<u>43007</u>	UnderlyingRateSpreadStepValue	NEW	floatAmt	The the value of the new rate spread as of	Val	Add to

				the UnderlyingRateSpreadStepDate(43006#d).		UnderlyingRateSpreadStepGrp component
43008	NoUnderlyingReturnRateDates	NEW	NumInGroup	Number of iterations in the return rate date repeating group.	--	Add to UnderlyingReturnRateDateGrp component
43009	UnderlyingReturnRateDateMode	NEW	int	Specifies the valuation type applicable to the return rate date.  (Uses values from ReturnRateDateMode(42710#d))	Mode	Add to UnderlyingReturnRateDateGrp component
43029	UnderlyingReturnRateValuationDateBusinessDayConvention	NEW	int	The return rate valuation dates business day convention.  (Uses values from BusinessDayConvention(40921))	BizDayCnvt	Add to UnderlyingReturnRateDateGrp component
43011	UnderlyingReturnRateValuationDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation date offset.	OfstPeriod	Add to UnderlyingReturnRateDateGrp component
43012	UnderlyingReturnRateValuationDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingReturnRateDateGrp component
43010	UnderlyingReturnRateValuationDateRelativeTo	NEW	int	Specifies the anchor date #when the return rate valuation dates are relative to an anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed values.	Reltv	Add to UnderlyingReturnRateDateGrp component
43013	UnderlyingReturnRateValuationDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation date offset day type.	OfstDayTyp	Add to UnderlyingReturnRateDateGrp component



				(Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )		
<a href="#">43025</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateAdjusted	NEW	LocalMktDate	The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDt	Add to UnderlyingReturnRateDateGrp component
<a href="#">43024</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation end date offset day type.  (Uses values from <i>PaymentStreamPaymentOffsetDayType(40920)</i> )	EndDtOfstDayTyp	Add to UnderlyingReturnRateDateGrp component
<a href="#">43022</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation end date offset.	EndDtOfstPeriod	Add to UnderlyingReturnRateDateGrp component
<a href="#">43023</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation end date offset.  (Uses values from <i>PaymentStreamPaymentOffsetUnit(40760)</i> )	EndDtOfstUnit	Add to UnderlyingReturnRateDateGrp component
<a href="#">43021</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation end date is relative to an anchor date, this specifies the anchor date.  (Uses values from <i>StreamEffectiveDateRelativeTo(40910)</i> ) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.	EndDtReltv	Add to UnderlyingReturnRateDateGrp component
<a href="#">43020</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation EndDateUnadjusted	NEW	LocalMktDate	The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.	EndDtUnadj	Add to UnderlyingReturnRateDateGrp component
<a href="#">43026</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation FrequencyPeriod	NEW	int	Time unit multiplier for the frequency at which return rate valuation dates occur.	FreqPeriod	Add to UnderlyingReturnRateDateGrp component
<a href="#">43028</a> <a href="#">tbd</a>	UnderlyingReturnRateValuation FrequencyRollConvention	NEW	String	The convention for determining the sequence of return rate valuation dates. It is	Roll	Add to UnderlyingReturnRateDateGrp component

				used in conjunction with a specified frequency.  Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.  (Uses values from DateRollConvention(40922))		eGrp component
43027 tbd	UnderlyingReturnRateValuation FrequencyUnit	NEW	String	Time unit frequency at which return rate valuation dates occur.  (Uses values from CouponFrequencyUnit(1949))	FreqUnit	Add to UnderlyingReturnRateDateGrp component
43019 tbd	UnderlyingReturnRateValuation StartDateAdjusted	NEW	LocalMktDate	The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDt	Add to UnderlyingReturnRateDateGrp component
43018 tbd	UnderlyingReturnRateValuation StartDateOffsetDayType	NEW	int	Specifies the day type of the relative return rate valuation start date offset-day type.  (Uses values from PaymentStreamPaymentOffsetDayType(40920))	StartDtOfstDayTyp	Add to UnderlyingReturnRateDateGrp component
43016 tbd	UnderlyingReturnRateValuation StartDateOffsetPeriod	NEW	int	Time unit multiplier for the relative return rate valuation start date offset.	StartDtOfstPeriod	Add to UnderlyingReturnRateDateGrp component
43017 tbd	UnderlyingReturnRateValuation StartDateOffsetUnit	NEW	String	Time unit associated with the relative return rate valuation start date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	StartDtOfstUnit	Add to UnderlyingReturnRateDateGrp component
43015 tbd	UnderlyingReturnRateValuation StartDateRelativeTo	NEW	int	Specifies the anchor date when the return rate valuation start date is relative to an anchor date, this specifies the anchor date.  (Uses values from StreamEffectiveDateRelativeTo(40910))	StartDtRelty	Add to UnderlyingReturnRateDateGrp component

				See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.		
<a href="#">43014</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationStartDateUnadjusted	NEW	LocalMktDate	The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.	StartDtUnadj	Add to UnderlyingReturnRateDateGrp component
<a href="#">43030</a> <a href="#">tbd</a>	NoUnderlyingReturnRateFXConversions	NEW	NumInGroup	Number of iterations in the return rate FX conversion repeating group.	---	Add to UnderlyingReturnRateFXConversionGrp component
<a href="#">43031</a> <a href="#">tbd</a>	UnderlyingReturnRateFXCurrencySymbol	NEW	String	Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.	CcySym	Add to UnderlyingReturnRateFXConversionGrp component
<a href="#">43032</a> <a href="#">tbd</a>	UnderlyingReturnRateFXRate	NEW	floatPrice	The rate of exchange between the two currencies specified in UnderlyingReturnRateFXCurrencySymbolPair( <a href="#">43031</a> <a href="#">tbd</a> ).	FxRt	Add to UnderlyingReturnRateFXConversionGrp component
<a href="#">43033</a> <a href="#">tbd</a>	UnderlyingReturnRateFXRateCalc	NEW	char	Specifies whether UnderlyingReturnRateFXRate( <a href="#">43032</a> <a href="#">tbd</a> ) should be multiplied or divided.  <i>Uses values from SettlCurrFxRateCalc(156)</i>	FxRtCalc	Add to UnderlyingReturnRateFXConversionGrp component
<a href="#">43034</a> <a href="#">tbd</a>	NoUnderlyingReturnRates	NEW	NumInGroup	Number of iterations in the return rate repeating group.	---	Add to UnderlyingReturnRateGrp component
<a href="#">43041</a> <a href="#">tbd</a>	UnderlyingReturnRateAmountRelativeTo	NEW	int	Specifies the reference amount when the return rate. If the amount is relative to another amount in the trade this references the other amount.  <i>(Uses values from PaymentAmountRelativeTo (tbd)) See <a href="http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To">http://www.fixtradingcommunity.org/code/ists#Payment_Amount_Relative_To</a> for code list of relative amounts.</i>	AmtReltv	Add to UnderlyingReturnRateGrp component

<a href="#">43054</a> <a href="#">tbd</a>	UnderlyingReturnRateCashFlow Type	NEW	String	Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc. See <a href="http://www.fpml.org/coding-scheme/cashflow-type">http://www.fpml.org/coding-scheme/cashflow-type</a> for standard values.	CshFlow	Add to UnderlyingReturnRateGroup component
<a href="#">43037</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionAmount	NEW	Amt	The commission amount, expressed as indicated in <a href="#">UnderlyingReturnRateCommissionType(43036tbd)</a> .	CommAmt	Add to UnderlyingReturnRateGroup component
<a href="#">43038</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionCurrency	NEW	Currency	Specifies the currency the commission amount is denominated in. Uses ISO 4217 currency codes.	CommCcy	Add to UnderlyingReturnRateGroup component
<a href="#">43036</a> <a href="#">tbd</a>	UnderlyingReturnRateCommissionBasisType	NEW	int	Specifies the basis or unit used to express and calculate the commission.  <i>Uses values from CommType(13)</i>	CommBasisType	Add to UnderlyingReturnRateGroup component
<a href="#">43040</a> <a href="#">tbd</a>	UnderlyingReturnRateDeterminationMethod	NEW	String	Specifies the method by which the underlier prices are determined. See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for standard values.	DtrmnMeth	Add to UnderlyingReturnRateGroup component
<a href="#">43059</a> <a href="#">tbd</a>	UnderlyingReturnRateFinalPriceFallback	NEW	int	Specifies the fallback provision for the hedging party in the determination of the final price.  <i>(Uses values from ComplexEventPVFinalPriceElectionFallback(2599tbd))</i>	FnIPxFallbck	Add to UnderlyingReturnRateGroup component
<a href="#">43035</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceSequence	NEW	int	Specifies the type of price sequence of the return rate.  <i>(Uses values from ReturnRatePriceSequence(42736))</i> Values: 0 = Initial 1 = Interim 2 = Final	PxSeq	Add to UnderlyingReturnRateGroup component
<a href="#">43051</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteBusinessCenter	NEW	String	The business center calendar used for adjustments associated with <a href="#">UnderlyingReturnRateQuoteTimeType(43</a>	QteBizCtr	Add to UnderlyingReturnRateGroup component

				047 <b>td</b> ) or UnderlyingReturnRateQuoteTime(43048 <b>td</b> ) and UnderlyingReturnRateQuoteDate(43049 <b>td</b> ), e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		
<a href="#">43045</a> <b>td</b>	UnderlyingReturnRateQuoteCurrency	NEW	Currency	Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.	QteCcy	Add to UnderlyingReturnRateGroup component
<a href="#">43046</a> <b>td</b>	UnderlyingReturnRateQuoteCurrencyType	NEW	String	Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in. See <a href="http://www.fpml.org/coding-scheme/reporting-currency-type">http://www.fpml.org/coding-scheme/reporting-currency-type</a> for standard values.	QteCcyTyp	Add to UnderlyingReturnRateGroup component
<a href="#">43049</a> <b>td</b>	UnderlyingReturnRateQuoteDate	NEW	LocalMktDate	Specifies the date when the quote is to be generated.	QteValDt	Add to UnderlyingReturnRateGroup component
<a href="#">43052</a> <b>td</b>	UnderlyingReturnRateQuoteExchange	NEW	Exchange	Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.	QteExch	Add to UnderlyingReturnRateGroup component
<a href="#">43050</a> <b>td</b>	UnderlyingReturnRateQuoteExpirationTime	NEW	LocalMktTime	Specifies when the quote ceases to be valid.	QteExpTm	Add to UnderlyingReturnRateGroup component
<a href="#">43042</a> <b>td</b>	UnderlyingReturnRateQuoteMeasureType	NEW	String	Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc. See <a href="http://www.fpml.org/coding-scheme/asset-measure">http://www.fpml.org/coding-scheme/asset-measure</a> for standard values.	QteTyp	Add to UnderlyingReturnRateGroup component
<a href="#">43044</a> <b>td</b>	UnderlyingReturnRateQuoteMethod	NEW	int	Specifies the type of quote used to determine the return rate of the swap.  Uses values from <i>CashSettleQuoteMethod(40027)</i> .	QteMeth	Add to UnderlyingReturnRateGroup component
<a href="#">43053</a> <b>td</b>	UnderlyingReturnRateQuotePricingModel	NEW	String	Specifies the pricing model used to evaluate the underlying asset price. See	QteModel	Add to UnderlyingReturnRateGroup component

				<a href="http://www.fpml.org/coding-scheme/pricing-model">http://www.fpml.org/coding-scheme/pricing-model</a> for standard values.		p component
<a href="#">43048</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteTime	NEW	LocalMktTime	Specifies the time when the quote is to be generated. Mutually exclusive with UnderlyingReturnRateQuoteTimeType( <a href="#">tbd</a> ).	QteValTm	Add to UnderlyingReturnRateGroup component
<a href="#">43047</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteTimeType	NEW	Stringint	Specifies how or the timing when the quote is to be obtained. Specifies what timing of the quote being represented. Mutually exclusive with UnderlyingReturnRateQuoteTime( <a href="#">tbd</a> ).  (Uses values from ReturnRateQuoteTimeType( <a href="#">42748</a> <a href="#">tbd</a> ))	QteTmTyp	Add to UnderlyingReturnRateGroup component
<a href="#">43043</a> <a href="#">tbd</a>	UnderlyingReturnRateQuoteUnits	NEW	String	Specifies the optional units that the measure is expressed in. If not specified, this is assumed to be a price/value in currency units. See <a href="http://www.fpml.org/coding-scheme/price-quote-units">http://www.fpml.org/coding-scheme/price-quote-units</a> for standard values.	QteUnit	Add to UnderlyingReturnRateGroup component
<a href="#">43039</a> <a href="#">tbd</a>	UnderlyingReturnRateTotalCommissionPerTrade	NEW	Amt	The total commission per trade.	TotCommPerTrd	Add to UnderlyingReturnRateGroup component
<a href="#">43058</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationPriceOption	NEW	int	Indicates whether an ISDA price option applies, and if applicable which type of price.  (Uses values from ReturnRateValuationPriceOption( <a href="#">42759</a> <a href="#">tbd</a> ))	ValPxOptSre	Add to UnderlyingReturnRateGroup component
<a href="#">43056</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationTime	NEW	LocalMktTime	Specifies the specific time at which the calculation agent values the underlying asset. Mutually exclusive with UnderlyingReturnRateValuationTimeType( <a href="#">tbd</a> ).	ValTm	Add to UnderlyingReturnRateGroup component
<a href="#">43057</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationTimeBusinessCenter	NEW	String	The business center calendar used for adjustments associated with UnderlyingReturnRateValuationTimeType	ValTmBizCtr	Add to UnderlyingReturnRateGroup component

				(43055) or UnderlyingReturnRateValuationTime(43056), e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.		
43055	UnderlyingReturnRateValuationTimeType	NEW	int	Specifies the timing at which the calculation agent values the underlying. Mutually exclusive with UnderlyingReturnRateValuationTime(tbd).  (Uses values from ReturnRateQuoteTimeType(42748).)	ValTmType	Add to UnderlyingReturnRateGrp component
43060	NoUnderlyingReturnRateInformationSources	NEW	NumInGroup	Number of iterations in the return rate information source repeating group.	--	Add to UnderlyingReturnRateInformationSourceGrp component
43061	UnderlyingReturnRateInformationSource	NEW	int	Identifies the source of rate information. For FX the references source to be used for the FX spot rate.  (Uses values from RateSource(1446))	RtSrc	Add to UnderlyingReturnRateInformationSourceGrp component
43062	UnderlyingReturnRateReferencePage	NEW	String	Identifies the reference "page" from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. When UnderlyingReturnRateInformationSource(43061) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: <a href="http://www.fpml.org/coding-scheme/settlement-rate-option">http://www.fpml.org/coding-scheme/settlement-rate-option</a>	RefPg	Add to UnderlyingReturnRateInformationSourceGrp component
43063	UnderlyingReturnRateReferencePageHeading	NEW	String	Identifies the page heading from the rate source.	RefPgHdng	Add to UnderlyingReturnRateInformationSourceGrp component

<a href="#">43064</a> <a href="#">tbd</a>	NoUnderlyingReturnRatePrices	NEW	NumInGroup	Number of iterations in the return rate price repeating group.	--	Add to UnderlyingReturnRatePriceGrp component
<a href="#">43066</a> <a href="#">tbd</a>	UnderlyingReturnRatePrice	NEW	Price	Specifies the price of the underlying swap asset.	Px	Add to UnderlyingReturnRatePriceGrp component
<a href="#">43067</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceCurrency	NEW	Currency	Specifies the currency of the price of the underlying swap asset. Uses ISO 4217 currency codes.	Ccy	Add to UnderlyingReturnRatePriceGrp component
<a href="#">43065</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceBasisForm	NEW	int	Qualifies the basis of the return price.  (Uses values from ReturnRatePriceBasisForm(42766tbd))	PxBasisForm	Add to UnderlyingReturnRatePriceGrp component
<a href="#">43068</a> <a href="#">tbd</a>	UnderlyingReturnRatePriceType	NEW	int	Specifies whether the UnderlyingReturnRatePriceAmount(43066tbd) is expressed in absolute or relative terms.  Uses values of ReturnRatePriceType(42769tbd).	PxTyp	Add to UnderlyingReturnRatePriceGrp component
<a href="#">43069</a> <a href="#">tbd</a>	NoUnderlyingReturnRateValuationDateBusinessCenters	NEW	NumInGroup	Number of iterations in the return rate valuation date business center repeating group.	--	Add to UnderlyingReturnRateValuationDateBusinessCenterGrp component
<a href="#">43070</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingReturnRateValuationDateBusinessCenterGrp component
<a href="#">43071</a> <a href="#">tbd</a>	NoUnderlyingReturnRateValuationDates	NEW	NumInGroup	Number of iterations in the return rate valuation date repeating group.	--	Add to UnderlyingReturnRateValuationDateGrp component
<a href="#">43072</a> <a href="#">tbd</a>	UnderlyingReturnRateValuationDate	NEW	LocalMktDate	The return rate valuation date. Type of date is specified in UnderlyingReturnRateValuationDateType(43073tbd).	Dt	Add to UnderlyingReturnRateValuationDateGrp component
<a href="#">43073</a>	UnderlyingReturnRateValuation	NEW	int	Specifies the type of return rate valuation	Typ	Add to



	DateType			date (e.g. adjusted for holidays). When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.  (Uses values from NonDeliverableFixingDateType(40827))		UnderlyingReturnRateValuationDateGrp component
43082	UnderlyingSettlMethodElectionDateAdjusted	NEW	LocalMktDate	The adjusted settlement method election date.	Dt	Add to UnderlyingSettlMethodElectionDate component
43077	UnderlyingSettlMethodElectionDateBusinessDayConvention	NEW	int	The settlement method election date adjustment business day convention. (Uses values from BusinessDayConvention(40921))	BizDayConvtn	Add to UnderlyingSettlMethodElectionDate component
43081	UnderlyingSettlMethodElectionDateOffsetDayType	NEW	int	Specifies the day type of the relative settlement method election date offset day type. (Uses values from PaymentStreamPaymentOffsetDayType(40920))	OfstDayTyp	Add to UnderlyingSettlMethodElectionDate component
43079	UnderlyingSettlMethodElectionDateOffsetPeriod	NEW	int	Time unit multiplier for the relative settlement method election date offset.	OfstPeriod	Add to UnderlyingSettlMethodElectionDate component
43080	UnderlyingSettlMethodElectionDateOffsetUnit	NEW	String	Time unit associated with the relative settlement method election date offset.  (Uses values from PaymentStreamPaymentOffsetUnit(40760))	OfstUnit	Add to UnderlyingSettlMethodElectionDate component
43078	UnderlyingSettlMethodElectionDateRelativeTo	NEW	int	Specifies the anchor date when the relative settlement method election date is relative to an anchor date. (Uses values from StreamEffectiveDateRelativeTo(40910)) See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.  1000+ reserved for bilaterally agreed	Reltv	Add to UnderlyingSettlMethodElectionDate component

				<u>values.</u>		
<a href="#">43076</a> <a href="#">tbd</a>	UnderlyingSettlMethodElectionDateUnadjusted	NEW	LocalMktDate	The unadjusted settlement method election date.	DtUnadj	Add to UnderlyingSettlMethodElectionDate component
<a href="#">43074</a> <a href="#">tbd</a>	NoUnderlyingSettlMethodElectionDateBusinessCenters	NEW	NumInGroup	Number of business centers in the repeating group.	-	Add to UnderlyingSettlMethodElectionDateBusinessCenterGrp component
<a href="#">43075</a> <a href="#">tbd</a>	UnderlyingSettlMethodElectionDateBusinessCenter	NEW	String	The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO". See <a href="http://www.fpml.org/coding-scheme/business-center">http://www.fpml.org/coding-scheme/business-center</a> for standard 4-character code values.	Ctr	Add to UnderlyingSettlMethodElectionDateBusinessCenterGrp component
<a href="#">43086</a> <a href="#">tbd</a>	UnderlyingStreamNotionalAdjustments	NEW	int	For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap.  <i>(Uses values from <a href="#">StreamNotionalAdjustments(42787tbd)</a>)</i>	NotlAdjmts	Add to UnderlyingStreamGrp component
<a href="#">43085</a> <a href="#">tbd</a>	UnderlyingStreamNotionalDeterminationMethod	NEW	String	<u>Specifies the method for determining the floating notional value for equity swaps how a floating notional is to be determined.</u> See <a href="http://www.fpml.org/coding-scheme/determination-method">http://www.fpml.org/coding-scheme/determination-method</a> for values.	NotlDtrmnMeth	Add to UnderlyingStreamGrp component
<a href="#">43083</a> <a href="#">tbd</a>	UnderlyingStreamVersion	NEW	String	The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.	Ver	Add to UnderlyingStreamGrp component
<a href="#">43084</a> <a href="#">tbd</a>	UnderlyingStreamVersionEffectiveDate	NEW	LocalMktDate	The effective date of the UnderlyingStreamVersion( <a href="#">43083tbd</a> ).	VerEfctvDt	Add to UnderlyingStreamGrp component
13	CommType	CHANGE		<i>Additional values:</i> <a href="#">7tbd</a> = Basis points [Elaboration: The commission is expressed in basis points in reference to the gross price of the referenced asset.]		
167	SecurityType	CHANGE		<i>Additional values under Derivatives:</i>		

				<p>BDBSKT = Bond basket                  CFD = Contract for Difference                  CRLTNSWAP = Correlation Swap                  DVDNDSWAP = Dividend Swap                  EQBSKT = Equity Basket                  EQFWD = Equity Forward                  RTRNSWAP = Return Swap  <del>TRS = Total Return Swap</del>                  VARSWAP = Variance Swap</p>		
233	StipulationType	CHANGE		<p><i>Additional values:</i>  <b>MULTEXCHFLLBCK = Multiple Exchange Fallback (Y/N)</b>  <i>[Elaboration: For an index option transaction, a flag to indicate whether a relevant "Multiple Exchange Index Annex" is applicable (Y) to the transaction or not (N). This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.]</i>  <b>COMPSECFLLBCK = Component Security Fallback (Y/N)</b>  <i>[Elaboration: For an index option transaction, a flag to indicate whether a relevant "Component Security Index Annex" is applicable (Y) to the transaction or not (N).]</i>  <b>LOCLJRS DCTN = Local Jurisdiction (Y/N)</b>  <i>[Elaboration: "Local Jurisdiction" is a term used in the AEJ Master Confirmation which is used to determine applicability (Y), or not (N), of local taxes (including taxes, duties, and similar charges) imposed by the taxing authority of the local jurisdiction, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the</i></p>		

				<p>Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.]</p> <p><b>RELVJRS DCTN = Relevant Jurisdiction (Y/N)</b></p> <p>[Elaboration: "Relevant Jurisdiction" is a term used in the AEJ Master Confirmation which is used to determine applicability (Y), or not (N), of local taxes (including taxes, duties and similar charges) that would be imposed by the taxing authority of the "country of underlier" on a "hypothetical broker dealer" assuming that the applicable hedge positions are held by its office in the Relevant Jurisdiction, which shall mean taxes, duties and similar charges that would be imposed by the taxing authority of the Country of Underlier on a Hypothetical Broker Dealer assuming the Applicable Hedge Positions are held by its office in the Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.]</p>		
423	PriceType	CHANGE		<p>Additional values:</p> <p>25&lt;bd&gt; = Percentage of notional</p>		
803	PartySubIDType	CHANGE		<p>Add elaborations:</p> <p>45 = Swap dealer [Elaboration: CFTC reporting classification wherein the party is a market maker with respect to the swap being reported.]</p> <p>46 = Major participant [Elaboration: CFTC reporting classification wherein the party is major swap participant, but not a market maker with respect to the swap being reported.]</p> <p>47 = Financial entity [Elaboration: CFTC reporting classification wherein the party is neither a swap dealer nor major</p>		

				<p>swap participant with respect to the swap being reported but is a financial entity.]</p> <p><i>Additional value:</i></p> <p>—&lt;ibid&gt; = End user (Elaboration: CFTC reporting classification wherein the party is neither a Swap Dealer or Major Swap Participant with respect to the swap being reported nor a Financial Entity.)</p>		
1484	ComplexEventType	CHANGE		<p><i>Additional value:</i></p> <p>22&lt;ibid&gt; = Equity valuation</p> <p>23&lt;ibid&gt; = Dividend valuation</p>		
1489	ComplexEventPriceTimeType	CHANGE		<p><i>Additional values:</i></p> <p>4&lt;ibid&gt; = Close (Elaboration: Official closing time of the exchange on valuation date.)</p> <p>5&lt;ibid&gt; = Open (Elaboration: Official opening time of the exchange on valuation date.)</p> <p>6&lt;ibid&gt; = Official settlement priceSP (Elaboration: Official settlement price determination time.)</p> <p>7&lt;ibid&gt; = Derivatives cClose (Elaboration: Official closing time of the derivatives exchange.)</p> <p>8&lt;ibid&gt; = As specified in Master Confirmation</p>		
1674	PartyDetailRoleQualifier	CHANGE		<p><i>Additional values:</i></p> <p>– For PartyRole(452) = 22 (Exchange) –</p> <p>13&lt;ibid&gt; = Related exchange</p> <p>14&lt;ibid&gt; = Options exchange</p> <p>15&lt;ibid&gt; = Specified exchange</p> <p>16&lt;ibid&gt; = Constituent exchange</p>		
1934	RegulatoryReportType	CHANGE		<p><i>Additional value:</i></p> <p>—&lt;ibid&gt; = Post-trade event RT reportable (Elaboration: Report of regulated a transaction continuation event that falls within the requirements for real-time reporting and public dissemination. If dissemination is to be suppressed due to an</p>		

				end-user exception or to local regulatory rules that allow suppression of certain types of transactions, use TradePublishIndicator(1390)=0.1		
40091	ProvisionType	CHANGE		Additional value: 4<td> = Mutual early termination		
40738	PaymentStreamType	CHANGE	int	Additional values: 3<td> = Dividend 4<td> = Interest 5<td> = Dividend rReturn 6<td> = Price rReturn 7<td> = Total rReturn 8<td> = Variance 9<td> = Correlation		
40829	PaymentScheduleType	CHANGE		Additional values: 16<td> = Dividend accrual rate multiplier 17<td> = Dividend accrual rate spread 18<td> = Dividend accrual cap rate 19<td> = Dividend accrual floor rate 20<td> = Compounding rate multiplier 21<td> = Compounding rate spread 22<td> = Compounding cap rate 23<td> = Compounding floor rate		
40873	PaymentStubType	CHANGE		Additional values: 2<td> = Compounding initial 3<td> = Compounding final		
40060	<u>UnderlyingStreamEffectiveDateRelativeToRelative To Date</u>	CHANGE		Specifies the anchor date when the effective date is relative to an anchor date. See <a href="http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative To Date">http://www.fixtradingcommunity.org/codelists#StreamEffectiveDateRelativeToRelative To Date</a> for values.  (Note - remove enum data type (40910))		
40252	<u>LegStreamEffectiveDateRelativeToRelative To Date</u>	CHANGE		Specifies the anchor date when the effective date is relative to an anchor date. See <a href="http://www.fixtradingcommunity.org/codelists#LegStreamEffectiveDateRelativeToRelative To Date">http://www.fixtradingcommunity.org/codelists#LegStreamEffectiveDateRelativeToRelative To Date</a> for values.		

				<p><a href="#">ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.</p> <p><i>(Note – remove enum data type (40910))</i></p>		
40910	<a href="#">StreamEffectiveDateRelativeToRelative_To_Date</a>	<b>CHANGE</b>		<p>Specifies the anchor date when the effective date is relative to an anchor date. See <a href="http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date">http://www.fixtradingcommunity.org/code/ists#StreamEffectiveDateRelativeToRelative_To_Date</a> for values.</p> <p><i>Additional values – we recommend moving the existing enumerations to an external code list before adding the new values.</i></p> <p>0 = Trade date  1 = Settlement date  2 = Effective date  3 = Calculation period start date  4 = Calculation period end date  5 = Reset date  6 = Last pricing date  7 = Valuation date  8 = Cash settlement date  9 = Options exercise start date</p> <p><b>Additional values:</b>  10 &lt;tbd&gt; = Cash settlement valuation date  11 &lt;tbd&gt; = Option settlement method election date  12 &lt;tbd&gt; = Option exercise expiration date  13 &lt;tbd&gt; = Option exercise make whole date  14 &lt;tbd&gt; = Payment compounding start date  15 &lt;tbd&gt; = Payment compounding end date  16 &lt;tbd&gt; = Payment date  17 &lt;tbd&gt; = First payment date  18 &lt;tbd&gt; = Last regular payment date</p>		

				<p>19&lt;tbd&gt; = Final payment date</p> <p>20&lt;tbd&gt; = First observation date</p> <p>21&lt;tbd&gt; = Observation date</p> <p>22&lt;tbd&gt; = Final observation date</p> <p>23&lt;tbd&gt; = Initial pricing/fixing date</p> <p>24&lt;tbd&gt; = Pricing/fixing date</p> <p>25&lt;tbd&gt; = Final pricing/fixing date</p> <p>26&lt;tbd&gt; = Early termination provision date</p> <p>27&lt;tbd&gt; = Cancelable provision date</p> <p>28&lt;tbd&gt; = Extendible provision date</p> <p>29&lt;tbd&gt; = Early termination provision cash settlement value date</p> <p>30&lt;tbd&gt; = Early termination provision option exercise date</p> <p>31&lt;tbd&gt; = Early termination provision option expiration date</p> <p>32&lt;tbd&gt; = Extendible provision cash settlement value date</p> <p>33&lt;tbd&gt; = Extendible provision option exercise date</p> <p>34&lt;tbd&gt; = Extendible provision option expiration date</p> <p>35&lt;tbd&gt; = Dividend accrual payment date</p> <p>36&lt;tbd&gt; = Dividend FX trigger date</p> <p>37&lt;tbd&gt; = Dividend period start date</p> <p>38&lt;tbd&gt; = Dividend period end date</p> <p>39&lt;tbd&gt; = Ex date [Elaboration: Date on which a holder of the security is entitled to the dividend.]</p> <p>40&lt;tbd&gt; = Dividend payment date [Elaboration: Date on which the dividend will be paid by the issuer.]</p> <p>41&lt;tbd&gt; = Dividend valuation date [Elaboration: In respect of each dividend period, number of days offset from the relevant dividend valuation date.]</p> <p>42&lt;tbd&gt; = Record date [Elaboration: Date on which the dividend will be recorded in the books of the paying agent.]</p>	
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				<p>43&lt;tbd&gt; = Equity payment date          [Elaboration: Equity payment date of the swap.]</p> <p>44&lt;tbd&gt; = Ad hoc date [Elaboration: The date will be specified ad hoc by the parties, typically on the dividend ex-date]</p> <p>45&lt;tbd&gt; = 9 = Cumulative LIBOR paid          [Elaboration: Total of paid dividends, paid on next following pPayment dDate, which is immediately following the dDividend pPeriod during which the dividend is paid by the iIssuer to the holders of record of a sShare.]</p> <p>46&lt;tbd&gt; = 10 = Cumulative equity ex dividend [Elaboration: Total of dividends which go ex, paid on next following cCash sSettlement pPayment dDate, which is immediately following the dDividend pPeriod during which the sShares commence trading ex-dividend on the eExchange.]</p> <p>47&lt;tbd&gt; = 11 = Cumulative LIBOR ex dividend [Elaboration: Total of dividends which go ex, paid on next following pPayment dDate, which is immediately following the dDividend pPeriod during which the sShares commence trading ex-dividend on the eExchange, or where the date on which the sShares commence trading ex-dividend is a pPayment dDate, such Payment Date.]</p> <p>48&lt;tbd&gt; = 12 = Share payment          [Elaboration: The dDividend pPayment dDate in respect of a dDividend aAmount shall fall on a date on or before the date that is two (or any other number that is specified in the contract) cCurrency bBusiness dDays following the day on which the iIssuer of the sShares pays the</p>		
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				<p>relevant dividend to holders of record of the <math>s</math>Shares.]</p> <p>49&lt;tbid&gt; = 13 = Cash settlement payment date [Elaboration: The <math>d</math>Dividend <math>p</math>Payment <math>d</math>Date in respect of a <math>d</math>Dividend <math>a</math>Amount shall be the <math>c</math>Cash <math>s</math>Settlement <math>p</math>Payment <math>d</math>Date relating to the end of the <math>d</math>Dividend <math>p</math>Period during which the <math>s</math>Shares commenced trading "ex" the relevant dividend on the <math>e</math>Exchange.]</p> <p>50&lt;tbid&gt; = 14 = Floating amount payment date [Elaboration: The <math>d</math>Dividend <math>p</math>Payment <math>d</math>Date in respect of a <math>d</math>Dividend <math>a</math>Amount shall be the first <math>p</math>Payment <math>d</math>Date falling at least one <math>s</math>Settlement <math>Cycle-cycle</math> after the date that the <math>s</math>Shares have commenced trading "ex" the relevant dividend on the <math>e</math>Exchange.]</p> <p>51&lt;tbid&gt; = 15 = Cash settlement payment ex dividend [Elaboration: The <math>d</math>Dividend <math>p</math>Payment <math>d</math>Date in respect of a <math>d</math>Dividend <math>a</math>Amount shall be the <math>c</math>Cash <math>s</math>Settlement <math>p</math>Payment <math>d</math>Date relating to the end of the <math>d</math>Dividend <math>p</math>Period during which the <math>s</math>Shares commenced trading "ex" the relevant dividend on the <math>e</math>Exchange.]</p> <p>52&lt;tbid&gt; = 16 = Cash settlement payment date issuer payment [Elaboration: The <math>d</math>Dividend <math>p</math>Payment <math>d</math>Date in respect of a <math>d</math>Dividend <math>a</math>Amount shall be the <math>c</math>Cash <math>s</math>Settlement <math>p</math>Payment <math>d</math>Date relating to the end of the <math>d</math>Dividend <math>p</math>Period during which the issuer pays the relevant dividend to a holder of record provided that in the case where the <math>e</math>Equity <math>a</math>Amount <math>p</math>Payer is the party specified to be the sole <math>h</math>Hedging <math>p</math>Party and the <math>h</math>Hedging <math>p</math>Party has not received the <math>d</math>Dividend <math>a</math>Amount by such date, then the date falling a number of</p>	
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				<p><u>c</u>Currency <u>b</u>Business <u>d</u>Days as specified in the <u>e</u>Cash <u>s</u>Settlement <u>p</u>Payment <u>d</u>Date after actual receipt by the <u>h</u>Hedging <u>p</u>Party of the <u>r</u>Received <u>e</u>Ex <u>a</u>Amount or <u>p</u>Paid <u>e</u>Ex <u>a</u>Amount (as applicable).]  <u>53</u><del>tbd</del> = Ex dividend payment date                  [Elaboration: The <u>d</u>Dividend <u>p</u>Payment <u>d</u>Date in respect of a <u>d</u>Dividend <u>a</u>Amount shall be the number of <u>c</u>Currency <u>b</u>Business <u>d</u>Days as provided in the contract following the day on which the Shares commence trading 'ex' on the <u>e</u>Exchange.]  <u>54</u><del>tbd</del> = Return rate valuation date  <u>55</u><del>tbd</del> = Return rate valuation start date  <u>56</u><del>tbd</del> = Return rate valuation end date</p>		
<a href="#">2145</a>	<a href="#">InstrumentRoundingPrecision</a>	<b>CHANGE</b>	<b>int</b>	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.		
<a href="#">2215</a>	<a href="#">LegInstrumentRoundingPrecision</a>	<b>CHANGE</b>	<b>int</b>	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.		
<a href="#">2299</a>	<a href="#">UnderlyingInstrumentRoundingPrecision</a>	<b>CHANGE</b>	<b>int</b>	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.		
<a href="#">2349</a>	<a href="#">PricePrecision</a>	<b>CHANGE</b>	<b>int</b>	Specifies the price decimal precision of the instrument. Elaboration: For FX, this specifies the pip size in which forward 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.		



## Appendix B – Glossary Entries

Term	Definition	Field where used
None		

## Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
<a href="#">Average</a>	<a href="#">Avg</a>	<a href="#">UnderlyingAverageVolumeLimitationPercentage</a>
Basket	Bskt	BasketDivisor
Boundary	Bndry	PaymentStreamLinkMinimumBoundary
Break	Brk	ProvisionBreakFeeElection
Cap	Cap	PaymentStreamVarianceUnadjustedCap
Change	Chng	ExtraordinaryEventType: Change in Law
Closing	Clsng	PaymentStreamLinkClosingLevelIndicator
Composition	Cmpstn	UnderlyingDividendComposition
<a href="#">Conversion</a>	<a href="#">Cnvrsn</a>	<a href="#">ReturnRateFXConversionGrp</a>
<a href="#">Crossed</a>	<a href="#">Crssd</a>	<a href="#">DeltaCrossed</a>
<a href="#">Default</a>	<a href="#">Dflt</a>	<a href="#">CashSettlPriceDefault</a>
<a href="#">Delta</a>	<a href="#">Delta</a>	<a href="#">DeltaCrossed</a>
Depository	Dspstry	UnderlyingDepositoryReceiptIndicator
Election	Elctn	ProvisionBreakFeeElection
Equivalent	Eqvlt	UnderlyingDividendCashEquivalentPercentage
Estimated	Estd	PaymentStreamLinkEstimatedTradingDays
Expiring	Expng	PaymentStreamLinkExpiringLevelIndicator
Extraordinary	Extrord	ExtraordinaryEventType
<a href="#">Floating</a>	<a href="#">Float</a>	<a href="#">FloatingRate</a>
<a href="#">Floor</a>	<a href="#">Flr</a>	<a href="#">FloorRate</a>
<a href="#">Form</a>	<a href="#">Form</a>	<a href="#">ReturnRatePriceForm</a>
Formula	Frmla	PaymentStreamFormula
<a href="#">Historical</a>	<a href="#">Histrel</a>	<a href="#">HistoricalReportIndicator</a>
Image	Img	< <del>PaymentStreamEncodedFormulaImage</del> >
<a href="#">Last</a>	<a href="#">Last</a>	<a href="#">LegaymentStreamBoundsLastDateUnadjusted</a>
Material	Mtrl	MaterialDividendsIndicator
Pair	Pair	ReturnRateFXCurrencyPair
Payout	Payout	UnderlyingDividendPayout
Realized	Rlzd	PaymentStreamRealizedVarianceMethod
Receipt	Rcpt	UnderlyingDepositoryReceiptIndicator
Reinvestment	Rinvstmnt	UnderlyingDividendReinvestmentIndicator
Return	Rtn	< <del>ReturnRateGrp</del> >
<a href="#">Rounding</a>	<a href="#">Rnd</a>	<a href="#">RoundingDirection</a>
<a href="#">Routing</a>	<a href="#">Rtg</a>	<a href="#">RoutingID</a>
<a href="#">Side</a>	<a href="#">Side</a>	<a href="#">DividendSide</a>
<a href="#">Special</a>	<a href="#">SpecI</a>	<a href="#">SpecialDividendsIndicator</a>
<a href="#">Trigger</a>	<a href="#">Trgr</a>	<a href="#">DividendFXTriggerDate</a>
Vega	Vega	PaymentStreamVegaNotionalAmount
<a href="#">Quote</a>	<a href="#">Qte</a>	<a href="#">StrikeIndexQuote (update abbreviation)</a>

## Appendix D – Usage Examples

## Appendix E – Mapping Tables

### Credit Swaps & Equity Swaps – Requirements

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
0 FIXML Context	@TransTyp 0 = New 1 = Cancel 2 = Replace @RptID @RptRefID @RegRptTyp=PET @VolntyRegRpt Pty@ID=CFTC Pty@Src=D (Proprietary / Custom code) Pty@R=34 (Regulatory body) <i>Identify original SDR if between non-SDR entities:</i> Pty@ID=<LEI of SDR> Pty@Src=N (Legal Entity Identifier, ISO 17442) Pty@R=102 (Data repository)  TradeReportTransType(487) TradeReportID(571) TradeReportRefID(571) RegulatoryReportType(1934) VoluntaryRegulatoryReport(1935) RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) BackloadedTradeIndicator(1926) ConfirmationMethod(1927) VerificationMethod(1931)	BackloadedTradeIndicator(1926) [Boolean]  ConfirmationMethod(1927) 0 = non-electronic 1 = electronic  VerificationMethod(1931) 0 = non-electronic 1 = electronic
1 The Unique Swap Identifier for the swap	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier>  RegulatoryTradeID(1903)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	RegulatoryTradeIDType(1906)	
2 The Legal Entity Identifier of the reporting counterparty	Pty@ID=<identifier> Pty@Src=N (Legal Entity Identifier, ISO 17442) Pty@R=116 (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=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=45 (Swap dealer)  RootPartySubID(1121) RootPartySubIDType(1122)	
4 An indication of whether the reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=46 (Major participant)  RootPartySubID(1121) RootPartySubIDType(1122)	
5 If the reporting counterparty is not a swap dealer or a major swap participant with respect to the swap, an indication of whether the reporting counterparty is a financial entity as defined in CEA § 2(h)(7)(C)	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=47 (Financial entity)  RootPartySubID(1121) RootPartySubIDType(1122)	
6 An indication of whether the reporting counterparty is a U.S. person	Where <Pty R=92> (reporting market center): Pty/Sub@ID=Y or N Pty/Sub@Typ=48 (U.S. person)  RootPartySubID(1121) RootPartySubIDType(1122)	
7 An indication that the swap will be allocated	RptSide@BlckTrdAllocInd 0 = block to be allocated  BlockTrdAllocIndicator(1980)	
8 If the swap will be allocated, or is a post-	Pty@ID=<identifier>	



Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
allocation swap, the Legal Entity Identifier of the agent	Pty@Src=N (Legal Entity Identifier, ISO 17442) Pty@R=30 (Agent) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=116 (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(1980)	RptSide@BlckTrdAllocInd 0 = block to be allocated 1 = block not to be allocated 2 = allocated trade, i.e. a trade allocated post-clearing from a block trade  BlockTrdAllocIndicator(1980)
10 If the swap is a post-allocation swap, the unique swap identifier of the original transaction between the reporting counterparty and the agent	RegTrdID@Src=< CFTC ID of reporting entity> RegTrdID@ID=<identifier> RegTrdID@Typ=2 (Block)	
11 The Legal Entity Identifier of the non-reporting party	Pty@ID=<identifier> Pty@Src=N (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	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
respect to the swap	Pty/Sub@Typ=45 (Swap dealer)  RootPartySubID(1121) RootPartySubIDType(1122)	
14 An indication of whether the non-reporting counterparty is a major swap participant with respect to the swap	Where <Pty R=7> (entering firm): Pty/Sub@ID=Y or N Pty/Sub@Typ=46 (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=47 (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=48 (U.S. person)  RootPartySubID(1121) RootPartySubIDType(1122)	
17 The Unique Product Identifier assigned to the swap	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier T = 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 T = Legal Entity Identifier	It is expected that the ISDA product taxonomy will be provided, as in the case of standardized trades.  Issue: .The taxonomy is a classification scheme, not a security identification scheme.

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	SecurityID(48) SecurityIDSource(22)	CFTC: What are possible sources?  Supply the exchange's identifier
19 If no CFTC-approved UPI and product classification system is yet available, the internal product identifier or product description used by the swap data repository	Instrmt@ID Instrmt@Src 8 = Exchange symbol H = Clearing house / clearing organization M = Marketplace-assigned identifier T = Legal Entity Identifier  SecurityID(48) SecurityIDSource(22)	In the absence of a normalized representation of the trade/product, the SDR might not be able to go much beyond the product taxonomy.
20 An indication that the swap is a multi-asset swap	<i>Indicated by the presence of a value in Instrmt/Scndry@AssetCls</i>	This seems to be fine for now. SecGrp and SecGrp2 would indicate multi-asset swap.
21 For a multi-asset class swap, an indication of the primary asset class	Instrmt@AssetCls 1 = Interest rate 2 = Currency 3 = Credit 4 = Equity 5 = Commodity  AssetClass(1938)	Newly proposed FIX taxonomy for risk.
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(1977)	Newly proposed FIX taxonomy for risk.
23 An indication that the swap is a mixed swap	@MixedSwap 0 = not a mixed swap 1 = a mixed swap  MixedSwapIndicator(1929)	Mixed swap means a swap that falls under the reporting requirements for CFTC and SEC, a special case of a multi-asset class swap.  We do want the separate indicator to indicate the swap falls under the different regulators.
24 For a mixed swap reported to two non-	Pty@ID=<identifier>	For the initial PET submission to an SDR use one or

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
dually-registered swap data repositories, the identity of the other swap data repository (if any) to which the swap is or will be reported	Pty@Src=N (Legal Entity Identifier, ISO 17442) Pty@R=102 (Data repository) <i>multiple instances supported</i>  RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119)	more instances of this role to identify the other swap data repository(ies).  For subsequent communication between non-SDR participants use a single instance of this role to identify the SDR that received the initial report.
25 An indication of the counterparty purchasing protection  Field values: LEI if available or substitute identifier as above is LEI is not yet available.	RptSide@Side=1 (Buy) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or N (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) or 17 (Contra firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=116 (Reporting entity indicator)  Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	Identity of swap dealer or entering party.  CFTC: clarify whether LEI or CFTC-assigned ID. CFTC will assign a compliant ID – looking for a provider – until global LEI becomes available. End of May.
26 An indication of the counterparty selling protection  Field values: LEI if available or substitute identifier as above is LEI is not yet available.	RptSide@Side=2 (Sell) RptSide/Pty@ID=<identifier of party> RptSide/Pty@Src=D (Proprietary) or N (Legal Entity Identifier, ISO 17442) RptSide/Pty@R= 7 (Entering firm) or 17 (Contra firm) RptSide/Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) RptSide/Pty/Sub@Typ=116 (Reporting entity indicator)  Side(54) PartyID(448) PartyIDSource(447) PartyRole(452) PartySubID(523) PartySubIDType(803)	Identity of swap dealer or entering party.  CFTC: clarify whether LEI or CFTC-assigned ID. CFTC will assign a compliant ID “CC” – looking for a provider – until global LEI becomes available. It will become the LEI.
27 Information identifying the reference entity	Instrmt@ID Instrmt@Src	Need CFTC to clarify whether LEI or CFTC-assigned ID. CFTC: What are the possible sources other than LEI?

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
The entity that is the subject of the protection being purchased and sold in the swap. Field values: LEI if available, or substitute identifier as above if LEI is not yet available, or name.	N = Markit RED entity CLIP <T> = Legal Entity Identifier  UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)	Will Markit RED codes be licensed? CFTC: May not be covered by LEI. Don't know whether RED codes will be licensed. Andy will talk to CFTC business.  Either the Markit identifier for the index or an ISIN, for example, for the bond of a single name CDS. Possibly also the Bloomberg identifier.
28 Contract type	Instrmt@SecTyp CDS = Credit default swap  SecurityType(167)	
29 Block trade indicator	@TrdTyp 0 = Regular trade (i.e. not a block trade or large notional swap) 1 = Block trade (or large notional swap)  TrdType(828)	
30 Execution timestamp	TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=1 Execution Time  TrdRegTimestamp(769) TrdRegTimestampType(770)	
31 Execution venue  The swap execution facility or designated contract market on or pursuant to the rules of which the swap was executed. Field values: Identifier (if available) or name of the swap execution facility or designated contract market, or "off-facility" if not so executed.	<i>If executed on a SEF or contract market use</i> Pty@ID=<identifier> Pty@Src=N (Legal Entity Identifier, ISO 17442) or D (Proprietary) Pty@R=73 (Execution venue) Pty/Sub@ID=RE or NRE (reporting or non-reporting entity) Pty/Sub@Typ=116 (Reporting entity indicator)  RootPartyID(1117) RootPartyIDSource(1118) RootPartyRole(1119) RootPartySubID(1121) RootPartySubIDType(1122)  <i>or use</i> @VenuTyp O = Off-market	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	VenueType(1430)	
32 Start date	Instrmt/Strm/EfctvDt@DtUnadj Instrmt/Strm/EfctvDt@BizDayCnvt Instrmt/Strm/EfctvDt/BizCtr@Ctr  StreamGrp StreamEffectiveDateUnadjusted(40907) StreamEffectiveDateBusinessDayConvention(40908) StreamEffectiveDateBusinessCenter(40909)	
33 Maturity, termination or end date	Instrmt/Strm/TrmtnDt@DtUnadj Instrmt/Strm/TrmtnDt@BizDayCnvt Instrmt/Strm/TrmtnDt/BizCtr@Ctr  StreamGrp StreamTerminationDateUnadjusted(40065) StreamTerminationDateBusinessDayConvention(40066) StreamTerminationDateBusinessCenter(40067)	
34 The price  E.g., strike price, initial price, spread	@PxTyp 20 = Normal rate representation @LastPx  PriceType(423) LastPx(31)	
35 The notional amount, and the currency in which the notional amount is expressed	Instrmt/Strm@Notl Instrmt/Strm@Ccy  StreamGrp NoStreams(40049) StreamNotional(40054) StreamCurrency(40055)	
36 The amount and currency (or currencies) of any up-front payment	Pmt@Typ=1 (Upfront fee) Pmt@Amt=[amt] Pmt@Cct=[ccy]  PaymentGrp PaymentType(40213) PaymentAmount(40217)	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	PaymentCurrency(40216)	
37 Payment frequency of the reporting counterparty	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period  PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(40754) PaymentStreamPaymentFrequencyPeriod(40753)	
38 Payment frequency of the non-reporting counterparty	Instrmt/Strm/PmtStrm/PmtDts@Unit D = Day Wk = Week Mo = Month Yr = Year T = Term Instrmt/Strm/PmtStrm/PmtDts@Period  PaymentStream/PaymentStreamPaymentDates PaymentStreamPaymentFrequencyUnit(40754) PaymentStreamPaymentFrequencyPeriod(40753)	Can we differentiate 37 and 38 through the Party component within RptSide?  Group does not think there is a need to further make any differentiation between the two once it is already identified who the reporting and non-reporting is in the parties block.
39 Timestamp for submission to swap data repository	<b>Reporting entity:</b> @TxnTm  TransactTime(60)  <b>When SDR reports:</b> TrdRegTS@TS=<UTC datetimestamp> TrdRegTS@Typ=23 (Submitted to repository)  TrdRegTimestamp(769) TrdRegTimestampType(770)	
40 Clearing indicator	@CIRD 0 = Not cleared 1 = Cleared	

Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
	<p>@ClrIntn                      0 = Do not intend to clear                      1 = Intend to clear</p> <p>ClearedIndicator(1832)                      ClearingIntention(1924)</p>	
41 Clearing venue	<p>Pty@ID=&lt;identifier&gt;                      Pty@Src=N (Legal Entity Identifier, ISO 17442)                      Pty@R=21 (Clearing organization)                      Pty/Sub@ID=RE or NRE (reporting or non-reporting entity)                      Pty/Sub@Typ=116 (Reporting entity indicator)</p> <p>RootPartyID(1117)                      RootPartyIDSource(1118)                      RootPartyRole(1119) RootPartySubID(1121)                      RootPartySubIDType(1122)</p>	
42 If the swap will not be cleared, an indication of whether the clearing requirement exception in CEA § (2)(h)(7) was elected	<p>@ClrReqmtExcpn                      0 = No exception                      1 = Exception</p> <p>ClearingRequirementException(1932)</p>	
43 The identity of the counterparty electing the clearing requirement exception in CEA § (2)(h)(7)	<p>Where &lt;Pty R=7 (entering firm) or 92 (reporting market center) above&gt;:                      Pty/Sub@ID=Y or N                      Pty/Sub@Typ=50 (Elected clearing requirement exception)</p> <p>RootPartySubID(1121)                      RootPartySubIDType(1122)</p>	
44 Indication of collateralization	<p>@TrdCollztn                      0 = Uncollateralized                      1 = Partially Collateralized                      2 = One-Way Collateralized                      3 = Fully Collateralized</p> <p>TradeCollateralization(1936)</p>	
45 Any other term(s) of the swap matched or	See the following tables for mapping Equity Swap detail to FIX.	



Credit Swaps & Equity Swaps		
CFTC Field	FIXML Representation - TradeCaptureReport	Comment
affirmed by the counterparties in verifying the swap		

### Equity Derivatives – Trade Details

SecurityType Taxonomy:

Product	Instrument/ SecurityType(167)	UnderlyingInstrument/ Underlying SecurityType(310)	Comments
Bond Options	OPT	BDBSKT or specific SecTyp	
Correlation Swap	CRLNSWAP		
Dividend Swap Option	OPT	DVDNDSWAP	
Dividend Swap	DVDNDSWAP		
Equity Forward	EQFWD		
Equity Option	OPT	EQBSKT or specific SecTyp	
Return Swap	RTRNSWAP		
Variance Option	OPT		
Variance Swap	VARNCSWAP		
Contract for Difference	CFD		

	OPT / BOND	CRLNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCSWAP	CFD	
Buyer & account	X		X		X	X	X	X		X	<b>TrdCapRptSide/Parties</b> PartyID
Seller & account											<b>TrdCapRptSide/Parties/PtysSubGrp</b> PartySubID

	OPT / BOND	CRLTNSWAP	OPT / DVDNDNSWAP	DVDNDNSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCNSWAP	CFD	
											PartySubIDType=10 (Securites account number)
∞ Additional payment Payer & account Receiver & account Date (adjustable, relative) Amount Currency ∞ Type		X					X		X	X	<b>PaymentGrp</b> PaymentPaySide (with account in <PtysSubGrp> PaymentReceiveSide (with account in <PtysSubGrp> <i>[existing support for dates and adjustments]</i> PaymentAmount PaymentCurrency
Principal exchanges Initial (Boolean) Intermediate (Boolean) Final (Boolean) ∞ Descriptions Payer & account Receiver & account Amount relative to (reference) Amount determination method (scheme) Fixed amount Fixed amount currency							X			X	<b>PaymentGrp</b> PaymentType=3 (Principal exchange) PaymentSubType <enum: Initial, Intermediate, Final> <i>[each "description" is a separate PaymentGrp instance]</i> PaymentPaySide (with account in <PtysSubGrp> PaymentReceiveSide (with account in <PtysSubGrp> PaymentAmountRelativeTo <enum: need values> PaymentAmountDeterminationMethod PaymentAmount PaymentCurrency
Mutual early termination (Boolean) Optional early termination (Boolean) Break funding recovery (Boolean) Break fee election (enum) Break fee rate Early termination party Early termination starting date (relative, adjustable)							X			X	<b>ProvisionGrp</b> ProvisionType=1 (Optional early termination), 1 (Mutual early termination) ProvisionBreakFeeElection <enum: FlatFee, AmortizedFee, FundingFee, FlatFeeAndFundingFee, AmortizedFeeAndFundingFee> ProvisionBreakFeeRate (float) ProvisionOptionSinglePartyBuyerSide or ProvisionOptionSinglePartySellerSide <i>[existing support for dates and adjustments]</i>
Extraordinary events Merger events Share for share (enum)		X			X	X	X		X	X	<b>Instrument/ExtraordinaryEventGrp</b> ExtraordinaryEventType= MRGRSH4SH

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Share for other (enum) Share for combined (enum) Tender offer (Boolean) Tender offer events Share for share (enum) Share for other (enum) Share for combined (enum) Composition of combined consideration (Boolean) Index <del>adjustment</del> adjustment events Index modification (enum) Index cancellation (enum) Index disruption (enum)											MRGRSH4OTH MRGRSH4CMBD TNDR TNDRSH4SH TNDRSH4OTH TNDRSH4CMBND CMPCMBD NDXMOD NDXCXL NDXDSRPTN
Additional disruption events Change in law Failure to deliver Insolvency filing Hedging disruption Loss of stock borrow Maximum stock loan rate Increased cost of stock borrow Initial stock loan rate Increased cost of hedging Determining party Foreign ownership event Representations Nonreliance Agreements regarding hedging Index disclaimer Additional acknowledgements Nationalization or insolvency (enum) Delisting (enum) ∞ Related exchange identifiers		X				X	X		X	X	<b>Instrument/ExtraordinaryEventGrp</b> ExtraordinaryEventType= CHNGLAW FAIL2DLVR INSLVNCY HDGNG LOSSBRRW MAXLOANRT INCRSDBRRW INITLOANRT INCRSDHDGNG PTY FGNOWN NONRLNC AGMNTSHDGNG NDXDSCLMR ADDLACKS INSOLV DELIST <b>Instrument/InstrumentParties</b>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
∞ Options exchange identifiers ∞ Specified exchange identifiers											InstrumentPartyRoleQualifier= <tbid> = Related exchange <tbid> = Options exchange <tbid> = Specified exchange
Forward Effective date (adjusted) Price Amount Currency					X						SettlDate LastPx Currency
Option Type (put, call, straddle) Effective date (forward starting) Exercise American Bermuda European Procedure Manual Automatic Follow up confirmation (Boolean) Limited right to confirm (Boolean) Split ticket (Boolean)	X		X		X	X		X			<b>Instrument</b> PutOrCall or StrategyType=STD ExerciseStyle <b>OptionExercise</b>
Exercise make-whole provision Amount Date (adjusted) Curve (index and tenor) Recall spread Side (bid, mid, ask) Interpolation method	X				X	X		X			<b>OptionExerciseMakeWholeProvision</b> MakeWholeAmount MakeWholeDate MakeWholeBenchmarkCurveName MakeWholeBenchmarkCurvePoint (tenor) MakeWholeRecallSpread (basis points) MakeWholeBenchmarkQuote MakeWholeInterpolationMethod
Premium Payer Payer account Receiver	X		X			X					<b>PaymentGrp</b> PaymentType=10 (Option premium) PaymentPaySide (with account in <PtysSubGrp> PaymentReceiveSide (with account in <PtysSubGrp>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Receiver account Type (for forward start premium) Amount Currency Date (unadjusted, parameters, adjusted) Swap premium (Boolean) Price per option Percentage of notional Discount factor Present value amount											<b>PaymentSubType</b> <enum: PrePaid, PostPaid, Variable, Fixed, Swap> PaymentAmount PaymentCurrency <i>[existing support for dates and adjustments]</i> PaymentPrice PaymentPriceType=2 (per unit), 1 (percentage) PaymentDiscountFactor PaymentPresentValueAmount
Delta crossed (Boolean) Brokerage fee Amount Currency Broker notes						X					<b>DeltaCrossed</b> <b>CommissionData</b> CommType=3 (Absolute) Commission CommCurrency Text
Prepayment Payer & account Receiver & account Prepayment (Boolean) Amount Currency Date (unadjusted, parameters, adjusted)			X		X	X		X			<b>PaymentGrp</b> PaymentType=10 (Option premium) <b>PaymentSubType</b> <enum: PrePaid > PaymentPaySide (with account in <PtysSubGrp>) PaymentReceiveSide (with account in <PtysSubGrp>) PaymentAmount PaymentCurrency <i>[existing support for dates and adjustments]</i>
Valuation Date single unadjusted, parameters, adjusted Relative (adjusted, unadjusted) Fixed series (adjusted, unadjusted) Periodic (adjusted, unadjusted) Time type Time + business center Futures price valuation (Boolean)		X	X		X	X	X (l e g - i, i, f)	X	X (l e g - i, i, f)	X (l e g - i, i, f)	<b>Instrument</b> <b>ComplexEvents</b> + ComplexEventType + ComplexEventPriceTimeType ComplexEventFuturesPriceValuation ComplexEventOptionsPriceValuation ComplexEventPVFinalPriceElectionFallback

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Options price valuation (Boolean) Number of valuation dates Dividend valuation dates Fixed series (adjusted, unadjusted) Relative (adjusted, unadjusted) Periodic (adjusted, unadjusted) Final PV price election fallback (enum)											
Feature Asian Barrier Knock Pass-through	X				X	X					<b>Instrument ComplexEvents</b>
FX feature Reference currency Composite Quanto Cross currency		X		X ( l e g )	X	X	X ( l e g )	X ( l e g )	X ( l e g )	X ( l e g )	<b>Instrument ComplexEvents</b>
Averaging dates ∞ Schedule Start date (unadjusted) End date (unadjusted) Frequency & roll convention ∞ Averaging datetimes ∞ Averaging observations Datetime Observation number Weight Market disruption (scheme)							X			X	<b>Instrument ComplexEvents</b>
Strategy feature Strike spread Upper strike price Upper strike percentage Upper strike currency					X	X					<b>Instrument ComplexEvents</b>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Upper strike number of options Calendar spread Expiration date two (adjustable, relative)											
Notional Amount Currency Relative (reference) Determination method (scheme) Notional adjustments (enum)	X				X	X	X (l e g )			X (l e g )	<b>Outright:</b> <b>UnderlyingInstrument</b> UnderlyingNotional UnderlyingNotionalCurrency UnderlyingNotionalXIDRef  <b>Swap Leg:</b> <b>Instrument/StreamGrp</b> StreamNotional StreamNotionalCurrency StreamNotionalXIDRef StreamNotionalDeterminationMethod StreamNotionalAdjustments
Exchange look-alike (Boolean) Method of adjustment (enum) Option entitlement Multiplier Contract multiplier (index option) Entitlement currency Spot price Number of options	X		X		X	X	X	X			<b>Instrument</b> ExchangeLookAlike ExtraordinaryEventAdjustmentMethod ContractMultiplier(231) ContractMultiplierUnit(1435) UnitOfMeasure(996) UnitOfMeasureQty(1147) UnitOfMeasureCurrency(1716) LastSpotRate LastQty
Exchange traded contract nearest ∞ Identifiers Description Currency Exchange Clearance system							X (l e g )		X (l e g )	X (l e g )	<b>Instrument/StreamGrp/PaymentStream/PaymentStream</b> <b>FloatingRate</b> PaymentStreamNearestExchangeContractRefID  <b>UnderlyingInstrument</b> <i>full definition of Underlier plus</i>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Definition reference ∞ Related exchange IDs ∞ Options exchange IDs ∞ Specified exchange IDs Multiplier Contract reference Expiration date (adjustable, relative)											UnderlyingContractMultiplier UnderlyingSecurityDescription UnderlyingMaturityDate
Multiple exchange index annex fallback (Boolean) Component security index annex fallback (Boolean) Local jurisdiction (multiple?) Relevant jurisdiction (multiple?)				X		X	X		X		<b>Stipulations</b> StipulationType=MultipleExchangeFallback (Y/N) StipulationType=ComponentySecurityFallbak (Y/N) StipulationType=LocalJurisdiction (Ccy) StipulationType=RelevantJurisdiction (Ccy)
Settlement Type (cash, physical, election) Date (adjustable, relative) Amount Currency Price source Method election date (unadjusted, adjusted, relative) Method electing party Price default election (scheme)	X	X	X	X (l e g )	X (l e g )	X		X	X (l e g )		<b>Option:</b> <b>Instrument</b> SettlMethod(1193) <CashSettlTermGrp> or <PhysicalSettlTermGrp> <CashSettlDate> CashSettlDateUnadjusted(42207tbd) CashSettlDateBusinessDayConvention(42208tbd) <CashSettlDateBusinessCenterGrp> NoCashSettlDateBusinessCenters(tbd) CashSettlDateBusinessCenter(tbd) CashSettlDateRelativeTo(42209tbd) CashSettlDateOffsetPeriod(42210tbd) CashSettlDateOffsetUnit(42211tbd) CashSettlDateOffsetDayType(42212tbd) CashSettlDateAdjusted(42213tbd) CashSettlAmount(40034) CashSettlCurrency(40023) CashSettlPriceSource(42216tbd) CashSettlPriceDefault(42217tbd) <OptionExercise>



	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											<b>&lt;SettlMethodElectionDate&gt;</b> SettlMethodElectionDateUnadjusted(tbd) SettlMethodElectionDateBusinessDayConvention(tbd) <SettlMethodElectionDateBusinessCenterGrp> NoSettlMethodElectionDateBusinessCenters(tbd) SettlMethodElectionDateBusinessCenter(tbd) SettlMethodElectionDateRelativeTo(tbd) SettlMethodElectionDateOffsetPeriod(tbd) SettlMethodElectionDateOffsetUnit(tbd) SettlMethodElectionDateOffsetDayType(tbd) SettlMethodElectionDateAdjusted(tbd) SettlMethodElectingPartySide(tbd)
Strike Reference Curve Swap unwind value Curve (index and tenor) Spread Side (bid, mid, ask) Price -Price level Strike percentage Strike determination date (adjustable, relative) Currency	X					X					<b>Instrument</b> StrikeIndex(tbd) StrikeIndexCurvePoint(2600tbd) StrikeIndexSpread(tbd) StrikeIndexQuote(2601tbd) StrikePrice(202) StrikeCurrency(947) <b>ComplexEvents</b>
Variance Initial level Closing level (Boolean) Expiring level (Boolean) Expected number of trading days Notional Amount Notional Currency Volatility strike price									X (l e g )		<b>Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate</b> PaymentStreamLinkInitialLevel PaymentStreamLinkClosingLevelIndicator PaymentStreamLinkExpiringLevelIndicator PaymentStreamLinkEstimatedTradingDays PaymentStreamLinkStrikePrice PaymentStreamLinkStrikePriceType

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Variance strike price Variance cap (Boolean) Unadjusted variance cap Realized variance method (enum) Days in range adjustment (Boolean) Upper barrier Lower barrier Vega notional amount											Variance cap (Boolean) is implied by presence of Cap PaymentStreamVarianceUnadjustedCap PaymentStreamDaysAdjustmentIndicator PaymentStreamLinkMaximumBoundary PaymentStreamLinkMinimumBoundary PaymentStreamVegaNotionalAmount  Instrument/StreamGrp StreamNotional StreamCurrency
Return type Dividend conditions Reinvestment (Boolean) Entitlement (enum) Amount (enum) Payment date (relative [to SharePayment] with day type, adjustable) Period (enum) Period effective date Period end date Extraordinary dividends party Extraordinary dividends amount (enum) Currency Determination method FX trigger date -(relative [to SharePayment] with day type, adjustable)					X	X	X (l e g )			X (l e g )	Instrument/StreamGrp/PaymentStream PaymentStreamType + return type values Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate/DividendConditions DividendReinvestmentIndicator DividendEntitlementEvent DividendAmountType <DividendAccrualPaymentDate> <DividendPeriodGrp> DividendPeriodSequence DividendPeriodStartDateUnadjusted DividendPeriodEndDateUnadjusted ExtraordinaryDividendPartySide ExtraordinaryDividendAmount ExtraordinaryDividendCurrency ExtraordinaryDividendDeterminationMethod <DividendFxTriggerDate>
Dividend conditions (continued) Interest accruals method Floating rate calculation Index Index tenor Rate multiplier schedule					X	X	X (l e g )			X (l e g )	<DividendAccrualFloatingRate> DividendFloatingRateIndex DividendFloatingRateIndexCurveUnit DividendFloatingRateIndexCurvePeriod DividendInitialRate DividendFloatingRateMultiplier

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Initial value ∞ Step schedule Date Value ∞ Spread schedule Initial value ∞ Step schedule Date Value Type (long or short) Rate treatment (enum)											DividendFloatingRateSpread DividendFloatingRateSpreadPositionType DividendFloatingRateTreatment DividendCapRate DividendCapRateBuySide DividendCapRateSellSide DividendFloorRate DividendFloorRateBuySide DividendFloorRateSellSide DividendFinalRateRoundingDirection DividendFinalRateRoundingPrecision DividendAveragingMethod DividendNegativeRateTreatment
Dividend conditions (continued) ∞ Cap rate schedule Initial value ∞ Step schedule Date Value Buyer Seller ∞ Floor rate schedule Initial value ∞ Step schedule Date Value Buyer Seller Initial rate Final rate rounding direction Final rate rounding precision Averaging method Negative interest rate treatment					X	X	X (l e g )			X (l e g )	Instrument/StreamGrp/PaymentStream PaymentScheduleGrp (for stepped floating rate)

	OPT / BOND	CRLTNSWAP	OPT / DVDNDNSWAP	DVDNDNSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCNSWAP	CFD	
(enum)											
Dividend conditions (continued)											
Interest accruals method											DividendAccrualFixedRate
Fixed rate											DividendCompoundingMethod
Compounding method (enum)											DividendNumOfIndexUnits
Number of index units											DeclaredDividendCashPercentage
Declared cash dividend percentage											DeclaredDividendCashEquivalentPercentage
Declared cash equivalent dividend percentage					X	X					NonCashDividendTreatment
Non-cash dividend treatment (enum)											DividendComposition
Dividend composition (enum)											SpecialDividendsIndicator
Special dividends (Boolean)											OptionsExchangeDividends
Options exchange dividends (Boolean)											AdditionalDividends
Additional dividends (Boolean)											AllDividendsIndicator
All dividends (Boolean)											
∞ Leg (single, dividend, fixed, interest, return, variance)											
Leg identifier											
Identifier											Instrument/StreamGrp
Version number											StreamType
Effective date											StreamXID
Payer & account		X									StreamVersion
Receiver & account			X								StreamVersionEffectiveDate
Effective date (unadjusted, adjusted, relative)											StreamPaySide
Termination date (unadjusted, adjusted, relative)											StreamReceiveSide
Strike date for forward start (adjustable, relative)											<StreamEffectiveDate>
											<StreamTerminationDate>
											<PaymentStream>
											PaymentStreamtype (add enums)
											use <StreamEffectiveDate> to report forward start consistent with FX and IRS
∞ Leg (continued)											
Calculation period dates		X									Instrument/StreamGrp/PaymentStream/PaymentStream
Reset relative to			X								ResetDates
Reset period & unit						X					PaymentStreamResetDateRelativeTo
											PaymentStreamResetFrequencyPeriod

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Reset weekly roll convention Initial fixing date Relative to Offset period & unit Day type Adjustment parameters Adjusted date Fixing dates Relative to Offset period & unit Day type Adjustment parameters ∞ Adjustable dates											PaymentStreamResetFrequencyUnit PaymentStreamResetWeeklyRollConvention PaymentStreamInitialFixingDateRelativeTo PaymentStreamInitialFixingDateOffsetPeriod PaymentStreamInitialFixingDateOffsetUnit PaymentStreamInitialFixingDateOffsetDayType PaymentStreamInitialFixingDateBusinessDayConvention <PaymentStreamInitialFixingDateBusinessCenterGrp> PaymentStreamInitialFixingDateAdjusted PaymentStreamFixingDateRelativeTo PaymentStreamFixingDateOffsetPeriod PaymentStreamFixingDateOffsetUnit PaymentStreamFixingDateOffsetDayType PaymentStreamFixingDateBusinessDayConvention <PaymentStreamFixingDateBusinessCenterGrp> <PaymentStreamFixingDateGrp>
∞ Leg (continued) Payment dates Relative to Offset period & unit Day type Adjustment parameters ∞ Adjustable dates Periodic dates Calculation start date (adjustable, relative) Calculation end date (adjustable, relative) Frequency period & unit Frequency roll convention Adjustment parameters		X		X			X			X	Instrument/StreamGrp/StreamCalculationPeriodDates Instrument/StreamGrp/PaymentStream/PaymentDates
Interest, Return or Variance leg amount Currency							X		X	X	Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate/PaymentStreamFormula

	OPT / BOND	CRLTNSWAP	OPT / DVDNDNSWAP	DVDNDNSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCNSWAP	CFD	
Currency Determination method (scheme) Calculation dates ∞ Adjustable dates ∞ Relative date sequence & adjustments Periodic dates Calculation start date (adjustable, relative) Calculation end date (adjustable, relative) Frequency period & unit Frequency roll convention Adjustment parameters Observation start date (adjustable, relative) Reference amount (scheme) Formula Description (string) ∞ Math formula ∞ Component Description Embedded recursive Formula Encoded description (Base64 Binary) Cash settlement (Boolean)											PaymentStreamFormulaCurrency PaymentStreamFormulaCurrencyDeterminationMethod PaymentStreamFormulaReferenceAmount <PaymentStreamFormulaMathGrp> PaymentStreamFormulaMath PaymentStreamFormulaDescription <PaymentStreamEncodedFormulaImage> Instrument/StreamGrp/PaymentStream PaymentStreamCashSettleIndicator use StreamCalculationPeriodDates Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate PaymentStreamFirstObservationDateUnadjusted PaymentStreamFirstObservationDateRelativeTo PaymentStreamFirstObservationDayType PaymentStreamFirstObservationOffsetPeriod PaymentStreamFirstObservationOffsetUnit PaymentStreamFirstObservationDateAdjusted PaymentStreamPricingBusinessDayConvention <PaymentStreamPricingBusinessCenterGrp> Instrument/StreamGrp/PaymentStream PaymentScheduleGrp (for irregular periodic dates)
Interest leg calculation Floating Index & tenor ∞ Rate Multiplier schedule ∞ Step date (unadjusted) & value ∞ Step date (unadjusted) & value ∞ Spread schedule Type (scheme), initial value ∞ Step date (unadjusted) & value							X			X	Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate PaymentStreamRateIndex(40789) PaymentStreamRateIndexCurveUnit(40791) PaymentStreamRateIndexCurvePeriod(40792) PaymentStreamRateMultiplier(40793) PaymentStreamRateSpread(40794) PaymentStreamRateSpreadPositionType(40795) PaymentStreamCapRate(40797)

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCWSWAP	CFD	
Rate treatment (enum) ∞ Cap rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller ∞ Floor rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller Initial rate Final rate rounding direction & precision Averaging method (enum) Negative rate treatment (enum)											PaymentStreamCapRateBuySide(40798) PaymentStreamCapRateSellSide(40799) PaymentStreamFloorRate(40800) PaymentStreamFloorRateBuySide(40801) PaymentStreamFloorRateSellSide(40802) PaymentStreamInitialRate(40803) PaymentStreamRateTreatment(40796) PaymentStreamFinalRateRoundingDirection(40804) PaymentStreamFinalRatePrecision(40805) PaymentStreamAveragingMethod(40806) PaymentStreamNegativeRateTreatment(40807)  <b>Instrument/StreamGrp/PaymentScheduleGrp</b> PaymentScheduleType(40829) <i>Multiplier, spread, cap, floor</i> PaymentScheduleStartDateUnadjusted(40831) PaymentScheduleRate(40837) PaymentScheduleRateMultiplier(40838) PaymentScheduleRateSpread(40839) PaymentScheduleRateSpreadPositionType(40840)
Interest leg calculation (continued) Fixed Rate Day count fraction							X			X	<b>Instrument/StreamGrp/PaymentStream</b> PaymentStreamDayCount(40742) <b>PaymentStreamFixedRate</b> PaymentStreamRate(40784)
Interest leg calculation (continued) Compounding floating rate Index & tenor Rate multiplier schedule Initial value ∞ Step date (unadjusted) & value ∞ Spread schedule							X			X	<b>Instrument/StreamGrp/PaymentStream/PaymentStream</b> <b>CompoundingFloatingRate</b> PaymentStreamCompoundingRateIndex PaymentStreamCompoundingRateIndexCurveUnit PaymentStreamCompoundingRateIndexCurvePeriod PaymentStreamCompoundingRateMultiplier PaymentStreamCompoundingRateSpread

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Type (scheme), initial value ∞ Step date (unadjusted) & value Rate treatment (enum) ∞ Cap rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller ∞ Floor rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller Initial rate Final rate rounding direction & precision Averaging method (enum) Negative rate treatment (enum) Compounding fixed rate											PaymentStreamCompoundingRateSpreadPositionType PaymentStreamCompoundingCapRate PaymentStreamCompoundingCapRateBuySide PaymentStreamCompoundingCapRateSellSide PaymentStreamCompoundingFloorRate PaymentStreamCompoundingFloorRateBuySide PaymentStreamCompoundingFloorRateSellSide PaymentStreamCompoundingInitialRate PaymentStreamCompoundingRateTreatment PaymentStreamCompoundingFinalRateRoundingDirection PaymentStreamCompoundingFinalRatePrecision PaymentStreamCompoundingAveragingMethod PaymentStreamCompoundingNegativeRateTreatment  <b>Instrument/StreamGrp/PaymentScheduleGrp</b> PaymentScheduleType(40829) <i>Compounding multiplier, compounding spread, compounding cap, compounding floor</i> PaymentScheduleStartDateUnadjusted(40831) PaymentScheduleRate(40837) PaymentScheduleRateMultiplier(40838) PaymentScheduleRateSpread(40839) PaymentScheduleRateSpreadPositionType(40840)  <b>Instrument/StreamGrp/PaymentStream/</b> PaymentStreamCompoundingFixedRate
Interest leg calculation (continued) Compounding method (enum) Compounding leg reference Compounding spread Compounding dates (adjustable, relative, periodic)							X			X	<b>Instrument/StreamGrp/PaymentStream</b> PaymentStreamCompoundingMethod(40747) PaymentStreamCompoundingStreamXIDRef PaymentStreamCompoundingSpread <PaymentStreamCompoundingDates> PaymentStreamCompoundingDateBusinessDayConvention



	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Period skip Schedule bounds first date unadjusted Schedule bounds last date unadjusted Interpolation method (scheme) Interpolation period (enum)											tion <PaymentStreamCompoundingDateBusinessCenterGrp> PaymentStreamCompoundingDateBusinessCenter <PaymentStreamCompoundingDateGrp> PaymentStreamCompoundingDate PaymentStreamCompoundingDateType PaymentStreamCompoundingDatesRelativeTo PaymentStreamCompoundingDatesOffsetPeriod PaymentStreamCompoundingDatesOffsetUnit PaymentStreamCompoundingDatesOffsetDayType PaymentStreamCompoundingPeriodSkip <PaymentStreamCompoundingStartDate> PaymentStreamCompoundingStartDateUnadjusted PaymentStreamCompoundingStartDateRelativeTo PaymentStreamCompoundingStartDateOffsetPeriod PaymentStreamCompoundingStartDateOffsetUnit PaymentStreamCompoundingStartDateOffsetDayType PaymentStreamCompoundingStartDateAdjusted <PaymentStreamCompoundingEndDate> PaymentStreamCompoundingEndDateUnadjusted PaymentStreamCompoundingEndDateRelativeTo PaymentStreamCompoundingEndDateOffsetPeriod PaymentStreamCompoundingEndDateOffsetUnit PaymentStreamCompoundingEndDateOffsetDayType PaymentStreamCompoundingEndDateAdjusted PaymentStreamCompoundingFrequencyPeriod PaymentStreamCompoundingFrequencyUnit PaymentStreamCompoundingRollConvention PaymentStreamCompoundingBoundsFirstDateUnadjusted

	OPT / BOND	CRLTNSWAP	OPT / DVDNDNSWAP	DVDNDNSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCNSWAP	CFD	
											sted PaymentStreamCompoundingBoundsLastDateUnadjusted PaymentStreamInterpolationMethod PaymentStreamInterpolationPeriod
Interest leg calculation (continued) Initial stub 1..2 Floating rate Index & tenor Rate multiplier schedule Initial value ∞ Step date (unadjusted) & value ∞ Spread schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Rate treatment (enum) ∞ Cap rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller ∞ Floor rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller Fixed rate Stub amount & currency Start date (adjustable, relative) End date (adjustable, relative)							X			X	Instrument/StreamGrp/PaymentStream/PaymentStubGrp PaymentStubType Compounding initial stub, Compounding final stub PaymentStubIndex PaymentStubIndexCurvePeriod PaymentStubIndexCurveUnit PaymentStubIndex PaymentStubIndexRateMultiplier PaymentStubIndexRateSpread PaymentStubIndexRateSpreadPositionType PaymentStubIndexRateTreatment PaymentStubIndexCapRate PaymentStubIndexCapRateBuySide PaymentStubIndexCapRateSellSide PaymentStubIndexFloorRate PaymentStubIndexFloorRateBuySide PaymentStubIndexFloorRateSellSide also for ...Index2... PaymentStubRate PaymentStubFixedAmount PaymentStubFixedCurrency <PaymentStubStartDate> PaymentStubStartDateUnadjusted PaymentStubStartDateBusinessDayConvention <PaymentStubStartDateBusinessCenterGrp> PaymentStubStartDateRelativeTo PaymentStubStartDateOffsetPeriod

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											PaymentStubStartDateOffsetUnit PaymentStubStartDateOfsetDayType PaymentStubStartDateAdjusted <PaymentStubEndDate> PaymentStubEndDateUnadjusted PaymentStubEndDateBusinessDayConvention <PaymentStubEndDateBusinessCenterGrp> PaymentStubEndDateRelativeTo PaymentStubEndDateOffsetPeriod PaymentStubEndDateOffsetUnit PaymentStubEndDateOfsetDayType PaymentStubEndDateAdjusted  <b>Instrument/StreamGrp/PaymentScheduleGrp</b> PaymentScheduleType(40829) Compounding multiplier, compounding spread, compounding cap, compounding floor PaymentScheduleStartDateUnadjusted(40831) PaymentScheduleRate(40837) PaymentScheduleRateMultiplier(40838) PaymentScheduleRateSpread(40839) PaymentScheduleRateSpreadPositionType(40840)
Interest leg calculation (continued) Final stub 1..2 Floating rate Index & tenor Rate schedule Initial value ∞ Step date (unadjusted) & value ∞ Spread schedule Type (scheme), initial value ∞ Step date (unadjusted) & value							X			X	See above

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Rate treatment (enum) ∞ Cap rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller ∞ Floor rate schedule Type (scheme), initial value ∞ Step date (unadjusted) & value Buyer & Seller Fixed rate Stub amount & currency Start date (adjustable, relative) End date (adjustable, relative)											
Return leg calculation Rate of return Initial price Commission Denomination (enum) Amount Currency Per trade ∞ FX rate Currency pair and quote basis Fixed FX rate Determination method (scheme) Gross price Amount Currency Expression (enum) Net price Amount Currency Expression (enum)							X			X	Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate ReturnRateNotionalReset <ReturnRateGrp> ReturnRatePriceSequence <i>Initial, Interim, Final</i> ReturnRateCommissionType ReturnRateCommissionAmount ReturnRateCommissionCurrency ReturnRateTotalCommissionPerTrade ReturnRateDeterminationMethod <ReturnRatePriceGrp> ReturnRatePriceBasisForm <i>Gross, Net, Accrued, CleanNet</i> ReturnRatePrice ReturnRatePriceCurrency ReturnRatePriceType <ReturnRateFXConversionGrp> ReturnRateFXConversionType <i>Commission, Price</i>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCWSWAP	CFD	
Accrued interest price FX conversion Amount relative to (ref) ∞ FX rate Currency pair and quote basis Fixed FX rate											ReturnRateFXCurrencyPair ReturnRateFXRate ReturnRateFXRateCalc
Return leg calculation (continued) Rate of return (continued) Initial price (continued) Amount relative to (ref) Clean net price Quotation characteristics Measure type (scheme) Quote units (scheme) Side (enum) Currency Currency type (scheme) Timing (scheme) Business center Exchange ∞ Information Source Source, page, heading Pricing model Time Valuation date Expiry time Cash flow type (scheme) Notional reset (Boolean)							X			X	ReturnRateAmountRelativeTo ReturnRateQuoteMeasureType ReturnRateQuoteUnits ReturnRateQuoteMethod ReturnRateQuoteCurrency ReturnRateQuoteCurrencyType ReturnRateQuoteTimeType ReturnRateQuoteBusinessCenter ReturnRateQuoteExchange <ReturnRateInformationSourceGrp> ReturnRateInformationSource ReturnRateReferencePage ReturnRateReferencePageHeading ReturnRateQuotePricingModel ReturnRateQuoteValuationTime ReturnRateQuoteValuationDate ReturnRateQuoteExpirationTime ReturnRateCashFlowType <ReturnRateDateGrp> ReturnRateValuationDateMode <i>Price valuation, Dividend valuation</i> ReturnRateNumberOfValuationDates <ReturnRateValuationDateGrp> ReturnRateValuationDate ReturnRateValuationDateType ReturnRateValuationDateRelativeTo ReturnRateValuationDateOffsetUnit

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											ReturnRateValuationDateOffsetPeriod ReturnRateValuationDateOffsetDayType ReturnRateValuationStartDateUnadjusted ReturnRateValuationStartDateRelativeTo ReturnRateValuationStartDateOffsetUnit ReturnRateValuationStartDateOffsetPeriod ReturnRateValuationStartDateOffsetDayType ReturnRateValuationStartDateAdjusted ReturnRateValuationEndDateUnadjusted ReturnRateValuationEndDateRelativeTo ReturnRateValuationEndDateOffsetUnit ReturnRateValuationEndDateOffsetPeriod ReturnRateValuationEndDateOffsetDayType ReturnRateValuationEndDateAdjusted ReturnRateValuationFrequencyUnit ReturnRateValuationFrequencyPeriod ReturnRateValuationFrequencyRollConvention ReturnRateValuationDateBusinessDayConvention <ReturnRateValuationDateBusinessCenterGrp> ReturnRateValuationDateBusinessCenter ReturnRateValuationTimeType ReturnRateValuationTime ReturnRateValuationTimeBusinessCenter ReturnRateValuationSource <i>Futures price, Options price</i> ReturnRateFinalPriceFallback
Return leg calculation (continued) Rate of return (continued) Interim price Commission Denomination (enum) Amount Currency							X			X	See above

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNCSWAP	CFD	
Per trade ∞ FX rate Currency pair and quote basis Fixed FX rate Determination method (scheme) Gross price Amount Currency Expression (enum) Net price Amount Currency Expression (enum) Accrued interest price FX conversion Amount relative to (ref) ∞ FX rate Currency pair and quote basis Fixed FX rate											
Return leg calculation (continued) Rate of return (continued) Interim price (continued) Amount relative to (ref) Clean net price Quotation characteristics Measure type (scheme) Quote units (scheme) Side (enum) Currency Currency type (scheme) Timing (scheme) Business center Exchange							X			X	See above

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
∞ Information Source Source, page, heading Pricing model Time Valuation date Expiry time Cash flow type (scheme)											
Return leg calculation (continued) Rate of return (continued) Final price Commission Denomination (enum) Amount Currency Per trade ∞ FX rate Currency pair and quote basis Fixed FX rate Determination method (scheme) Gross price Amount Currency Expression (enum) Net price Amount Currency Expression (enum) Accrued interest price FX conversion Amount relative to (ref) ∞ FX rate Currency pair and quote basis Fixed FX rate							X			X	See above



	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Return leg calculation (continued) Rate of return (continued) Final price (continued) Amount relative to (ref) Clean net price Quotation characteristics Measure type (scheme) Quote units (scheme) Side (enum) Currency Currency type (scheme) Timing (scheme) Business center Exchange ∞ Information Source Source, page, heading Pricing model Time Valuation date Expiry time Cash flow type (scheme)							X			X	See above
Return leg calculation (continued) Interim payment dates ∞ Adjustable dates Relative dates, frequency & adjustments Period skip Schedule first date (unadjusted) Schedule last date (unadjusted) Final payment date (adjustable, relative)							X			X	<b>Instrument/StreamGrp/PaymentStream/PaymentStream</b> <b>PaymentDates</b> <PaymentStreamPaymentDateGrp> PaymentStreamPaymentDateRelativeTo PaymentStreamPaymentOffsetPeriod PaymentStreamPaymentOffsetUnit PaymentStreamPaymentOffsetDayType PaymentStreamPaymentFrequencyPeriod PaymentStreamPaymentFrequencyUnit PaymentStreamPaymentRollConvention PaymentStreamPaymentDateBusinessDayConvention <PaymentStreamPaymentDateBusinessCenterGrp>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											PaymentStreamFirstPaymentDateUnadjusted PaymentStreamLastRegularPaymentDateUnadjusted <PaymentStreamFinalPricePaymentDate> PaymentStreamFinalPricePaymentDateUnadjusted PaymentStreamFinalPricePaymentDateRelativeTo PaymentStreamFinalPricePaymentOffsetPeriod PaymentStreamFinalPricePaymentOffsetUnit PaymentStreamFinalPricePaymentOffsetDayType PaymentStreamFinalPriceFinalPaymentDateAdjusted
Dividend leg of Dividend Swap Declared cash dividend percentage Declared cash equivalent dividend percentage Special dividends (boolean) Material dividend (boolean) ∞ Dividend period Start date (unadjusted) End date (unadjusted) Date adjustments Underlier reference Fixed strike (price) Payment date (adjustable, relative) Valuation date (adjustable, relative)			X (l e g )								<b>Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate/DividendConditions</b> DividendUnderlierRefID DeclaredDividendCashPercentage DeclaredDividendCashEquivalentPercentage SpecialDividendsIndicator MaterialDividendIndicator <DividendPeriodGrp> DividendPeriodSequence DividendPeriodStartDateUnadjusted DividendPeriodEndDateUnadjusted DividendPeriodUnderlierRefID DividendPeriodStrikePrice DividendPeriodValuationDateUnadjusted DividendPeriodValuationDateRelativeTo DividendPeriodValuationDateOffsetPeriod DividendPeriodValuationDateOffsetUnit DividendPeriodValuationDateOffsetDayType DividendPeriodValuationDateAdjusted DividendPeriodPaymentDateUnadjusted DividendPeriodPaymentDateRelativeTo DividendPeriodPaymentDateOffsetPeriod DividendPeriodPaymentDateOffsetUnit DividendPeriodPaymentDateOffsetDayType

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											DividendPeriodPaymentDateAdjusted DividendPeriodBusinessDayConvention <DividendPeriodBusinessCenterGrp> DividendPeriodBusinessCenter
Fixed leg (of Dividend Swap) ∞ Fixed payment Amount Currency Payment date Day type Adjustments Relative to Offset Period & Unit Adjusted fixed date				X (l e g )							<b>Instrument/StreamGrp/PaymentStream</b> PaymentStreamPaymentDates (for periodic dates) PaymentStreamFixedRate (for initial fixed amount) PaymentScheduleGrp (for step fixed amounts and dates)
Amount Calculation dates (unadjusted, adjusted, relative, periodic) Observation start date (unadjusted, adjusted, relative) Options exchange dividends (Boolean) Additional dividends All dividends Correlation Initial level Closing level Expiring level Expected number of trading days Notional amount Notional currency Strike price Minimum boundary percent Maximum boundary percent Number of data series		X									use StreamCalculationPeriodDates <b>Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate</b> PaymentStreamFirstObservationDateUnadjusted PaymentStreamFirstObservationDateRelativeTo PaymentStreamFirstObservationDayType PaymentStreamFirstObservationOffsetPeriod PaymentStreamFirstObservationOffsetUnit PaymentStreamFirstObservationDateAdjusted PaymentStreamPricingBusinessDayConvention <PaymentStreamPricingBusinessCenterGrp> <b>Instrument/StreamGrp/PaymentStream</b> PaymentScheduleGrp (for irregular periodic dates) <b>Instrument/StreamGrp/PaymentStream/PaymentStream FloatingRate/DividendConditions</b> OptionsExchangeDividends AdditionalDividends AllDividends <b>Instrument/StreamGrp/PaymentStream/PaymentStream</b>

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
											<b>FloatingRate</b> PaymentStreamLinkInitialLevel PaymentStreamLinkClosingLevelIndicator PaymentStreamLinkExpiringLevelIndicator PaymentStreamLinkEstimatedTradingDays PaymentStreamLinkStrikePrice PaymentStreamLinkMinimumBoundary PaymentStreamLinkMaximumBoundary PaymentStreamCorrelationNumberOfDataSeries <b>Instrument/StreamGrp</b> StreamNotional StreamCurrency
Notes			+ D S					+ V S			
Underlier Single Underlying asset (security type below) Open units Dividend payout Ratio Conditions ∞ Payment or coupon payment Date (adjusted) Amount Currency Accrued interest Amount Currency Coupon payment Average daily trading volume Limitation percentage Limitation period days		X		X (l e g )	X	X	X (l e g )	X (l e g )	X (l e g )		UnderlyingInstrument <i>[as mapped below]</i> UnderlyingOpenUnits <b>UnderlyingDividendPayout</b> UnderlyingDividendPayoutRatio UnderlyingDividendPayoutConditions <b>UnderlyingDividendPaymentGrp</b> UnderlyingDividendPaymentDate UnderlyingDividendPaymentAmount UnderlyingDividendPaymentCurrency UnderlyingDividendAccruedInterest <i>[Specify coupon payments in the                      UnderlyingDividendPayout component]</i> UnderlyingAverageVolumeLimitationPercentage UnderlyingAverageVolumeLimitationPeriodDays UnderlyingDepositoryReceipt

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Depository receipt (Boolean)											
Underlier											<b>UnderlyingInstrument</b>
Basket (Substitute Basket below)				X			X		X	X	UnderlyingSecurityType=xxxxBSKT
Open units			(			(		(	(	(	UnderlyingInstrumentXID
∞ Basket constituent		X	e	X	X	e		e	e	e	UnderlyingOpenUnits
Underlying asset (security type below)			)			)		)	)	)	UnderlyingBasketDivisor
Constituent weight											UnderlyingSecurityDesc
Underlier price											UnderlyingSecurityID & UnderlyingSecurityIDSource
Underlier notional											<b>UnderlyingSecurityAltIDGrp</b>
Underlier spread schedule (link)											UnderlyingUnitOfMeasureCurrency
Basket divisor											In each of the referenced <b>UnderlyingInstruments</b>
Basket name											UnderlyingConstituentWeight
∞ Basket identifiers											UnderlyingPx
Basket currency											UnderlyingNotional
											<b>UnderlyingRateSpreadSchedule</b>
											UnderlyingRateSpreadInitialValue
											<b>UnderlyingRateSpreadStepGrp</b>
											UnderlyingRateSpreadStepDate
											UnderlyingRateSpreadStepValue
<b>Security Types</b>											
Bond											<b>UnderlyingInstrument</b>
∞ Identifiers											UnderlyingSecurityType=<appropriate value>
Description											UnderlyingInstrumentXID
Currency											UnderlyingSecurityID & UnderlyingSecurityIDSource
Exchange											<b>UnderlyingSecurityAltIDGrp</b>
Clearance system											UnderlyingSecurityDesc
Definition reference	X										UnderlyingUnitOfMeasure=CCY
Issuer											UnderlyingUnitOfMeasureCurrency
Seniority											UnderlyingInstrumentParties
Coupon type											UnderlyingInstrumentPartyRole=22 (Exchange)
Coupon rate											UnderlyingInstrumentPartyRole=25 (Clearing organization)
Maturity date											

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
Par value Total amount issued Coupon payment frequency Day count fraction											[Definition reference not supported] UnderlyingIssuer UnderlyingSeniority UnderlyingCouponType UnderlyingCouponRate UnderlyingMaturityDate UnderlyingNotional UnderlyingTotalIssuedAmount UnderlyingCouponFrequencyPeriod & Unit UnderlyingCouponDayCount
Convertible bond ∞ Identifiers Description Currency Exchange Clearance system Definition reference Issuer Seniority Coupon type Coupon rate Maturity date Par value Total amount issued Coupon payment frequency Day count fraction Underlying equity Identifiers (multiple) Description Currency Exchange Clearance system Definition reference											<b>UnderlyingInstrument</b> UnderlyingSecurityType=CB UnderlyingInstrumentXID UnderlyingSecurityID & UnderlyingSecurityIDSource <b>UnderlyingSecurityAltIDGrp</b> UnderlyingSecurityDesc UnderlyingUnitOfMeasure=CCY UnderlyingUnitOfMeasureCurrency UnderlyingInstrumentParties UnderlyingInstrumentPartyRole=22 (Exchange) UnderlyingInstrumentPartyRole=25 (Clearing organization) [Definition reference not supported] UnderlyingIssuer UnderlyingSeniority UnderlyingCouponType UnderlyingCouponRate UnderlyingMaturityDate UnderlyingNotional UnderlyingTotalIssuedAmount UnderlyingCouponFrequencyPeriod & Unit UnderlyingCouponDayCount UnderlyingEquityRefID

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC	CFD	
∞ Related exchange IDs ∞ Options exchange IDs ∞ Specified exchange IDs Redemption date											
Equity ∞ Identifiers Description Currency Exchange Clearance system Definition reference ∞ Related exchange IDs ∞ Options exchange IDs ∞ Specified exchange IDs		X		X ( l e g )	X	X	X ( l e g )	X ( l e g )	X ( l e g )	X ( l e g )	<b>UnderlyingInstrument</b> UnderlyingSecurityType=CS or PS UnderlyingInstrumentXID UnderlyingSecurityID & UnderlyingSecurityIDSource <b>UnderlyingSecurityAltIDGrp</b> UnderlyingSecurityDesc UnderlyingUnitOfMeasure=CCY UnderlyingUnitOfMeasureCurrency UnderlyingInstrumentParties UnderlyingInstrumentPartyRole=22 (Exchange) UnderlyingInstrumentPartyRole=25 (Clearing organization) <i>[Definition reference not supported]</i> <b>UnderlyingInstrument/UnderlyingInstrumentParties</b> UnderlyingInstrumentPartyRoleQualifier= <tbd> = Related exchange <tbd> = Options exchange <tbd> = Specified exchange <tbd> = Constituent exchange
Index ∞ Identifiers Description Currency Exchange Clearance system Definition reference ∞ Related exchange IDs ∞ Options exchange IDs ∞ Specified exchange IDs		X		X ( l e g )	X	X	X ( l e g )	X ( l e g )	X ( l e g )	X ( l e g )	<b>UnderlyingInstrument</b> UnderlyingSecurityType=NDX UnderlyingInstrumentXID UnderlyingSecurityID & UnderlyingSecurityIDSource <b>UnderlyingSecurityAltIDGrp</b> UnderlyingSecurityDesc UnderlyingUnitOfMeasure=CCY UnderlyingUnitOfMeasureCurrency UnderlyingInstrumentParties UnderlyingInstrumentPartyRole=22 (Exchange)

	OPT / BOND	CRLTNSWAP	OPT / DVDNDSWAP	DVDNDSWAP	EQTYFWD	OPT / EQTY	RTRNSWAP	OPT / VARNC	VARNC SWAP	CFD	
∞ Constituent exchange IDs Future identifier											UnderlyingInstrumentPartyRole=25 (Clearing organization) <i>[Definition reference not supported]</i> <b>UnderlyingInstrument/UnderlyingInstrumentParties</b> UnderlyingInstrumentPartyRoleQualifier= <tbid> = Related exchange <tbid> = Options exchange <tbid> = Specified exchange <tbid> = Constituent exchange UnderlyingFutureID and UnderlyingFutureIDSource



## Appendix F – Reporting Scenarios

For reference:

PartyRole = 34 (Regulatory body) for the purpose of reporting this would be identifying the regulatory body to which the trade is being reported.

PartyRole=116 (Reporting entity) is currently elaborated as "The entity that is reporting the information"

PartySubIDType = 49 (Reporting entity) is currently not elaborated. If we agree that this will be used to identify the party that is obligated to report per the rules, we should elaborate this, e.g. "The entity obligated to report the trade to the regulator."

PartySubIDType = 61 (Voluntary reporting entity) would be a new type, elaborated as "The entity voluntarily reporting the trade to the regulator." (something along these lines)

PartySubIDType = 62 (Reporting obligation jurisdiction) identifies the reporting entity's jurisdiction under which they are regulated.

PartySubIDType = 63 (Voluntary report jurisdiction) identifies the regulatory jurisdiction in which a voluntary report is being submitted to

### 1. One jurisdiction, SD reports

Swap dealer reports to the CFTC. US entity trades with US entity.

The RootParty would identify which regulatory the trade is reported to (jurisdiction).

RootPartyID (1117) = CFTC

RootPartyIDSource (1118) = D (Proprietary/Custom)

RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party1

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 49 Reporting Entity - we agreed that this identifies the party that is obligated to report the trade to the regulator (the "reporting party" or "party obligated to report")

PartySubID (523) = Y

PartySubIDTyp (803) = 45 Swap Dealer

PartySubID (523) = Y

Side2

PartyID (448) = Party2

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 46 Major Participant

PartySubID (523) = Y

## 2. One jurisdiction, SEF reports

RootPartyID (1117) = SEF  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 116 (Reporting Entity)

RootPartyID (1117) = CFTC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

### Side1

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y

### Side2

PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

In the above it should be noted that the two parties may be two swaps dealers, a swap dealer and an MSP, or some other combination. The SEF is reporting on behalf of the participants.

## 3. Two jurisdictions, SD reports

The RootParty instances here tell me this trade is being reported to both the CFTC and SEC.

RootPartyID (1117) = CFTC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

RootPartyID (1117) = SEC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

### Side1

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y  
PartySubIDTyp (803) = 45 Swap Dealer

PartySubID (523) = Y  
Side2  
PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

#### 4. Two jurisdictions, SEF reports

RootPartyID (1117) = SEF  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 116 (Reporting Entity)

RootPartyID (1117) = CFTC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

RootPartyID (1117) = SEC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

Side1  
PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y

Side2  
PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

In the above it should be noted that the two parties may be two swaps dealers, a swap dealer and an MSP, or some other combination. The SEF is reporting on behalf of the participants.

#### 5. Voluntary reporting (non SEF)

VoluntaryRegulatoryReport(1935)=Y - this identifies that this is a voluntary trade report

The RootParty would identify which regulatory the trade is reported to (jurisdiction).

RootPartyID (1117) = CFTC

RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y  
PartySubIDTyp (803) = 45 Swap Dealer  
PartySubID (523) = Y

Side2

PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y  
PartySubIDTyp (803) = 61 Voluntary reporting entity - identifies the party that is doing the voluntary report  
PartySubID (523) = Y

**6. Two jurisdictions, voluntary report from MSP (non SEF)**

VoluntaryRegulatoryReport(1935)=Y

RootPartyID (1117) = CFTC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

RootPartyID (1117) = SEC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y  
PartySubIDTyp (803) = 45 Swap Dealer  
PartySubID (523) = Y

Side2

PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

PartySubIDTyp (803) = 61 Voluntary reporting entity  
PartySubID (523) = Y

## 7. Cross jurisdiction between foreign trading entities

Scenario description:

An entity regulated by the JFSA trades with a US entity. The Japanese entity has reporting obligation to the JFSA while the US entity has reporting obligation to the CFTC. The Japanese entity voluntarily reports to the CFTC.

Requirements:

Reporting Jurisdiction	<ul style="list-style-type: none"> <li>• Identification of jurisdictions where the trade is reportable (independent of reporting obligation)</li> </ul>
Reporting Obligation	<ul style="list-style-type: none"> <li>• Indication of which jurisdiction a party has reporting obligation to</li> <li>• Which party possess the obligation</li> </ul>
Voluntary Submission	<ul style="list-style-type: none"> <li>• Designation of the party making a voluntary submission.</li> <li>• Identification of the regulatory jurisdiction (to whom the report is voluntarily submitted)</li> </ul>

Additionally:

- **Firms must have the ability to specify all the three fields - Reporting Jurisdiction, Reporting Obligation and Voluntary Submission, in the same message, i.e, reporting obligation for JFSA, voluntary submission for CFTC in the same submission**
- **Reporting obligation and voluntary submission aren't mutually exclusive (ruling out Boolean voluntary flags).**

Party1 is the US entity, regulated by the CFTC

Party2 is the Japanese entity, regulated by JSFA

1. Mapping of message from Party2 for submission to JSFA (i.e. to an SDR that JSFA accesses):

The RootParty would identify which regulator the trade is reported to (Reporting jurisdiction).

RootPartyID (1117) = JSFA

RootPartyIDSource (1118) = D (Proprietary/Custom)

RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party2

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 46 Major Participant

PartySubID (523) = Y

PartySubIDTyp (803) = 49 Reporting Entity - party obligated to report to their regulator

PartySubID (523) = Y

PartySubIDTyp (803) = 62 Reporting obligation jurisdiction

PartySubID (523) = JSFA - this may be optional in a submission report to an SDR utilized by the JSFA

PartySubIDTyp (803) = 63 Voluntary report jurisdiction - this may be optional in a submission report to an SDR utilized by the JSFA

PartySubID (523) = CFTC

#### Side2

PartyID (448) = Party1

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 46 Major Participant

PartySubID (523) = Y

2. Mapping of message from Party2 for a voluntary submission to CFTC (i.e. to an SDR that CFTC accesses):

VoluntaryRegulatoryReport(1935)=Y - this identifies that this is a voluntary trade report

RootPartyID (1117) = CFTC

RootPartyIDSource (1118) = D (Proprietary/Custom)

RootPartyRole (1119) = 34 (Regulatory Body)

#### Side1

PartyID (448) = Party2

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 46 Major Participant

PartySubID (523) = Y

PartySubIDTyp (803) = 61 Voluntary reporting entity

PartySubID (523) = Y

PartySubIDTyp (803) = 62 Reporting obligation jurisdiction

PartySubID (523) = JSFA

PartySubIDTyp (803) = 63 Voluntary report jurisdiction

PartySubID (523) = CFTC

#### Side2

PartyID (448) = Party1

PartyIDSource (447) = D (Proprietary/Custom)

PartyRole (452) = 7 (Entering Firm)

PartySubIDTyp (803) = 46 Major Participant

PartySubID (523) = Y

PartySubIDTyp (803) = 49 Reporting entity

PartySubID (523) = Y

3. Mapping of message from Party1 for a submission to CFTC (i.e. to an SDR that CFTC accesses):

RootPartyID (1117) = CFTC  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

Side2

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y  
PartySubIDTyp (803) = 49 Reporting entity  
PartySubID (523) = Y

The assumption above is that when Party2 reports for JSFA they will submit to an SDR that the JSFA accesses while the voluntary report from Party2 is separately submitted to an SDR that the CFTC accesses.

4. In an assumption where the SDR is accessible by both the CFTC and JSFA the single message submission from Party2 to the SDR may look like this:

RootPartyID (1117) = JSFA  
RootPartyIDSource (1118) = D (Proprietary/Custom)  
RootPartyRole (1119) = 34 (Regulatory Body)

Side1

PartyID (448) = Party2  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y  
PartySubIDTyp (803) = 49 Reporting Entity  
PartySubID (523) = Y  
PartySubIDTyp (803) = 62 Reporting obligation jurisdiction  
PartySubID (523) = JSFA

PartySubIDTyp (803) = 63 Voluntary reporting jurisdiction  
PartySubID (523) = CFTC

Side2

PartyID (448) = Party1  
PartyIDSource (447) = D (Proprietary/Custom)  
PartyRole (452) = 7 (Entering Firm)  
PartySubIDTyp (803) = 46 Major Participant  
PartySubID (523) = Y

The above sample states to the SDR that Party2 is the reporting party reporting to JFSA and wants to voluntarily submit to the CFTC as well.