



# SFTR – FIX EMEA Regulatory Working Group

## EU SFTR Reporting

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**For Global Technical Committee Governance Internal Use Only**

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## Document History

Revision	Date	Editor	Revision Comments
0.1	8/12/2019	Brook Path Partners Inc. for FIX SFTR WG	First Draft
0.2	9/19/2019		Second draft
0.3	Oct. 3, 2019  Oct. 11, 2019		Updated after two sessions of SFTR WG calls to review the gap analysis.  Discussed and addressed the issues in Section 3, documenting resolutions.  Changes to mappings due to corrections and resolutions of issues.  Added descriptive text needed for gap analysis submission to GTC.  Updated Introduction, Summary of Proposed Changes and finalized Issues and Discussion Points sections.  Added additional mapping fields based on finalization of issues and missing items.
0.4	Oct. 17, 2019		Updated with clarifications on wordings based on GTC review feedback.
<a href="#">ASBUILT</a>	<a href="#">Oct. 27, 2019</a>	<a href="#">GTC</a>	<a href="#">Created ASBUILT with tag assignments.</a>

# 1 Introduction

This gap analysis is being submitted to address the requirements of the EU Securities Financing Transactions (SFT) Reporting (SFTR regulations). SFTR requires reporting of financing transactions to be reported to ESMA, these transactions include repurchase agreements (repos), buy-sell back/sell-buy back, securities lending and margin lending transactions.

## 1.1 Reference documents:

The following documents<sup>1</sup> are referenced as part of this gap analysis submission:

[1] Regulation (EU) 2015/2365 Of the European Parliament and of the Council of 25 November 2015 (CELEX 32015R2365)

*The above is the EU Regulation, the basis for the RTS and ITS documents below*

[2] Commission Delegated Regulation (EU) 2019/356 of 13 December 2018 (CELEX 32019R0356)

*The above is the "regulatory technical standards [RTS] specifying the details of securities financing transactions (SFTs) to be reported to trade repositories"*

[3] Commission Implementing Regulation (EU) 2019/363 of 13 December 2018 (CELEX 32019R0363)

*The above is the "implementing technical standards [ITS] with regard to the format and frequency of reports on the details of securities financing transactions (SFTs) to trade repositories"*

## 2 Business Requirements

SFT reporting is a transaction and a post-trade life-cycle event reporting requirement to report these, collectively called transactions, to trade repositories. The following message types are being extended to support reporting of SFT to a trade repository:

- TradeCaptureReport(35=AE)
- PositionReport(35=AP)
- CollateralReport(35=BA)
- MarginRequirementReport(35=CJ)

### 2.1 Summary of Proposed Changes

The section is a summary of proposed changes to support the business requirements for SFT reporting: The proposals included in this document are subject to change once ESMA publishes their final SFT reporting guidelines later in 2019.

- New components have been introduced:

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<sup>1</sup> Documents can be found at this link using the CELEX references: <https://eur-lex.europa.eu/homepage.html>

1. FundingSourceGrp and its associated fields are introduced to satisfy the requirement of identifying the sources of funds used to finance a loan related to SFTs
  2. TransactionAttributeGrp and its associated fields are introduced as a generic repeating group component used to articulate additional transaction attributes. For SFT, the TransactionAttributeType([tbd2872](#)) will initially provide values to support reporting of SFT "exclusive arrangement" and "collateral arrangement"
  3. CollateralReinvestmentGrp component and its associated new fields are introduced to provide the ability to specify the breakdown of cash collateral reinvestment types and amounts for each reinvestment type.
- Changes to existing components include:
    1. CollateralAmountGrp component has been enhanced to add the new CollateralReinvestmentGrp component, new fields CollateralReinvestmentRate([tbd2840](#)) and UnderlyingRefID([tbd2841](#)). The CollateralReinvestmentRate([tbd2840](#)) supports the SFT requirement to provide an average cash collateral reinvestment rate when there are multiple types of reinvestments. UnderlyingRefID([tbd2841](#)) will be used to point to the collateral within an instance of UnderlyingInstrument component for which the specific collateral amount entry information is applicable.
    2. LegPaymentStream, PaymentStream and UnderlyingPaymentStream components have been enhanced with corresponding new fields LegPaymentStreamOtherDayCount([tbd43108](#)), PaymentStreamOtherDayCount([tbd43106](#)) and UnderlyingPaymentStreamOtherDayCount([tbd43107](#)) to support an ability to specify a day count method not provided in the enumerated LegPaymentStreamDayCount(40283), PaymentStreamDayCount(40742) and UnderlyingPaymentStreamDayCount(40572) respectively. This satisfies SFTR's requirement to be able to specify "other day count".
    3. A new field MarginDirection([tbd2851](#)) is being added to MarginAmount component to allow the ability to specify the direction of the margin - "posted" or "received" - associated with the party or account.
    4. The PaymentGrp component is being enhanced with several new fields to support the ability to specify the rebate rate and rate reset parameters for SFT transaction for which such agreed information has to be specified and reported. New fields are: PaymentFixedRate([tbd43097](#)), PaymentFloatingRateIndex([tbd43098](#)), PaymentFloatingRateIndexCurveUnit([tbd43100](#)), PaymentFloatingRateIndexCurvePeriod([tbd43099](#)), PaymentFloatingRateSpread([tbd43101](#)), PaymentRateResetFrequencyUnit([tbd43105](#)), PaymentRateResetFrequencyPeriod([tbd43104](#)), PaymentFrequencyUnit([tbd43103](#)), and PaymentFrequencyPeriod([tbd43102](#)).
    5. UnderlyingID([tbd2874](#)) is a new field being added to UnderlyingInstrument component to allow a reference linkage with UnderlyingRefID([tbd2841](#)). This is similar to the existing use of LegID(1788) in InstrumentLeg component and the reference linkage field LegRefID(654) that is used in other components to refer to an instance of instrument leg for which the information is applicable.

6. PositionAmountData component is enhanced with a new field PosAmtPrice(~~tbid2876~~). For SFT position reporting to ESMA there is a requirement to be able to specify the current price of SFT's security or commodity.
  7. Although they are not used in the SFTR mappings the SideCollateralAmountGrp and SideCollateralReinvestmentGrp components are being changed to stay in sync with the CollateralAmountGrp and CollateralReinvestmentGrp components.
  8. Although not directly used in the SFTR mappings, added CouponOtherDayCount(~~tbid2879~~), LegCouponOtherDayCount(~~tbid2880~~) and UnderlyingCouponOtherDayCount(~~tbid2881~~) to their respective Instrument, InstrumentLeg and UnderlyingInstrument components to accommodate similar support provided in the PaymentStream components.
- Enhancements to existing message types are:
    1. For all message types within scope of this gap analysis a new field RegulatoryReportTypeBusinessDate(~~tbid2869~~) is being added to be able to identify the business event date (in local market date terms) of when the event specified in RegulatoryReportType(1934) occurred. In SFT it is possible that a business event occurred before the events associated with the date-timestamp in TrdRegTimestamps component. Additionally ESMA requires that such event date is a date-only data point while in FIX the TrdRegTimestamp(769) is a UTCTimestamp data point.
    2. ClearingPortfolioID(~~tbid2870~~) is a new field needed in SFTR to provide a place to identify portfolio of transactions under EMIR of which the SFT is a part.
    3. CollateralReport(35=BA) will be enhanced with the new components FundingSourceGrp and TransactionAttributeGrp, addition of RegulatoryReportType(1934) and new fields RegulatoryReportTypeBusinessDate(~~tbid2869~~) and CollateralizationValueDate(~~tbid2868~~).
    4. MarginRequirementReport(35=CJ) will be enhanced with the addition of the new component TrdRegTimestamps, ClearingPortfolioID(~~tbid2870~~) and RegulatoryReportType(1934) and RegulatoryReportTypeBusinessDate(~~tbid2869~~).
    5. PositionReport(35=AP) will be enhanced with the new TransactionAttributeGrp component, addition of TrdRegTimestamps component, addition of RegulatoryReportType(1934) and RegulatoryReportTypeBusinessDate(~~tbid2869~~), and the new fields ClearingPortfolioID(~~tbid2870~~) and CollateralizationValueDate(~~tbid2868~~).
    6. TradeCaptureReport(35=AE) will be enhanced with the new component TransactionAttributeGrp, new fields RegulatoryReportTypeBusinessDate(~~tbid2869~~), ClearingPortfolioID(~~tbid2870~~) and CollateralizationValueDate(~~tbid2868~~).
    7. TerminationDate(~~tbid2878~~) is a new field needed in SFTR to report the early termination date of a contract. This date differs from the "termination date" in the EvtGrp's EventType(865) in that TerminationDate(~~tbid2878~~) captures the post-trade action taken that is not part of a contract's definition. A post-trade action may include an early termination due to clearing activity or the counterparty's decision to terminate outside of the defined contract terms when the transaction took place. Added to PositionReport(35=AP) and TradeCaptureReport(35=AE).



### 3 Issues and Discussion Points

1	Issue	Date	Status	Discussion
1	1.10: Entity responsible for the report.	8/12	Resolved	<p>LT: We need to think about how to do this without adding yet another party role</p> <p>Resolution: It was clarified that this is the same logic as ESMA data elements for "submitting entity" in MiFID II/MiFIR RTS 22, and with EMIR's "report submitting entity ID". To be consistent with the mapping for MiFID II, this data element in SFTR will be mapped the same way, using PartyRole=116 (Reporting entity).</p>
2	2.55: Security Type	8/18	Resolved	<p>For Corporate Debt SFTR differentiates between Financial and Non-Financial issuers. This does not fit well with our taxonomy matrix since this appears to represent the issuer's industry sector rather than risk. How shall we address it?</p> <p>Resolution: After some discussions the distinction between "financial" and "non-financial" has to do with the issuer of the corporate debt, therefore this distinction should end up in the same place where the LEI of the issuer is specified. The use of PartySubIDType=47 (Financial entity) attached to the PartyRole=125 (Issuer) will be used to indicate whether the issuer is a financial (PartySubID=Y) or not (PartySubID=N) when PartySubIDType=47 (Financial entity).</p>
3	2.20: Method used to provide collateral	8/18	Resolved	<p>This data element will result in a new field in FIX, but new need to determine whether this new field should be part of UnderlyingInstrument (the component where the collateral itself is identified), CollateralAmountGrp (a component primarily providing collateral value of the collateral type on deposit) or somewhere else as this will be needed in other messages.</p> <p>Resolution: Further clarification was</p>

	Issue	Date	Status	Discussion
				<p>provided after the WG call. This data element applies to the transaction as a whole, and is meant to provide an indication for the "main" or "primary" collateral arrangement. An enumeration for the TransactionAttributeType(<del>the</del>2872) will be added to support this.</p>
4	Side(54) for collateral taker vs. collateral maker	8/18	Resolved	<p>For SFTR transactions ESMA does not use terminology such as "buy", "sell", "lend" or "borrow" but "collateral taker" and "collateral maker".</p> <p>In FIX the Side(54) field is important when reporting transactions. Values exist in FIX for "lend" and "borrow", and "buy" and "sell". Do we need to introduce "collateral taker" and "collateral maker" or will the use of existing FIX values (which are in use today even for SFT transactions) be sufficient with clear documentation on how it "translates" to ESMA's view? How can we best document this - in the standard or part of the "recommended practices" for implementing FIX for SFTR?</p> <p>Resolution: The group agreed at this point to not add any new Side(54) values to FIX but to describe the use of existing values accordingly for repos and buy/sell backs.</p> <p>For securities lending, clarification may have to wait until ESMA issues their updated guidance based on the public consultation questions. The issue for securities lending is the distinction between the security being lent/borrow and the security (not cash) used as collateral.</p>
5	2.67: Lending fee	8/18	Resolved	<p>LT: Lending fee wants to be mapped in TCR to &lt;MiscFeesGrp&gt;. But it's also required in PositionReport in which a transaction fee should have disappeared. We need a home for this.</p>

	Issue	Date	Status	Discussion
				<p>DK: I propose adding this to &lt;PaymentGrp&gt; since it is the fee for buying the contract similar to CDS (upfront fee) and Options (premium). It is not an add-on fee that the &lt;MiscFeesGrp&gt; is meant to supply.</p> <p>Resolved – see issue 10.</p>
6	1.17: CSD Participant	8/30	Resolved	<p>1.17 requires identifying the CSD Participant but not the CSD itself. Is that an oversight?</p> <p>Resolution: This is not an oversight. It was not a requirement by ESMA to specify the CSD.</p>
7	2.3: Event Date, 2.15: (Early) Termination Date, 2.74: Collateralization Value Date	8/30	Resolved	<p>Event Date is required in all reports: Date on which the reportable event relating to the SFT and captured by the report took place. The element wants to be LocalMktDate, not UTCTimestamp and we've proposed a new field EventBusinessDate(tbd) however this competes with ClearingBusinessDate(715) which is widely used for this very purpose.</p> <p>Early Termination Date and Collateralization Value Date are two more elements that beg to be in TrdRegTimestamps however they must be LocalMktDate, not UTCTimestamp. Guidance please.</p> <p>Resolution: After further deliberations 2.3 Event date will be mapped to a new FIX field called RegulatoryReportTypeBusinessDate(<del>tbd</del><u>2869</u>) which will be used in conjunction with RegulatoryReportType(1934) for SFTR.</p> <p>2.15 (Early) Termination Date and 2.74 Collateralization value date will be mapped to their respective new fields.</p>
8	2.49: Security or commodity price 2.56: Loan value	8/30	Resolved	<p>Are these current prices and values or the original prices and values?</p> <p>Resolution: It was clarified that for new transactions these values are current at</p>

	Issue	Date	Status	Discussion
				<p>the time of the transaction.</p> <p>For life cycle events that change the values (e.g. MODI) these would be values current / modified as of the life cycle event report.</p> <p>These two fields are tied together and to the 2.3 Event Date.</p> <p>It was noted that for BSB the spot price and value is not going to change.</p> <p>PosAmtPrice(<del>td</del>2876) within the PositionAmountData component will be added to support 2.49 when reporting as positions.</p>
9	2.71: Short market value	8/30	Open	<p>What is a short market value for a margin loan transaction? Can this be mapped to PosAmtType(707) with an existing value?</p> <p>Discussion: This issue may require waiting for the results of the ESMA consultation report to be published.</p> <p>It appears whether the position is long or short is from the perspective of the reporter. When the prime broker lent the cash or security, this would be their long or short position.</p> <p>It was noted that 2.69 Outstanding margin loan and 2.71 Short market value are mutually exclusive, only one of these would be in a report, not both. However, in the ESMA published validation spreadsheet it shows both of these data elements as being mandatory for "new transaction" reporting for margin loans.</p> <p>For the time being both of these are being mapped to PosAmtType(707) with a new MGNLN value, where PosAmt(708) would be a negative value for short market value.</p> <p>Oct. 17, 2019 GTC discussion: This issue will remain open awaiting further information.</p>
10	Rebate and Lending Fee	8/30	Resolved	<p>We believe that rebate and lending fee are trade-level costs associated with entering</p>

	Issue	Date	Status	Discussion
				into the contract and thus are mapped to the PaymentGrp component rather than the MiscFeesGrp component or elsewhere.
11	2.49: Security or commodity price	9/11	Resolved	<p>SFTR describes this as the price of the security/commodity used to calculate the loan value or trade amount for the spot leg of the buy-sell back. As this is a price for position reports it does not belong in PosAmtType(707). This appears to be only needed when fields 2.37 and 2.56 are specified, thus a consideration should be made to add a "price" field to the PositionAmountData component?</p> <p>Resolution: This is a duplicate of issue #8.</p> <p>This is only needed in the initial transaction for Buy-sell back, or for a MODI action type of a new transaction.</p>
12	2.97 Portfolio code	9/17	Open	<p>Oct. 17, 2019 GTC discussion: A question was raised whether this "portfolio code" concept in SFTR is the same as used in EMIR. In MiFID/EMIR this data concept is mapped to PackageID(2489) in FIX. In SFTR it appears the requirement is to merely reference the MiFID/EMIR portfolio identifier if the SFT is part of a cleared portfolio. Currently this SFT data is being mapped to a new ClearingPortfolioID(<del>td</del>2870) as a placeholder. Silvano Stagni will follow up during public comment period with more information.</p>

## 4 Proposed Message Flow

There are no changes to standard use of FIX messages. The message types identified in this gap analysis can be used unidirectionally to report the data into a repository.

The TradeCaptureReport(35=AE), PositionReport(35=AP) and CollateralReport(35=BA) may be used to report the SFT transaction, the position of an SFT and collateral of an SFT respectively. This corresponds to the Tables 1 and 2 of the Annexes in the RTS and ITS (see reference documents [2] and [3]) on SFTR reporting.

The CollateralReport(35=BA) is also used to report on the collateral re-use data required for Table 3 while the MarginRequirementReport(35=CJ) is used to report on the margin data required for Table 4 in the Annexes of the RTS and ITS (see reference documents [2] and [3]).

## 5 FIX Message Tables

### 5.1 CollateralReport (35=BA)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralReport
Message Abbreviated Name (for FIXML)	CollRpt
Category	(no change)
Action	__New <b>X_Change</b>
Message Synopsis Required, short, one or two paragraph description of the message.	(no change)
Message Elaboration Optional longer description of the message usage	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	BA
Repository Component ID	<u>86</u>

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	<b>Standard Header</b>	Y			MsgType=BA

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<...truncated...>					
901	CashOutstanding				
<b>CollateralAmountGrp component</b>					
1936	CollateralizationValueDate	N	NEW		
1936	TradeCollateralization	N	ADD		
<b>RegulatoryTradeIDGrp component</b>					
<...truncated...>					
716	SettlSessID				
717	SettlSessSubID				
1934	RegulatoryReportType	N	ADD		
1934	RegulatoryReportTypeBusinessDate	N	NEW		May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
715	ClearingBusinessDate				
2486	WireReference				
<...truncated...>					
2485	Transaction ID				
2484	FirmTransactionID				
<b>FundingSourceGrp component</b>					
<b>TransactionAttributeGrp component</b>					
58	Text				
354	EncodedTextLen				
355	EncodedText				
<b>Standard Trailer</b>		Y			

## 5.2 MarginRequirementReport (35=CJ)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MarginRequirementReport
Message Abbreviated Name (for FIXML)	MgnReqmtRpt
Category	(no change)

Action	__New <b>X_Change</b>	
Message Synopsis Required, short, one or two paragraph description of the message.	<i>(no change)</i>	
Message Elaboration Optional longer description of the message usage	<i>(no change)</i>	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	CJ	
Repository Component ID	<u>121</u>	

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<b>Standard Header</b>		Y			MsgType=CJ
<...truncated...>					
325	UnsolicitedIndicator				
<b>Parties component</b>					
1934	RegulatoryReportType	N	ADD		
<del>1934</del> 2869	RegulatoryReportTypeBusinessDate	N	NEW		May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
<b>TrdRegTimestamps component</b>					
715	ClearingBusinessDate		ADD		
<del>1934</del> 2870	ClearingPortfolioID	N	NEW		
716	SettlSessID				
717	SettlSessSubID				
<...truncated...>					
<b>Standard Trailer</b>		Y			

### 5.3 PositionReport (35=AP)

To be completed at the time of the proposal – all information provided will be stored in the repository



Message Name		PositionReport
Message Abbreviated Name (for FIXML)		PosRpt
Category		(no change)
Action		__New <b>X_Change</b>
Message Synopsis Required, short, one or two paragraph description of the message.	(no change)	
Message Elaboration Optional longer description of the message usage	(no change)	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	AP	
Repository Component ID	<u>75</u>	

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<b>Standard Header</b>		Y			MsgType=AP
<...truncated...>					
728	PosReqResult				
325	UnsolicitedIndicator				
1934	RegulatoryReportType	N	ADD		
<del>1934</del> 2869	RegulatoryReportTypeBusinessDate	N	NEW		May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
<b>TransactionAttributeGrp component</b>		N	NEW		
<b>TrdRegTimestamps component</b>		N	ADD		
715	ClearingBusinessDate				
2084	PreviousClearingBusinessDate				
<del>1934</del> 2870	ClearingPortfolioID	N	NEW		

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<...truncated...>					
2101	TerminatedIndicator				
tbd 2878	TerminationDate	N	NEW		
2373	IntraFirmTradeIndicator				
<...truncated...>					
<b>CollateralAmountGrp component</b>					
tbd 2868	CollateralizationValueDate	N	NEW		
<b>PosUndInstrmtGrp component</b>					
<...truncated...>					
<b>Standard Trailer</b>		Y			

### 5.4 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)
Action	__New <u>X_Change</u>
Message Synopsis Required, short, one or two paragraph description of the message.	(no change)
Message Elaboration Optional longer description of the message usage	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AE
Repository Component ID	64

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<b>Standard Header</b>		Y			MsgType=AE
<...truncated...>					
<b>RelatedInstrumentGrp component</b>					
<b>CollateralAmountGrp component</b>					
tbd 2868	CollateralizationValueDate	N	NEW		
<b>RateSource component</b>					
<b>TransactionAttributeGrp component</b>					
<...truncated...>					
1741	UpfrontPriceType				
75	TradeDate				
715	ClearingBusinessDate				
tbd 2870	ClearingPortfolioID	N	NEW		
6	AvgPx				
<...truncated...>					
64	SettlDate				
tbd 2878	TerminationDate	N	NEW		
987	UnderlyingSettlementDate				
<...truncated...>					
1934	RegulatoryReportType	N			
tbd 2869	RegulatoryReportTypeBusinessDate	N	NEW		May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
1935	VoluntaryRegulatoryReport	N			
1936	TradeCollateralization	N			
<...truncated...>					
<b>Standard Trailer</b>		Y			

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## 6 FIX Component Blocks

### 6.1 CollateralAmountGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CollateralAmountGrp
Component Abbreviated Name (for FIXML)	CollAmt
Component Type	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	<u>2191</u>

Component FIXML Abbreviation: <CollAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1703	NoCollateralAmounts					
1704	→ CurrentCollateralAmount					
<...truncated...>						
2690	→ CollateralPercentOverage					
2689	→ CollateralMarketPrice					
<del>tbd</del> 2840	→ CollateralReinvestmentRate	N		NEW		May be used to specify the average reinvestment rate. When there are multiple instances of the CollateralReinvestmentGrp component are present this field specifies the average reinvestment rate.
<b>CollateralReinvestmentGrp component</b>		N		NEW		

Component FIXML Abbreviation: <CollAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2841	→ UnderlyingRefID	N		NEW		May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(tbd2874).
</CollAmt>						

## 6.2 CollateralReinvestmentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CollateralReinvestmentGrp
Component Abbreviated Name (for FIXML)	CollRnvmnt
Component Type	X__ Block Repeating __ Block
Category	Common
Action	X_New __X_Change
Component Synopsis	The CollateralReinvestmentGrp component block is a repeating group that may be used to provide a breakdown of <a href="#">the cash collateral's</a> reinvestment types and amounts (e.g. <a href="#">CollateralType(1704)="CASH"</a> ).
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2266

Component FIXML Abbreviation: <CollRnvmnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2845	NoCollateralReinvestments	N		NEW		

Component FIXML Abbreviation: <CollRvstmnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2844	→ CollateralReinvestmentType	N		NEW		Required if NoCollateralReinvestments(tbd 2845) > 0.
tbd 2842	→ CollateralReinvestmentAmount	N		NEW		
tbd 2843	→ CollateralReinvestmentCurrency	N		NEW		
</CollRvstmnt>						

### 6.3 FundingSourceGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FundingSourceGrp
Component Abbreviated Name (for FIXML)	FndngSrc
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	
Action	<input checked="" type="checkbox"/> New <input type="checkbox"/> Change
Component Synopsis	Details of funding sources used to finance a loan. This component is used to specify the funding source(s) used to finance a margin loan or collateralized loan.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2267

Component FIXML Abbreviation: <FndngSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2849	NoFundingSources	N		NEW		
tbd 2846	→ FundingSource	N		NEW		Required if NoFundingSources(tbd 2849) > 0.

Component FIXML Abbreviation: <FndngSrc>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2848	→ FundingSourceMarketValue	N		NEW		
tbd 2847	→ FundingSourceCurrency	N		NEW		
</FndngSrc>						

### 6.4 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 Repeating _X_ Block
Category	(no change)
Action	__New <b>X_Change</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">4035</a>

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<...truncated...>						
42399	LegPaymentStreamCashSettlIndicator					
40282	LegPaymentStreamSettlCurrency					
40283	LegPaymentStreamDayCount					

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
43108	LegPaymentStreamOtherDayCount	N		NEW		May be used only to specify a day count method not listed in LegPaymentStreamDayCount(40283).
40284	LegPaymentStreamAccrualDays					
40285	LegPaymentStreamDiscountType					
<...truncated...>						
</PmtStrm>						

### 6.5 MarginAmount

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarginAmount
Component Abbreviated Name (for FIXML)	MgnAmt
Component Type	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2177

Component FIXML Abbreviation: <MgnAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1643	NoMarginAmt					
1645	→ MarginAmt					
<...truncated...>						
2089	→ MarginAmtFXRateCalc					



Component FIXML Abbreviation: <MgnAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
1714	→	MarginAmountMarketSegmentID				
1715	→	MarginAmountMarketID				
<del>1714</del> 2851	→	MarginDirection	N	NEW		
</MgnAmt>						

### 6.6 MiscFeesGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MiscFeesGrpGrp
Component Abbreviated Name (for FIXML)	MiscFees
Component Type	<input checked="" type="checkbox"/> Block <input type="checkbox"/> Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	<b>Add:</b> MiscFeesGrp should be used to convey fees related to the transaction (e.g. taxes, transaction based fees, etc.) and <u>should</u> not <u>be</u> used to specify payments based on the price <u>and-or</u> terms of the contract (e.g. upfront fee, premium amount, security lending fee, contract-based rebates, related fee resets, payment frequency, etc.). For contractual payments use the PaymentGrp component instead.
To be finalized by FPL Technical Office	
Repository Component ID	2035

## 6.7 PaymentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentGrp
Component Abbreviated Name (for FIXML)	Pmt
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	<p><b>Add:</b></p> <p>This component is positioned outside the Instrument component as it is used to specify payments based on the price and terms of the contract, e.g. upfront fee, premium amount, security lending fee and contract-based rebates.</p> <p>When PaymentFrequencyUnit(<del>43103</del>) and PaymentFrequencyPeriod(<del>43102</del>) are specified the payments are deemed to be periodic for the specified PaymentType(40213).</p>
To be finalized by FPL Technical Office	
Repository Component ID	<u>4027</u>

Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
40213	NoPayments					
<...truncated...>						
40216	→ PaymentCurrency					
<b>40217</b>	→ <b>PaymentAmount</b>			<b>CHANGE</b>		Either PaymentAmount(40217), PaymentFixedRate( <del>43097</del> ) or PaymentFloatingRateIndex( <del>43098</del> ) must be specified.
42598	→ PaymentAmountRelativeTo					
42599	→ PaymentAmountDeterminationMethod					

Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
43097	→ PaymentFixedRate	N		NEW		Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified.
43098	→ PaymentFloatingRateIndex	N		NEW		Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified.
43100	→ PaymentFloatingRateIndexCurveUnit	N		NEW		Conditionally required when PaymentFloatingRateIndexCurvePeriod(43099) is specified.
43099	→ PaymentFloatingRateIndexCurvePeriod	N		NEW		Conditionally required when PaymentFloatingRateIndexCurveUnit(43100) is specified.
43101	→ PaymentFloatingRateSpread	N		NEW		Conditionally required when PaymentFloatingRateIndex(43098) is specified and the spread to the index is not "zero". When the spread to the index is "zero" this may be omitted.
43105	→ PaymentRateResetFrequencyUnit	N		NEW		Conditionally required when PaymentRateResetFrequencyPeriod(43104) is specified.
43104	→ PaymentRateResetFrequencyPeriod	N		NEW		Conditionally required when PaymentRateResetFrequencyUnit(43105) is specified.

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Component FIXML Abbreviation: <Pmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd43103	→ PaymentFrequencyUnit	N		NEW		Conditionally required when PaymentFrequencyPeriod (tbd43102) is specified.
tbd43102	→ PaymentFrequencyPeriod	N		NEW		Conditionally required when PaymentFrequencyUnitPeriod (tbd43103) is specified.
40218	→ PaymentPrice					
40919	→ PaymentPriceType					
<...truncated...>						
</Pmt>						

### 6.8 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 Repeating _X_ Block
Category	(no change)
Action	__New <b>X_Change</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	<b>4070</b>

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

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<...truncated...>						
42600	PaymentStreamCashSettlIndicator					
40741	PaymentStreamSettlCurrency					
40742	PaymentStreamDayCount					
<del>43106</del> 43106	PaymentStreamOtherDayCount	N		NEW		May be used only to specify a day count method not listed in PaymentStreamDayCount(40742).
40743	PaymentStreamAccrualDays					
40744	PaymentStreamDiscountType					
<...truncated...>						
</PmtStrm>						

### 6.9 TransactionAttributeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TransactionAttributeGrp
Component Abbreviated Name (for FIXML)	TxnAttrb
Component Type	X Block Repeating ___ Block
Category	Common
Action	X_New ___Change
Component Synopsis	The TransactionAttributeGrp component block is a repeating group that may be used to provide additional transaction attributes for the trade and other post-trade events.
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2268

Component FIXML Abbreviation: <TxnAttrb>
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Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2871	NoTransactionAttributes			NEW		
tbd 2872	→ TransactionAttributeType			NEW		Required if NoTransactionAttributes(tbd2871) > 0.
tbd 2873	→ TransactionAttributeValue			NEW		
</TxnAttrb>						

### 6.10 SideCollateralAmountGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SideCollateralAmountGrp
Component Abbreviated Name (for FIXML)	CollAmt
Component Type	_X_ Block Repeating ___ Block
Category	(no change)
Action	__New <b>X_Change</b>
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	<a href="#">2260</a>

Component FIXML Abbreviation: <CollAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
2691	NoSideCollateralAmounts					
2702	→ SideCurrentCollateralAmount					
<...truncated...>						
2699	→ SideCollateralPercentOverage					
2698	→ SideCollateralMarketPrice					

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Component FIXML Abbreviation: <CollAmt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2862	→ SideCollateralReinvestmentRate	N		NEW		May be used to specify the average reinvestment rate. When there are multiple instances of the SideCollateralReinvestmentGrp component are present this field specifies the average reinvestment rate.
<b>SideCollateralReinvestmentGrp component</b>		N		NEW		
tbd 2863	→ SideUnderlyingRefID	N		NEW		May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(tbd 2874).
</CollAmt>						

### 6.11 SideCollateralReinvestmentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SideCollateralReinvestmentGrp
Component Abbreviated Name (for FIXML)	CollRnvstmnt
Component Type	X Block Repeating ___ Block
Category	Common
Action	X_New ___X_Change
Component Synopsis	The SideCollateralReinvestmentGrp component block is a repeating group that may be used to provide a breakdown of <a href="#">the cash collateral's</a> reinvestment types and amounts <a href="#">when (e.g. SideCollateralAmountType(17042701)="CASH")</a> .
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2269

Component FIXML Abbreviation: <CollRnvstmnt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
tbd 2864	NoSideCollateralReinvestments			NEW		
tbd 2867	→ SideCollateralReinvestmentType	N		NEW		Required if NoSideCollateralReinvestments(tbd2864) > 0.
tbd 2865	→ SideCollateralReinvestmentAmount	N		NEW		
tbd 2866	→ SideCollateralReinvestmentCurrency	N		NEW		
</CollRnvstmnt>						



### 6.12 Underlying Instrument

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

Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
311	UnderlyingSymbol					
312	UnderlyingSymbolSfx					
309	UnderlyingSecurityID					
305	UnderlyingSecurityIDSource					
<b>UndSecAltIDGrp</b>						

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Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<a href="#">tbd</a> <a href="#">2874</a>	UnderlyingID	N		NEW		Used for unique identification of the underlying instance that can subsequently be used to serve as input value for fields such as UnderlyingRefID( <a href="#">tbd</a> <a href="#">2841</a> ), for example, whenever a simple underlying reference is allowed or needed.
462	UnderlyingProduct					
<b>UnderlyingSecurityXML</b>						
463	UnderlyingCFICode					
<...truncated...>						
<a href="#">1993</a>	<a href="#">UnderlyingCouponDayCount</a>					
<a href="#">2881</a>	<a href="#">UnderlyingCouponOtherDayCount</a>	N		NEW		
<a href="#">1994</a>	<a href="#">UnderlyingObligationID</a>					
<... truncated...>						
</Undly>						

### 6.13 Underlying Payment Stream

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Underlying Payment Stream
Component Abbreviated Name (for FIXML)	PmtStrm
Component Type	<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	4059

Component FIXML Abbreviation: <PmtStrm>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<...truncated...>						
42895	UnderlyingPaymentStreamCashSettlementIndicator					
40571	UnderlyingPaymentStreamSettlementCurrency					
40572	UnderlyingPaymentStreamDayCount					
<del>43107</del> 43107	UnderlyingPaymentStreamOtherDayCount	N		NEW		May be used only to specify a day count method not listed in UnderlyingPaymentStreamDayCount(40572).
40573	UnderlyingPaymentStreamAccrualDays					
40574	UnderlyingPaymentStreamDiscountType					
<...truncated...>						
</PmtStrm>						

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### 6.14 PositionAmountData

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PositionAmountData
Component Abbreviated Name (for FIXML)	Amt
Component Type	<input type="checkbox"/> X Block Repeating <input type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	1014

Component FIXML Abbreviation: <Amt>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
753	NoPosAmt					
707	→ PosAmtType					
708	→ PosAmt					
<...truncated...>						
2100	→ PosAmtMarketID					
<del>tbe</del> 2876	→ PosAmtPrice	N		NEW		
<del>tbe</del> 2877	→ PosAmtPriceType	N		NEW		
</Amt>						

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### 6.15 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	<input type="checkbox"/> New <input checked="" type="checkbox"/> 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
<...truncated...>						
1950	CouponDayCount					
<del>1950</del> 2879	CouponOtherDayCount	N		NEW		
1951	ConvertibleBondEquityID					
<...truncated...>						
</Instrmt>						

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### 6.16 Instrument Leg

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	<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> Block
Category	(no change)
Action	<input type="checkbox"/> New <input checked="" type="checkbox"/> 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
<...truncated...>						
2165	LegCouponDayCount					
<del>2164</del> 2880	LegCouponOtherDayCount	N		NEW		
2166	LegConvertibleBondEquityID					
<...truncated...>						
</Leg>						

### 6.17 Underlying Instrument

To be completed at the time of the proposal – all information provided will be included in the repository						
Component Name		UnderlyingInstrument				
Component Abbreviated Name (for FIXML)		Undly				
Component Type		<input type="checkbox"/> Block Repeating <input checked="" type="checkbox"/> X_Block				
Category		(no change)				
Action		<input type="checkbox"/> New <input checked="" type="checkbox"/> X_Change				
Component Synopsis	(no change)					
Component Elaboration	(no change)					
To be finalized by FPL Technical Office						
Repository Component ID						
Component FIXML Abbreviation: <Undly>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
<...truncated...>						
1993	UnderlyingCouponDayCount					
tbd	UnderlyingCouponOtherDayCount	N		NEW		
1994	UnderlyingConvertibleBondEquityID					
<...truncated...>						
</Undly>						

## 7 Category Changes

None.

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## Appendix A - Data Dictionary

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
<del>2840</del> 2840	CollateralReinvestmentRate	NEW	Percentage	Interest rate received for collateral reinvestment. [Elaboration: In the context of EU SFTR this is the reinvestment interest rate received from cash collateral made by the lender, <del>averaged</del> if there are multiple reinvestment types, <u>this is an average rate.</u> ]	@RnvtmntRt	Add to CollateralAmountGrp component
<del>2841</del> 2841	UnderlyingRefID	NEW	String	Identifies the underlying instrument the entity applies to by referencing the underlying instrument's UnderlyingID( <del>2874</del> ).	@UndlyRefID	Add to CollateralAmountGrp component
<del>2842</del> 2842	CollateralReinvestmentAmount	NEW	Amt	<del>Re-invested cash</del> The cash amount of the specified <u>re-investment type.</u>	@Amt	Add to CollateralReinvestmentGrp component
<del>2843</del> 2843	CollateralReinvestmentCurrency	NEW	Currency	<del>Re-invested cash</del> The currency <u>denomination of the re-invested cash amount.</u> Uses ISO 4217 currency codes.	@Ccy	Add to CollateralReinvestmentGrp component
<del>2844</del> 2844	CollateralReinvestmentType	NEW	Int Reserved100Plus	<u>Indicates the type of investment. Type of the re-invested-cash collateral is re-invested in.</u>  0 = Money market fund [Elaboration: Registered money market fund. In the context of EU SFTR reporting this corresponds to code "MMFT".]  1 = Other comingled pool [Elaboration: Any comingled pool other than money market fund. In the context of EU SFTR reporting this corresponds to code "OCMP".]  2 = Repo market [Elaboration: The repurchase agreement	@Typ	Add to CollateralReinvestmentGrp component



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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>market. In the context of EU SFTR reporting this corresponds to code "REPM".]</p> <p>3 = Direct purchase of securities [Elaboration: In the context of EU SFTR reporting this corresponds to code "SDPU".]</p> <p>4 = Other investments [Elaboration: In the context of EU SFTR reporting this corresponds to code "OTHR".]</p>		
tbd 2845	NoCollateralReinvestments	NEW	NumInGroup	Number of instances of CollateralReinvestmentType(tbd2844) in the repeating group.	—	Add to CollateralReinvestmentGrp component
tbd 2846	FundingSource	NEW	Int Reserved1 00Plus	<p>Specifies the funding source used to finance <u>margin or collateralized</u> loan.</p> <p>0 = Repurchase agreements [Elaboration: Repurchase agreements or Buy-Sellbacks. In the context of EU SFTR reporting this corresponds to code "REPO".]</p> <p>1 = Cash [Elaboration: Cash collateral from securities lending. In the context of EU SFTR reporting this corresponds to code "SECL".]</p> <p>2 = Free credits [Elaboration: In the context of EU SFTR reporting this corresponds to code "FREE".]</p> <p>3 = Customer short sales [Elaboration: Proceeds from customer short sales. In the context of EU SFTR reporting this</p>	@Src	Add to FundingSourceGrp

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>corresponds to code "CSHS".]</p> <p>4 = Broker short sales [Elaboration: Proceeds from broker short sales. In the context of EU SFTR reporting this corresponds to code "BSHS".]</p> <p>5 = Unsecured borrowing [Elaboration: In the context of EU SFTR reporting this corresponds to code "UBOR".]</p> <p>99 = Other [Elaboration: In the context of EU SFTR reporting this corresponds to code "OTHR".]</p>		
<del>2847</del>	FundingSourceCurrency	NEW	Currency	Currency <u>denomination</u> of the market value of the funding source. Uses ISO 4217 currency codes.	@Ccy	Add to FundingSourceGrp
<del>2848</del>	FundingSourceMarketValue	NEW	Amount	Market value of the funding source.	@MktValu	Add to FundingSourceGrp
<del>2849</del>	NoFundingSources	NEW	NumInGroup	Number of instances of FundingSource( <del>2846</del> ) in the repeating group.	—	Add to FundingSourceGrp
<del>43108</del>	LegPaymentStreamOtherDayCount	NEW	String	The industry name of the day count convention not listed in LegPaymentStreamDayCount(40283).	@OtherDayCnt	Add to LegPaymentStream component
<del>2851</del>	MarginDirection	NEW	int	<p>Indicates whether the margin described is posted or received.</p> <p>0 = Posted [Elaboration: The party or account that is the object of the report posted margin.]</p> <p>1 = Received</p>	@Dirctn	Add to MarginAmount component

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: The party or account that is the object of the report received margin.]		
<del>43097</del>	PaymentFixedRate	NEW	Percentage	The rate applicable to the fixed rate payment.	@Rt	Add to PaymentGrp
<del>43098</del>	PaymentFloatingRateIndex	NEW	String	The payment floating rate index. See SpreadOrBenchmarkCurveData(221) for suggested values.	@Ndx	Add to PaymentGrp
<del>43099</del>	PaymentFloatingRateIndexCurvePeriod	NEW	int	Time unit multiplier for the floating rate index.	@NdxPeriod	Add to PaymentGrp
<del>43100</del>	PaymentFloatingRateIndexCurveUnit	NEW	String	Time unit associated with the floating rate index.  (Uses enumerations from PaymentStreamRateIndexCurveUnit(40791))	@NdxUnit	Add to PaymentGrp
<del>43101</del>	PaymentFloatingRateSpread	NEW	PriceOffset	Spread from floating rate index.	@Spread	Add to PaymentGrp
<del>43102</del>	PaymentFrequencyPeriod	NEW	int	Time unit multiplier for the payment frequency.	@FreqPeriod	Add to PaymentGrp
<del>43103</del>	PaymentFrequencyUnit	NEW	String	Time unit associated with the payment frequency.  (Uses enumerations from PaymentStreamRateIndexCurveUnit(40791))	@FreqUnit	Add to PaymentGrp
<del>43104</del>	PaymentRateResetFrequencyPeriod	NEW	int	Time unit multiplier for the floating rate reset frequency.	@ResetFreqPeriod	Add to PaymentGrp
<del>43105</del>	PaymentRateResetFrequencyUnit	NEW	String	Time unit associated with the floating rate reset frequency.  (Uses enumerations from PaymentStreamRateIndexCurveUnit(40791))	@ResetFreqUnit	Add to PaymentGrp
<del>43106</del>	PaymentStreamOtherDayCount	NEW	String	The industry name of the day count convention not listed in PaymentStreamDayCount(40742).	@OtherDayCnt	Add to PaymentStream component

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
<del>2862</del>	SideCollateralReinvestmentRate	NEW	Percentage	Interest rate received for collateral reinvestment. [Elaboration: In the context of EU SFTR this is the reinvestment interest rate received from cash collateral made by the lender. <del>averaged</del> If there are multiple reinvestment types, this is an average rate.]	@RnvstmntRt	Add to SideCollateralAmountGrp component
<del>2863</del>	SideUnderlyingRefID	NEW	String	Identifies the underlying instrument the entity applies to by referencing the underlying instrument's UnderlyingID( <del>2874</del> ).	@UndlyRefID	Add to SideCollateralAmountGrp component
<del>2864</del>	NoSideCollateralReinvestments	NEW	NumInGroup	Number of instances of SideCollateralReinvestmentType( <del>2867</del> ) in the repeating group.	—	Add to SideCollateralReinvestmentGrp component
<del>2865</del>	SideCollateralReinvestmentAmount	NEW	Amt	<del>Re-invested</del> The cash amount of the specified <del>re-investment type</del> .	@Amt	Add to SideCollateralReinvestmentGrp component
<del>2866</del>	SideCollateralReinvestmentCurrency	NEW	Currency	<del>Re-invested cash</del> The currency denomination of the <del>re-invested cash amount</del> . Uses ISO 4217 currency codes.	@Ccy	Add to SideCollateralReinvestmentGrp component
<del>2867</del>	SideCollateralReinvestmentType	NEW	int Reserved100Plus	Indicates the <del>type of investment the re-invested-cash collateral is re-invested in</del> investment.  (Uses enums from CollateralReinvestmentType( <del>2844</del> ))	@Typ	Add to SideCollateralReinvestmentGrp component
<del>2868</del>	CollateralizationValueDate	NEW	LocalMktDate	Date when the collateral is to be assessed or assigned.	@CollztnValuDt	Add to TradeCaptureReport(35=AE), PositionReport(35=AP), and CollateralReport(35=BA)
<del>2869</del>	RegulatoryReportTypeBusinessDate	NEW	LocalMktDate	The business date on which the event identified in RegulatoryReportType(1934) took place.	@RegRptTypBizDt	Add to TradeCaptureReport(35=AE), CollateralReport(35=BA),

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: In the context of EU SFTR reports with a RegulatoryReportType(1934) value <td>7 (Post-trade valuation), <td>31 (Collateral update) or <td>32 (Margin update), the business date on which the business event took place, which results in the information contained in the report.]		PositionReport(35=AP) and MarginRequirementReport(35=CJ) messages
<td>2870	ClearingPortfolioID	NEW	String	When the transaction is cleared and included in a portfolio of transactions this identifies the portfolio by its unique identifier.  [Elaboration: In the context of EU SFTR reporting this applies to grouped cleared transactions grouped in a portfolio for which margins are exchanged.]	@ClrPrtfliID	Add to TradeCaptureReport(35=AE), PositionReport(35=AP) and MarginRequirementReport(35=CJ) messages
<td>2871	NoTransactionAttributes	NEW	NumInGroup	Number of instances of TransactionAttributeType(<td>2872) in the repeating group.	—	Add to TransactionAttributeGrp component
<td>2872	TransactionAttributeType	NEW	int	Type of attribute(s) or characteristic(s) associated with the transaction.  0 = Exclusive arrangement [Elaboration: In the case context of securities borrowing and lending transaction, an indication of whether the borrower has exclusive access to borrow from the lender's securities portfolio. Not applicable to commodities. TransactionAttributeValue(<td>2873) takes Y or N value.]  1 = Collateral reuse [Elaboration: Indication of whether the	@Typ	Add to TransactionAttributeGrp component

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				collateral taker can reuse the securities provided as collateral for the transaction. TransactionAttributeValue( <a href="#">tbd2873</a> ) takes Y or N value.] 2 = Collateral arrangement type [Elaboration: In the context of securities financing transactions, indicates the type of collateral arrangement. For EU SFTR reporting, TransactionAttributeValue( <a href="#">tbd2873</a> ) may take ESMA assigned values "TTCA" (title transfer), "SICA" (securities financial interest), or "SIUR" (securities financial interest with right of use).]		
<a href="#">tbd2873</a>	TransactionAttributeValue	NEW	String	Value associated with the specified TransactionAttributeType( <a href="#">tbd2872</a> ).	@Valu	Add to TransactionAttributeGrp component
<a href="#">tbd2874</a>	UnderlyingID	NEW	String	Unique identifier for the underlying instrument within the context of a message. (the scope of uniqueness to be defined by counterparty agreement).  [Elaboration: The UnderlyingID( <a href="#">tbd2874</a> ) can be referenced by other fields, using a field such as for example UnderlyingRefID( <a href="#">tbd2841</a> ) and SideUnderlyingRefID(2863), from other components. The scope of uniqueness is agreed upon between counterparties.]	@UndlyID	Add to UnderlyingInstrument component
<a href="#">tbd43107</a>	UnderlyingPaymentStreamOtherDayCount	NEW	String	The industry name of the day count convention not listed in UnderlyingPaymentStreamDayCount(40572).	@OtherDayCnt	Add to UnderlyingPaymentStream component
<a href="#">tbd2876</a>	PosAmtPrice	NEW	Price	The price used to calculate the PosAmt(708).  [Elaboration: This may be used for certain PosAmtType(707) values where the	@Px	Add to PositionAmountData component.

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				PosAmt(708) is based on the current price of the position's security. In the context of EU SFTR reporting, this is the price used to calculate the loan value for securities loan and borrowing, and buy-sell back. The price may be expressed in units or percentage of the underlying security, yield or an absolute amount that ignores netting. For Buy/Sellback it expresses the initial spot price.]		
<del>2877</del>	PosAmtPriceType	NEW	int	Specifies the type of price for PosAmtPrice( <del>2876</del> ).  (Uses enumerations from PriceType(423))	@PxTyp	Add to PositionAmountData component.
<del>2878</del>	TerminationDate	NEW	LocalMkt Date	The date of a contract's early termination or other post-trade event when the event is prior to the contract natural end or maturity not defined as part of the security's reference data or contractual terms/agreement.	@T#mntnDt	Add to PositionReport(35=AP) and TradeCaptureReport(35=AE)
<del>2879</del>	CouponOtherDayCount	NEW	String	The industry name of the day count convention not listed in CouponDayCount(1950).	@CpnOtherDayCnt	
<del>2880</del>	LegCouponOtherDayCount	NEW	String	The industry name of the day count convention not listed in LegCouponDayCount(2165).	@CpnOtherDayCnt	
<del>2881</del>	UnderlyingCouponOtherDayCount	NEW	String	The industry name of the day count convention not listed in UnderlyingCouponDayCount(1993).	@CpnOtherDayCnt	
54	Side	CHANGE		Side of order  Add elaborations: 1 = Buy [Elaboration: For Securities Financing indicates the receipt of securities or collateral.]		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				2 = Sell [Elaboration: For Securities Financing indicates the delivery of securities or collateral.]		
167	SecurityType	CHANGE	String	Indicates type of security. Security type enumerations are grouped by Product(460) field value. NOTE: Additional values may be used by mutual agreement of the counterparties.  <b>Add enumeration under <i>Financing</i>:</b> MRGNLOAN = Margin loan		
221	BenchmarkCurveName	CHANGE	String	Name of benchmark curve.  <b>Add enumerations:</b> AUBSW = Australian Bank Bill Swap Rate BUBOR = Budapest Bank Offered Rate CDOR = Canadian Dollar Offered Rate CIBOR = Copenhagen Interbank Offered Rate EONIASWAP = Euro Overnight Index Average Swap Rate  ESTR = Euro Short Term Rate [Elaboration: Replaces EONIA]  EURODOLLAR = Euro Dollar Rate EUROSWISS = Euro Swiss Franc Rate GCFREPO = DTCC General Collateral Finance Repo Index ISDAFIX = ICE Swap Rate JIBAR = Johannesburg Interbank Agreed Rate MOSPRIM = Moscow Prime Offered Rate NIBOR = Nigeria Three Month Interbank Rate PRIBOR = Czech Republic Interbank Offered Rate		



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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>SOFR = Secured Overnight Financing Rate [Elaboration: Replaces LIBOR]</p> <p>STIBOR = Stockholm Interbank Offered Rate</p> <p>SWAP = Swap</p> <p>TELBOR = Bank of Israel Interbank Offered Rate</p> <p>TIBOR = Tokyo Interbank Offered Rate</p> <p>WIBOR = Warsaw Interbank Offered Rate</p>		
452	PartyRole	CHANGE	int	<p>Identifies the type or role of the PartyID (448) specified. ...</p> <p>Add enumerations: &lt;td&gt;124 = Central Securities Depository (CSD) participant [Elaboration: In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.]</p> <p>&lt;td&gt;125 = Issuer [Elaboration: The issuer of the security.]</p>		
703	PosType	CHANGE	int	<p>Used to identify the type of quantity that is being returned.</p> <p>Add enumeration: SECLN = Loan or borrowed quantity [Elaboration: The number of shares, par value of bonds or commodity contracts on loan or borrowed.]</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
707	PosAmtType	CHANGE	int	<p>Type of Position amount</p> <p><i>Add enumerations:</i>                      ENDV = End value                      [Elaboration: Principal amount of a securities financing transaction on maturity date.]</p> <p>MGNLN = Outstanding margin loan                      [Elaboration: The amount of the outstanding margin loan. In the event that the loan has a short market value, PosAmt(708) would be a negative value.]</p> <p>LNVL = Loan value                      [Elaboration: The amount of the loan.]</p>		
762	SecuritySubType	CHANGE	String	<p><i>Append to description:</i>                      Sub-type qualification/identification of the SecurityType. As an example for SecurityType(167)="REPO", the SecuritySubType="General Collateral" can be used to further specify the type of REPO. If SecuritySubType is used, then SecurityType is required.</p> <p>...</p> <p>In the context of EU SFTR reporting use the appropriate 4-character code noted in the regulations - "GENE" for general collateral or "SPEC" for specific collateral (without quote marks).</p>		
803	PartySubIDType	CHANGE	int	<p>Type of PartySubID(523) value.</p> <p>64 = Company activities                      [Append to elaboration:</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.]</p> <p><i>Add enumerations:</i>                      &lt;td&gt;85 = Sub-sector classification                      [Elaboration: Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.]</p> <p>&lt;td&gt;86 = Party side.                      [Elaboration: May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.]</p> <p>&lt;td&gt;87 = Legal registration country                      [Elaboration: ISO Country Code where the registered office of the party is located as specified in the LEI reference data.]</p>		
910	CollStatus	CHANGE	int	<p>Collateral Status</p> <p><i>Add enumeration:</i>                      &lt;td&gt;5 = Reused</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: A modification of the details of the collateral re-use. In the context of EU SFTR reporting, to be used with RegulatoryReportType(1934)=<td>31 (Collateral update).]		
913	AgreementDesc	CHANGE	String	<p>Append to description: The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction. See <a href="http://www.fpml.org/coding-scheme/master-agreement-type">http://www.fpml.org/coding-scheme/master-agreement-type</a> for derivative values.</p> <p>[Elaboration: For EU SFTR reporting use the appropriate 4-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 to 2 for values. For other agreement type use OTHR and the name of the agreement concatenated with a hyphen, e.g. OTHR-&lt;IndexName&gt;.]</p>		
919	DeliveryType	CHANGE	int	<p>Identifies type of settlement</p> <p>Add enumeration: &lt;td&gt;4 = Delivery-by-Value</p> <p>[Elaboration: In the context of EU SFTR reporting, indicates that the transaction is to be or was settled using the DBV mechanism.]</p>		
996	UnitOfMeasure	CHANGE	String	<p>The unit of measure of the underlying commodity upon which the contract is based. Two groups of units of measure enumerations are supported.</p> <p>...</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p><b>Add enumeration to Fixed Magnitude UOM:</b> tnCO2 = Tons of carbon dioxide</p> <p><b>Change enumerations in Variable Quantity Magnitude UOM:</b>                      kW-a = Kilowatt year (electrical capacity)                      kW-d = Kilowatt-<del>D</del>day (electrical capacity)                      kW-h = Kilowatt-<del>H</del>hour (electrical capacity)                      kW-M = Kilowatt-<del>M</del>month (electrical capacity)                      MW-a = Megawatt year (electrical capacity)                      MW-d = Megawatt day (electrical capacity)                      MW-h = Megawatt hour (electrical capacity)                      MW-M = Megawatt month (electrical capacity)                      MW-min = Megawatt minute (electrical capacity)</p> <p><b>Add enumerations to Variable Quantity Magnitude UOM:</b>                      a = Acre                      ac = Acre                      cL = Centiliter                      cM = Centimeter                      DGE = Diesel gallon equivalent                      ft = Foot                      Gal_gb = GB Gallon                      GGE = Gasoline gallon equivalent                      ha = Hectare                      in = Inch                      kM = Kilometer                      kW-a = Kilowatt year (electrical capacity)                      M = Meter                      mi = Mile                      mL = Milliliter</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				mM = Millimeter oz = US ounce pc = Piece pt = US pint pt_gb = GB pint qt = US quart qt_gb = GB quart SqcM = Square centimeter Sqft = Square foot Sqin = Square inch SqkM = Square kilometer SqM = Square Meter Sqmi = Square mile SqmM = Square millimeter Sqyd = Square yard yd = Yard		
1934	RegulatoryReportType	CHANGE	int	Type of regulatory report.  <i>Add enumerations:</i> <tbid>28 = New transaction [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "NEW".]  <tbid>29 = Transaction correction [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "CORR".]  <tbid>30 = Transaction modification [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "MODI".]		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>&lt;td&gt;31 = Collateral update [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "COLU" if CollStatus(910)=3 (Assigned (Accepted)), or "REUU" if CollStatus(910)=&lt;td&gt;5 (Reused).]</p> <p>&lt;td&gt;32 = Margin update [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "MARU".]</p> <p>&lt;td&gt;33 = Transaction reported in error [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "EROR".]</p> <p>&lt;td&gt;34 = Termination / Early termination [Elaboration: In the context of EU SFTR reporting this corresponds to "action type" "ETRM".]</p>		
1936	TradeCollateralization	CHANGE	int	<p><i>Append to description:</i> Specifies how the trade is collateralized. [Elaboration: In the context of Dodd-Frank, all values shown except for &lt;td&gt;4 (Net exposure) apply. In the context of ESMA EU SFTR reporting only the values 1 (Uncollateralized), 43 (Fully collateralized) and &lt;td&gt;4 (Net exposure) apply.]</p> <p><i>Add enumerations:</i> &lt;td&gt;4 = Net exposure [Elaboration: Indication of whether the</p>		Add to CollateralReport(35=BA)

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				collateral has been provided for a net exposure, rather than for a single transaction.]		
1937	TradeContinuation	CHANGE	int	Specifies the post-execution trade continuation or lifecycle event. Additional values may be used by mutual agreement of the counterparties.  Add enumeration: <td>31 = Early termination [Elaboration: The transaction/contract has closed before its natural end (Maturity date or End Date).]		
1938	AssetClass	CHANGE	int	The broad asset category for assessing risk exposure.  Add enumeration: <td>11 = Index [Elaboration: A main index identified as a security type, for example under EU SFTR reporting.]		
1940	AssetType	CHANGE	String	Used to provide more specific description of the asset specified in AssetSubClass(1939). See <a href="https://www.fixtrading.org/codelists/AssetType">https://www.fixtrading.org/codelists/AssetType</a> for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed. Other values may be used by mutual agreement of the counterparties.  See additions and changes to the external code list in Appendix E-1.		
1950	CouponDayCount	CHANGE	int	The day count convention used in interest calculations for a bond or an interest bearing		



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				<p>security. Absence of this field for a bond or an interest bearing security transaction implies a "flat" trade, i.e. no accrued interest determined at time of the transaction.</p> <p>[Elaboration: For references to ISO 15022 Method of Interest Computation (MICO) code and descriptions see <a href="https://www.iso20022.org/15022/uhb/mt564-18-field-22f.htm">https://www.iso20022.org/15022/uhb/mt564-18-field-22f.htm</a>.]</p> <p>0 = 1/1</p> <p>1 = 30/360 (30U/360 or Bond Basis) <i>Add to elaboration: See also ISO 15022 MICO code 'A001'.</i></p> <p>2 = 30/360 (SIA)</p> <p>3 = 30/360M</p> <p>4 = 30E/360 (Eurobond Basis) <i>Add to elaboration: See also ISO 15022 MICO code 'A007'.</i></p> <p>5 = 30E/360 (ISDA)</p> <p>6 = Act/360 <i>Add to elaboration: See also ISO 15022 MICO code 'A004'.</i></p> <p>7 = Act/365 (FIXED) <i>Add to elaboration: See also ISO 15022 MICO code 'A005'.</i></p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>8 = Act/Act (AFB)  <i>Add to elaboration:</i> See also ISO 15022 MICO code 'A010'.</p> <p>9 = Act/Act (ICMA)  <i>Add to elaboration:</i> See also ISO 15022 MICO code 'A006'.</p> <p>10 = Act/Act (<del>ISMA</del> ICMA Ultimo)</p> <p>11 = Act/Act (ISDA)  <i>Add to elaboration:</i> See also ISO 15022 MICO code 'A008'.</p> <p>12 = BUS/252</p> <p>13 = 30E+/360</p> <p>14 = Act/365L  <i>Add to elaboration:</i> See also ISO 15022 MICO code 'A009'.</p> <p>15 = NL365  <i>Add to elaboration:</i> See also ISO 15022 MICO code 'A014'.</p> <p>16 = NL360</p> <p>17 = Act/364</p> <p><i>Add enumerations:</i>  <del>&lt;td&gt;</del>18 = 30/365  <i>[Elaboration: Interest is calculated based on a</i></p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.]</p> <p>&lt;td&gt;19 = 30/Actual [Elaboration: Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.]</p> <p>&lt;td&gt;20 = 30/360 (ICMA or basic rule) [Elaboration: Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February.</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.]</p> <p>&lt;td&gt;21 = 30E2/360 (Eurobond basis model two)</p> <p>[Elaboration: Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29,</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.]</p> <p>&lt;td&gt;22 = 30E3/360 (Eurobond basis model three) [Elaboration: Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.]</p> <p>&lt;td&gt;99<sup>2</sup>= Other [Elaboration: For other day count method-. See also ISO 15022 MICO code 'OTHR'.]</p>		
2376 1674	PartyDetailRoleQualifier	CHANGE	int	<p>Used to further qualify the value of PartyRole(452).</p> <p>Under new group "- For party role 30 (Agent) -" Add enumerations:</p>		

<sup>2</sup> Request to use enum value "99".

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				<p>&lt;tbid&gt;28 = Tri-party [Elaboration: In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).]</p> <p>&lt;tbid&gt;29 = Lender [Elaboration: In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.]</p>		
2632	CollateralAmountType	CHANGE	int	<p>The type of value in CurrentCollateralAmount(1704).</p> <p>Add enumeration: &lt;tbid&gt;5 = Estimated market valuation [Elaboration: Estimated market valuation of collateral. In the context of EU SFTR this may be used for value of re-use of collateral.]</p>		
2735	AssetSubType	CHANGE	String	<p>Used to provide a more specific description of the asset specified in AssetType(1940). See <a href="https://www.fixtrading.org/codelists/AssetSubType">https://www.fixtrading.org/codelists/AssetSubType</a> for code list of applicable values.</p> <p>See changes to the external code list in Appendix E-2.</p>		
40091	ProvisionType	CHANGE	int	<p>Type of provisions.</p> <p>Correct description and add elaboration: 3 = ExtendibleExtendable [Elaboration: The contract can be extended by</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>either party usually with a specific time notice prior to the expiry date. In the context of EU SFTR reporting this corresponds to "termination optionality" code "ETSB".]</p> <p><i>Add enumerations:</i>                      &lt;td&gt;5 = Evergreen                      [Elaboration: The contract automatically renews after the expiry date until one party gives the other notice to terminate. In the context of EU SFTR reporting this corresponds to "termination optionality" code "EGRN".]</p> <p>&lt;td&gt;6 = Callable                      [Elaboration: Contract is callable.]</p> <p>&lt;td&gt;7 = Puttable                      [Elaboration: Contract is puttable.]</p>		
40213	PaymentType	CHANGE	int	<p>Type of payment.</p> <p><i>Add enumerations:</i>                      &lt;td&gt;13 = Security lending                      [Elaboration: Fee that the borrower of the security or commodity pays to the lender. The basis rate is specified in PaymentFixedRate(&lt;td&gt;43097). A security lending fee payment may be periodic, in which case specify PaymentRequencyPeriodPaymentFrequencyPeriod(&lt;td&gt;43102) and PaymentFrequencyUnit(&lt;td&gt;43103).]</p> <p>&lt;td&gt;14 = Rebate                      [Elaboration: For contracts calling for rebate</p>		

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Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>payment(s), e.g. Securities Lending, normally specified as a fixed or floating rate rather than a fixed amount. A rebate payment may be periodic, in which case specify PaymentFrequencyPeriod(<del>43102</del>) and PaymentFrequencyUnit(<del>43103</del>).</p>		
40993	PaymentSubType	CHANGE	int	<p>Used to further clarify the value of PaymentType(40213).</p> <p>0 = Initial (principal exchange)                      1 = Intermediate (principal exchange)                      2 = Final (principal exchange)                      3 = Prepaid (principal forward)                      4 = Postpaid (principal forward)                      5 = Variable (principal forward)                      6 = Fixed (principal forward)                      7 = Swap (premium)                      8 = Conditional (principal exchange on exercise)</p> <p><i>Add enumerations:</i>  <del>9</del> = Fixed rate                      [Elaboration: Applicable to PaymentType(40213)=<del>14</del> (Rebate) for which PaymentFixedRate(<del>43097</del>) and its qualifiers supersede PaymentAmount(40217).]</p> <p><del>10</del> = Floating rate                      [Elaboration: Applicable to PaymentType(40213)=<del>14</del> (Rebate) for which PaymentFloatingRate(<del>43097</del>) and its qualifiers supersede PaymentAmount(40217).]</p>		



## Appendix B - Glossary Entries

Term	Definition	Field where used

## Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Other	OthrOther	PaymentStreamOtherDayCount(tbd43106)
Funding	Fndng	FundingSource component

## Appendix D - Usage Examples

None.

## Appendix E - External Code Lists

### E-1. AssetType

Action: CHANGE

Used in:

- AssetType(1940)
- SecondaryAssetType(1979)
- LegAssetType(2069)
- LegSecondaryAssetType(2079)
- UnderlyingAssetType(2015)
- UnderlyingSecondaryAssetType(2083)

Change the following row:

Field value	Description	When added	Symbolic name	Elaboration
OTHR	Other	FIX.5.OSP2 EP235	[Other]	Within AssetClass 1 (Interest rate) or 5 (Commodity) and any AssetSubClass

Add the following rows:

Field value	Description	When added	Symbolic name	Elaboration
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Field value	Description	When added	Symbolic name	Elaboration
ESTR	Euro Short Term Rate - to replace EONIA	FIX.5.0SP2 EP<td>253	[ESTR]	Within AssetClass 1 (Interest rate) and any rate AssetSubClass
SOFR	Secured Overnight Financing Rate - to replace LIBOR	FIX.5.0SP2 EP<td>253	[SOFR]	Within AssetClass 1 (Interest rate) and any rate AssetSubClass

## E-2. AssetSubType

Action: CHANGE

Used in:

- AssetSubType(2735)
- SecondaryAssetSubType(2741)
- LegAssetSubType(2739)
- LegSecondaryAssetSubType(2743)
- UnderlyingAssetSubType(2744)
- UnderlyingSecondaryAssetSubType(2745)

Change the following row:

Field value	Description	When added	Symbolic name	Elaboration
OTHR	Other	FIX.5.0SP2 EP235	[Other]	Within AssetClass 5 (Commodity) and any AssetSubClass and AssetType except OTHR

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## Appendix F - EU SFTR Action Types Matrix

The following table shows the combination of FIX field values corresponding to the SFTR Action Type Codes.

Code	Action Description	TradeCaptureReport	PositionReport	CollateralReport (Collateral Data)	MarginRequirement Report	CollateralReport (Reuse)
COLU	Collateral update, a modification of the details of collateral data, including its valuation.	N/A	N/A	Add RegulatoryReportType(1934) to CollateralReport  CollStatus(910)=3 (Assigned (Accepted))  RegulatoryReportType(1934)=31 (Collateral update) RegulatoryReportTypeBusinessDate(2869)=<local date>  TrdRegTimestamps/ TrdRegTimestamp(769)=<timestamp> TrdRegTimestampType(770)=23 (Submitted to repository)	N/A	N/A

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<p><b>CORR</b></p>	<p>A correction of data fields that were submitted wrongly in a previous report shall be identified as "Correction".</p>	<p>TradeReportType(856)=5 (No/Was)</p> <p>RegulatoryReportType(1934)=<del>29</del> (Transaction correction) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p> <p>RegulatoryTradeIDGrp/RegulatoryTradeID(1903)=&lt;UTI&gt; RegulatoryTradeIDEvent(1904)=&lt;various&gt;</p> <p>TrdRegTimestamps/TrdRegTimestamp(769)=&lt;timestamp&gt; TrdRegTimestampType(770)=23 (Submitted to repository)</p>	<p>Add RegulatoryReportType(1934) to CollateralReport</p> <p>RegulatoryReportType(1934)=<del>29</del> (Transaction correction) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>N/A</p>	<p>Add RegulatoryReportType(1934) to CollateralReport</p> <p>MarginReqmtRptType(1638)=0 (Summary)</p> <p>RegulatoryReportType(1934)=<del>29</del> (Transaction correction) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>CollStatus(910)=<del>5</del> (Reuse)</p> <p>RegulatoryReportType(1934)=<del>29</del> (Transaction correction) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>
<p><b>EROR</b></p>	<p>A cancellation of a wrongly submitted entire report where the SFT never came into existence or was not subject to SFT reporting requirements but which was reported to a trade repository by mistake shall be identified as "error".</p>	<p>TradeReportType(856)=6 (Trade report cancel)</p> <p>RegulatoryReportType(1934)=<del>33</del> (Transaction reported in error) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>RegulatoryReportType(1934)=<del>33</del> (Transaction reported in error) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>N/A</p>	<p>MarginReqmtRptType(1638)=0 (Summary)</p> <p>RegulatoryReportType(1934)=<del>33</del> (Transaction reported in error) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>CollStatus(910)=<del>5</del> (Reuse)</p> <p>RegulatoryReportType(1934)=<del>33</del> (Transaction reported in error) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>

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<p><b>ETRM</b></p>	<p>Termination / Early Termination, a termination of an open term SFT or an early termination of a fixed term SFT.</p>	<p>TradeReportType(856)=0 (Submit)</p> <p>RegulatoryReportType(1934)=&lt;td&gt;34 (Termination / Early Termination)</p> <p>RegulatoryReportTypeBusinessDate(869)=&lt;local date&gt;</p> <p>RegulatoryTradeIDGrp/RegulatoryTradeID(1903)=&lt;UTI&gt;</p> <p>RegulatoryTradeIDEvent(1904)=5 (Termination)</p> <p>TrdRegTimestamps/TrdRegTimestamp(769)=&lt;timestamp&gt;</p> <p>TrdRegTimestampType(770)=23 (Submitted to repository)</p> <p>TradeContinuation(1937)=&lt;td&gt;31 (Early termination)</p> <p>TerminationDate(878)=&lt;local date&gt;</p>	<p>N/A</p>	<p>N/A</p>	<p>N/A</p>	<p>N/A</p>
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<p><b>MARU</b></p>	<p>Margin Update – A modification of the details of the margin</p>	<p>N/A</p>	<p>N/A</p>	<p>N/A</p>	<p>Add RegulatoryReportType(1934) to MarginRequirementReport  MarginReqmtRptType(1638)=0 (Summary)  RegulatoryReportType(1934)=<del>32</del> (Margin update) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>N/A</p>
<p><b>MODI</b></p>	<p>A modification of a previously reported SFT shall be identified as "Modification". This includes an update to a previous report showing a position in order to reflect new trades included in that position.</p>	<p>TradeReportType(856)=4 (Addendum)  RegulatoryReportType(1934)=<del>30</del> (Transaction modification) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;  RegulatoryTradeIDGrp/RegulatoryTradeID(1903)=&lt;UTI&gt;  RegulatoryTradeIDEvent(1904)=&lt;various&gt;  TrdRegTimestamps/TrdRegTimestamp(769)=&lt;timestamp&gt; TrdRegTimestampType(770)=23 (Submitted to repository)</p>	<p>RegulatoryReportType(1934)=<del>30</del> (Transaction modification) RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>N/A</p>	<p>N/A</p>	<p>N/A</p>

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<p><b>NEWT</b></p>	<p>New – a SFT reported for the first time.</p> <p>For margin: A new margin balance</p> <p>For reuse: a new reuse balance</p>	<p>TradeReportType(856)=0 (Submit)</p> <p>RegulatoryReportType(1934)=&lt;td&gt;28 (New transaction)</p> <p>RegulatoryReportTypeBusinessDate(&lt;td&gt;2869)=&lt;local date&gt;</p> <p>RegulatoryTradeIDGrp/RegulatoryTradeID(1903)=&lt;UTI&gt;</p> <p>RegulatoryTradeIDEvent(1904)=0 (Initial block trade)</p> <p>TrdRegTimestamps/TrdRegTimestamp(769)=&lt;timestamp&gt;</p> <p>TrdRegTimestampType(770)=23 (Submitted to repository)</p>	<p>RegulatoryReportType(1934)=&lt;td&gt;28 (New transaction)</p> <p>RegulatoryReportTypeBusinessDate(&lt;td&gt;2869)=&lt;local date&gt;</p>	<p>N/A</p>	<p>MarginReqmtRptType(1638)=0 (Summary)</p> <p>RegulatoryReportType(1934)=&lt;td&gt;28 (New transaction)</p> <p>RegulatoryReportTypeBusinessDate(&lt;td&gt;2869)=&lt;local date&gt;</p>	<p>CollStatus(910)=&lt;td&gt;5 (Reuse)</p> <p>RegulatoryReportType(1934)=&lt;td&gt;28 (New transaction)</p> <p>RegulatoryReportTypeBusinessDate(&lt;td&gt;2869)=&lt;local date&gt;</p>
<p><b>POSC</b></p>	<p>Position Component, a SFT that is to be reported as a new trade and also included in a separate position report on the same day.</p>	<p>N/A</p>	<p>This action type is implied with the submission of both a TradeCaptureReport and PositionReport message</p>	<p>N/A</p>	<p>N/A</p>	<p>N/A</p>

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<b>REUU</b>	Re-Use Update, a modification of the details of the re-use	N/A	N/A	N/A	N/A	<p>CollStatus(910)=<del>31</del> 5(Reuse)</p> <p>RegulatoryReportType(1934)=<del>31</del>31 (Collateral update)</p> <p>RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p> <p>(Note that this uses the same value as one for COLU, the difference is the CollStatus value of "accepted" for COLU vs. "reuse" for REUU)</p>
<b>VALU</b>	A valuation of a security or commodity subject to a securities or commodities lending transaction shall be identified as "Valuation Update"	<p>TradeReportType(856)=0 (Submit)</p> <p>RegulatoryReportType(1934)=7 (Post-trade valuation)</p> <p>RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	<p>RegulatoryReportType(1934)=7 (Post-trade valuation)</p> <p>RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	N/A	<p>MarginReqmtRptType(1638)=0 (Summary)</p> <p>RegulatoryReportType(1934)=7 (Post-trade valuation)</p> <p>RegulatoryReportTypeBusinessDate(<del>2869</del>)=&lt;local date&gt;</p>	N/A