

ExtraordinaryEventValue

The following code list is used by the following fields.

ExtraordinaryEventValue(42298)

Leg ExtraordinaryEventValue(42390)

Underlying ExtraordinaryEventValue(42886)

Enum Group	Field Value	Description <i>Elaboration</i>	When added	Symbolic name
MergerTenderShare	AlternativeObligation	Alternative obligation <i>Under the specified extraordinary event, if applicable, the trade continues with the underlying now consists of the new shares and/or the other consideration, and the proceeds of any redemption that the holder of the underlying shares would have been entitled to.</i>	FIX 5.0 SP2 EP208	AlternativeObligation
	CancellationAndPayment	Cancellation and payment <i>Under the specified extraordinary event, the trade is cancelled and a cancellation fee will be paid by one party to the other.</i>	FIX 5.0 SP2 EP208	CancellationAndPayment
	OptionsExchange	Options exchange <i>Under the specified extraordinary event, the trade will be adjusted by the Calculation Agent according to adjustments made by any exchange on which options on the underlying are listed.</i>	FIX 5.0 SP2 EP208	OptionsExchange
	CalculationAgent	Calculation agent <i>Under the specified extraordinary event, the Calculation Agent will determine what adjustment is required to offset any change to the economics of the trade. If the determination is not possible, 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.</i>	FIX 5.0 SP2 EP208	CalculationAgent
	ModifiedCalculationAgent	Modified calculation agent <i>Under the specified extraordinary event, the Calculation Agent</i>	FIX 5.0 SP2 EP208	ModifiedCalculationAgent

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		<i>will determine what adjustment is required to offset any change to the economics of the trade. If the determination is not possible, 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.</i>		
	PartialCancellationAndPayment	Partial cancellation and payment <i>This applies to basket transactions. Under the extraordinary event, 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.</i>	FIX 5.0 SP2 EP208	PartialCancellationAndPayment
	Component	Component <i>If the extraordinary event is a "share for combined" merger event, then different treatment can be applied to each component if the parties have specified this.</i>	FIX 5.0 SP2 EP208	Component
IndexEvent	CalculationAgentAdjustment	Calculation agent adjustment <i>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.</i>	FIX 5.0 SP2 EP208	CalculationAgentAdjustment
	NegotiatedCloseout	Negotiated closeout <i>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.</i>	FIX 5.0 SP2 EP208	NegotiatedCloseout
	CancellationAndPayment	Cancellation and payment <i>The trade is terminated.</i>	FIX 5.0 SP2 EP208	CancellationAndPayment
	RelatedExchange	Related exchange adjustment	FIX 5.0 SP2 EP208	RelatedExchange
BuyerSeller	1	Buyer	FIX 5.0 SP2 EP208	Buyer
	2	Seller	FIX 5.0 SP2 EP208	Seller

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InsolvOrDelist	NegotiatedCloseout	Negotiated closeout <i>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.</i>	FIX 5.0 SP2 EP208	NegotiatedCloseout
	CancellationAndPayment	Cancellation and payment <i>The trade is terminated.</i>	FIX 5.0 SP2 EP208	CancellationAndPayment