



FINANCIAL INFORMATION EXCHANGE (FIX)

FIX APPLICATION LAYER

Introduction

FIX Latest

As of EP284, November 2023

FIX Global Technical Committee

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1 Preface

The Financial Information eXchange (FIX[®]) Protocol effort was initiated in 1992 by a group of institutions and brokers interested in streamlining their trading processes. These firms felt that they, and the industry as a whole, could benefit from efficiencies derived through the electronic communication of indications, orders and executions. The result is FIX, an open message standard controlled by no single entity, that can be structured to match the business requirements of each firm. The benefits are:

- From the business flow perspective, FIX provides institutions, brokers, and other market participants a means of reducing the clutter of unnecessary telephone calls and scraps of paper, and facilitates targeting high quality information to specific individuals.
- For technologists, FIX provides an open standard that leverages the development effort so that they can efficiently create links with a wide range of counterparties.
- For vendors, FIX provides ready access to the industry, with the incumbent reduction in marketing effort and increase in potential client base.

Openness has been the key to FIX's success. For that reason, while encouraging vendors to participate with the standard, FIX has remained vendor neutral. Similarly, FIX avoids over-standardization. It does not demand a single type of carrier (e.g., it will work with leased lines, frame relay, Internet, etc.), nor a single security protocol. It leaves many of these decisions to the individual firms that are using it. We do expect that, over time, the rules of engagement in these non-standardized areas will converge as technologies mature.

FIX is now used by a variety of firms and vendors. It has clearly emerged as the inter-firm messaging protocol of choice. FIX has grown from its original buy-side to sell-side equity trading roots. It is now used by markets (exchanges, "ECNs", etc) and other market participants. In addition to equities, FIX currently supports four other products: Collective Investment Vehicles (CIVs), Derivatives, Fixed Income, and Foreign Exchange. The process for modifications to the specification is very open with input and feedback encouraged from the community. Those interested in providing input to the protocol are encouraged use the FIX website Discussion section or contact the [FIX Global Technical Committee \(GTC\) Chairpersons](#). **The [FIX website](#) is the main source of information, discussion, and notification of FIX-related events.**

We look forward to your participation.

2 About FIX Protocol Limited

FIX Protocol Limited (FPL) oversees and manages the development of the FIX Protocol specification and encourages its use throughout the industry. FPL is open to due paying members representing business and technology professionals interested in guiding the growth and adoption of the FIX Protocol that work for: Buy-Side Firms, Sell-Side Firms, Exchanges, ECNs/ATs, Utilities, Vendors, and Other Associations. For more information about membership please visit <https://www.fixtrading.org>.

FIX Trading Community™ is a brand of FIX Protocol Ltd, a non-profit UK registered entity, originally created to own, maintain and develop the FIX Protocol messaging language.

FIX® is embedded into the fabric of the financial trading community, used by thousands of firms every day to complete millions of transactions in a cost-efficient and effective manner.

FIX has been created and continues to be developed through collaborative industry efforts with the intention that it remains as a non-proprietary, free and open protocol. Maintaining this position is of utmost importance, as the cost to the industry of a fee based alternative would prove incredibly expensive.

To ensure this status is protected, FIX Protocol Ltd is managed under a special “Purpose Trust” which owns the assets and enables the organisation to concentrate on promoting protocol adoption without undue risk or exposure. An effort that is further supported by legal protection afforded through the fees paid by member firms.

FIX Protocol Limited is represented by the following high-level organization:

- Global Steering Committee comprised of the FPL Global Committee Chairs
- Global Technical Committee comprised of Product/Region Committee Representatives
- Global Product Committees (Fixed Income & Currencies, Listed Products & Exchanges)
- Global Buy-Side Committee
- Global Member Services Committee
- Regional Committees (Americas, Asia Pacific, EMEA, Japan)

For a current list of FPL Member firms, visit <https://www.fixtrading.org/member-firms/>.

For a current list of active FPL Working Groups, visit <https://www.fixtrading.org/working-groups/>.

Links to Product and Regional Committees’ web pages are at <https://www.fixtrading.org/committees/>.

3 Introduction

The Financial Information Exchange (FIX®) Protocol is a message standard developed to facilitate the electronic exchange of information related to securities transactions. It is intended for use between trading partners wishing to automate communications.

The message protocol, as defined, will support a variety of business functions. FIX was originally defined for use in supporting US domestic equity trading with message traffic flowing directly between principals. As the protocol evolved, a number of fields were added to support cross-border trading, derivatives, fixed income, and other products. Similarly, the protocol was expanded to allow third parties to participate in the delivery of messages between trading partners. As subsequent versions of FIX are released, it is expected that functionality will continue to expand.

The FIX Family of Standards addresses the different needs of the application, encoding and session level. Whilst there is basically a single standard called **FIX Latest** for the application level defining business related data content, FIX offers a number of choices for the encoding of messages as well as for the session level, i.e. the technical interaction between counterparties to deliver data. There is a second standard for the application level called FIXatdl which is an XML based standard to specify the user interface components for algorithmic trading.

Specifications for the encoding (a.k.a. “syntax”) and the session level are called **Technical Standards** and have their own name and version together with their own documentation. FIX also supports industry standards such as Google Protocol Buffers (GPB) for encoding and Advanced Message Queuing Protocol (AMQP) for the session protocol. This document is only about FIX Latest, i.e. the application level.

The following table shows a comprehensive list of the FIX Family of Standards followed by a diagram of the FIX Technical Standard Stack:

Table 1: FIX Protocol and Technical Standards

| Standard | Acronym | Layer | Description |
|---|---------------------------|-------------|---|
| FIX Protocol (a.k.a. FIX Latest) | FIXLatest | Application | The most current version of FIX that supports multiple asset classes and a wide range of trading life cycle business processes. It includes all FIX Extension Packs. |
| FIX Algorithmic Trading Definition Language | FIXatdl | Application | XML based standard to specify the user interface components for algorithmic trading. |
| FIX tag=value | tagvalue | Encoding | Original FIX encoding and the most widely used one. A simple ASCII string format. |
| FIX Markup Language | FIXML | Encoding | XML encoding used within FIX. FIXML is widely adopted for derivatives post trade clearing and settlement globally. FIXML is also used for reporting. |
| FIX Adapted for Streaming | FAST | Encoding | Protocol designed to reduce bandwidth use and latency for market data dissemination. |
| Simple Binary Encoding | SBE | Encoding | High performance binary encoding in use within the industry for market data dissemination as well as for transactional workflows. |
| Encoding FIX using Google Protocol Buffers | GPB | Encoding | FIX encoding using industry standard protocol GPB. Often used within companies as part of internal messaging. |
| Encoding FIX using Javascript Object Notation | JSON | Encoding | FIX encoding using industry standard protocol JSON. Intended for both internal processing and the use of FIX application messages within web based applications and APIs. |
| Encoding FIX using Abstract Syntax Notation | ASN.1 | Encoding | FIX encoding using industry standard protocol ASN.1. ISO standard encoding system that includes multiple encodings itself (BER, OER, PER, XER). |

| Standard | Acronym | Layer | Description |
|--|-------------------------|---------|---|
| FIX Session Protocol | FIX.4.2 | Session | FIX session protocol with FIX.4.2 session profile for application version FIX 4.2. |
| FIX Session Protocol | FIX4 | Session | FIX session protocol with FIX4 session profile for application version FIX 4.4. |
| FIX Session Protocol (a.k.a. "FIX Transport") | FIXT | Session | FIX session protocol with FIXT session profile for multiple application versions. Application version independent session protocol introduced with FIX 5.0. |
| FIX Session Protocol (a.k.a. "Lightweight FIXT") | LFIXT | Session | FIX session protocol with FIXT session profile for single application version. It is a restriction of the FIXT session profile. |
| FIX Performance Session Protocol | FIXP | Session | High performance session protocol for point-to-point and multicast that supports multiple modes of operation (recoverable, unsequenced, idempotent). |
| FIX Simple Open Framing Header | SOFH | Session | Simple and primitive message framing header that communicates two pieces of information, the length of a message and the encoding type of that message. |
| FIX-over-TLS | FIXS | Session | Standard to secure FIX sessions using the industry standard Transport Layer Security (TLS) protocol. |

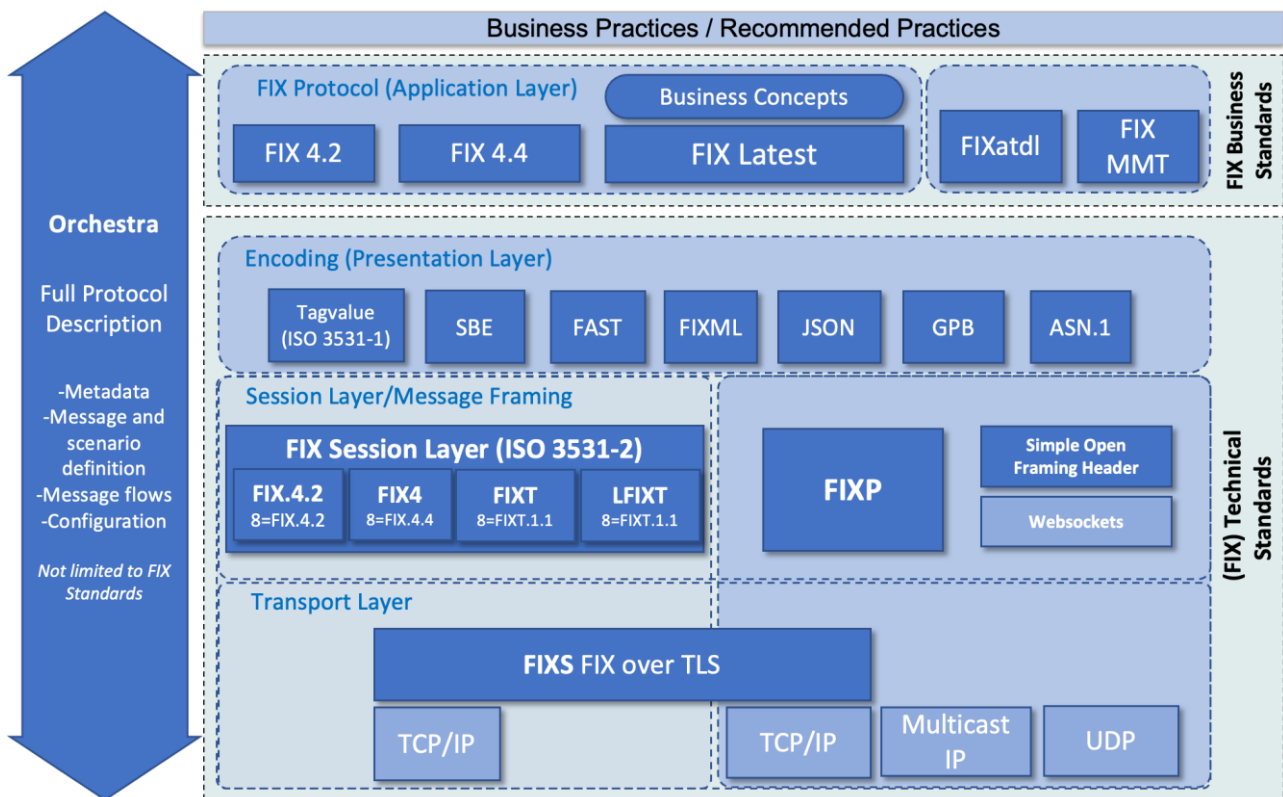


Figure 1: FIX Protocol and Technical Standards

4 Organization of specification

The FIX Latest Specification is organized into multiple areas (a.k.a. “sections”), with each area covering specific categories followed by an appendix with detailed component and message layouts. The titles for areas other than the introduction are directly linked to the appropriate websites as part of the [FIX Online Specification](#).

- **[Introduction to FIX](#)**
 - [About FIX Protocol limited](#)
 - [Introduction](#)
 - [Organization of specification](#)
 - [FIX Protocol datatypes](#)
 - [Global components](#)
 - [User defined fields](#)
 - [Appendix: Global components](#)
- **[FIX Application Messages for Pre-trade](#)**
 - [CATEGORY: INDICATION](#)
 - [CATEGORY: EVENT COMMUNICATION](#)
 - [CATEGORY: QUOTATION / NEGOTIATION](#)
 - [CATEGORY: MARKET DATA](#)
 - [CATEGORY: MARKET STRUCTURE REFERENCE DATA](#)
 - [CATEGORY: SECURITIES REFERENCE DATA](#)
 - [CATEGORY: PARTIES REFERENCE DATA](#)
 - [CATEGORY: PARTIES ACTION](#)
 - [APPENDIX: COMPONENTS AND MESSAGES](#)
- **[FIX Application Messages for Orders and Executions \(Trade\)](#)**
 - [CATEGORY: SINGLE/GENERAL ORDER HANDLING](#)
 - [CATEGORY: ORDER MASS HANDLING](#)
 - [CATEGORY: CROSS ORDERS](#)
 - [CATEGORY: MULTILEG ORDERS \(SWAPS, OPTION STRATEGIES, ETC\)](#)
 - [CATEGORY: LIST/PROGRAM/BASKET TRADING](#)
 - [APPENDIX: COMPONENTS AND MESSAGES](#)
- **[FIX Application Messages for Post-trade](#)**
 - [CATEGORY: ALLOCATION AND READY-TO-BOOK](#)
 - [CATEGORY: CONFIRMATION](#)
 - [CATEGORY: SETTLEMENT INSTRUCTIONS](#)
 - [CATEGORY: TRADE CAPTURE \(“STREETSIDE”\) REPORTING](#)
 - [CATEGORY: REGISTRATION INSTRUCTIONS](#)
 - [CATEGORY: POSITIONS MAINTENANCE](#)
 - [CATEGORY: COLLATERAL MANAGEMENT](#)
 - [CATEGORY: MARGIN REQUIREMENT MANAGEMENT](#)
 - [CATEGORY: ACCOUNT REPORTING](#)
 - [CATEGORY: TRADE MANAGEMENT](#)
 - [CATEGORY: PAY MANAGEMENT](#)
 - [CATEGORY: SETTLEMENT STATUS MANAGEMENT](#)
 - [APPENDIX: COMPONENTS AND MESSAGES](#)
- **[FIX Application Messages for Infrastructure](#)**

- [CATEGORY: BUSINESS MESSAGE REJECTS](#)
- [CATEGORY: NETWORK STATUS COMMUNICATION](#)
- [CATEGORY: USER MANAGEMENT](#)
- [CATEGORY: APPLICATION SEQUENCING](#)
- [APPENDIX: COMPONENTS AND MESSAGES](#)

4.1 Message and Component Definitions

All areas contain definitions of FIX components and application messages. Components are sets of related data fields grouped together and are referenced by the component name in messages that they are used in. FIX components are organized as follows:

- Global Components – are components commonly used by many messages defined across all areas of the FIX specification. These are the most commonly used components. Their definitions are found [here](#).
- Common Components – are section-specific components, i.e. these are components commonly used only by the FIX messages found in that area or section (e.g. pre-trade, trade, post-trade sections). Their definitions are found at the end of the appendix of the area-specific documentation.
- Specific Components – are message category specific components, i.e. these are components that are used only by the FIX messages in a specific message category in a given area (e.g. Securities Reference Data message category). Their definitions are found in the appendix of the area-specific documentation in their respective message category.
- Messages are described as part of the category description. Additionally, the detailed message layouts are found in the appendix of the area-specific documentation in their respective message category.
- Messages are comprised of *required*, *optional* and *conditionally required* (fields which are required based on the presence or value of other fields) fields. Systems should be designed to operate when only the required and conditionally required fields are present.
- Messages and components may have *nested* fields and components as part of repeating groups. The tag number (name) of a nested field (component) is prefixed with an arrow “→”.

4.2 Extension Pack Management

Extension Packs are the building blocks of FIX Latest and represent specific functional proposals that have been presented to and approved by the GTC. Extension Packs are applied to the repository in a cumulative manner, i.e. the latest Extension Pack always includes all previous Extension Packs. Extension Packs management will be conducted as follows:

1. Extension Packs will be assigned a unique, sequential number at the point they are approved by the GTC.
2. Extension Packs are applied to the most recent version of the repository and may be inclusive of prior Extension Packs.
3. At the point an Extension Pack has been applied, the updated repository, schema, and message tables will be publicly available.
4. When implementing a specific Extension Pack, ApplExtID(1156) may be used to specify the Extension Pack identifier, i.e. its number.
5. Users of an Extension Pack do not need to implement it in its entirety and do not need to implement other Extension Packs present in the repository. Rules of engagement need to be bilaterally agreed on to define the supported subset of FIX Latest.

4.2.1 List of Extension Packs

The following list contains all extension packs published after the release of FIX Version 5.0 Service Pack 2. The “size” information is intended to give an orientation as to the impact of an EP. This is primarily driven by the amount of new messages, fields and values but may also be due to business relevance.

Table 2: FIX Extension Packs released since FIX 5.0 SP2

| EP | Title | Size | Enhancement Summary |
|-------|--|------|--|
| EP098 | FillsGrp Yield Extension | XS | Yield information for partial fills conveyed with the FillsGrp component. |
| EP099 | Matching Instructions | S | New component to convey one or more instructions to allow or deny matching based on tags and values. |
| EP100 | FX Spot and Forward Swaps Matching | M | Additional types of contingency orders, triggering instructions, price types for FX, duration of order exposure. New component to convey various types of limit amounts, e.g. credit limits. |
| EP101 | Canadian Market Regulation Feed | M | Additional types of cross orders, order categories, execution instructions, restatement reasons, account types, regulatory timestamps, instrument attributes, trade types. |
| EP102 | Margin Requirements | L | New messages to convey margin requirements and related inquiries. |
| EP103 | Large Options Positions Reporting | M | New repeating group RelatedInstrumentGrp to convey one or more securities related to the main instrument of the message, e.g. a hedging instrument. Support for covered short quantities, additional position types, additional party roles, party address information, (foreign) tax ID as new source for party identifiers. |
| EP104 | IIROC Market Regulation Feed | M | Support for market maker participation in a security, identification of opening trades, unsolicited order cancellations due to a trade price violation or due to a cross imbalance. |
| EP105 | Parties Reference Data | XXL | New messages and components to support the request for and the distribution of reference data for parties, accounts and risk limits. Addition of qualifiers for party roles to add more granularities to selected roles. Inline component reference enhancement for the FIXML Technical Standard. |
| EP106 | Market Data Extensions | L | New messages to support mass status information for securities, specifically options. Additional market data entry types for market order quantities (bid and offer). |
| EP107 | OTC Trading and Clearing Extensions | M | Set of extensions to support OTC trading and clearing with a focus on the processes used in trade submission, clearing and valuation of OTC and off-exchange trades. New repeating group SecurityClassificationGrp to support classification of products. |
| EP108 | New PartyIDSource values for Australia | XXS | Australian Company Number and Australian Registered Body Number. |
| EP109 | Contingent Price | XXS | Risk adjusted price used to calculate variation margin on a position. |
| EP110 | Long Holdings | XXS | Long holdings as additional type of position transaction |
| EP111 | Submission of SLEDS | XS | Alternate price for clearing if it differs from execution price. |
| EP112 | Market Center Transparency | XXS | Additional party roles for (related) reporting market centers and away markets. |
| EP113 | Trading System Identification | XS | Support for identification of FIX engine and application system during logon. Note: This extension only applies to the FIX Session Layer. |

| EP | Title | Size | Enhancement Summary |
|-------|--|------|--|
| EP114 | Security Definition and TradeSubType | XS | Reasons for the rejection of security definitions, new unit of measure for Climate Reserve Tonnes, new trade sub-type for auctions. |
| EP115 | Order Handling Extensions | XS | Addition of exchange destination information to execution notifications and cancel requests/rejects. Initial display quantity of reserve orders. |
| EP116 | Message Throttle Parameters | L | Support for throttle mechanisms that provide a method of slowing down messages, rejecting messages or disconnecting sessions above a certain rate of messages. |
| EP117 | Account Summary Reporting | M | Report with margin, settlement, collateral and pay/collect data for each clearing firm level account type. |
| EP118 | Clearing House Allocation Workflows | L | Automation of Average Pricing mechanisms, support for clearing give-ups and reversals under different allocation models (1:1, 1:n) and process models (2-party, 3-party, 4-party). |
| EP119 | Instrument Definition and Trade Prices for CDS | S | Support for uniform security definitions and price specifications of Credit Default Swaps (CDS), in particular for the OTC clearing process. |
| EP120 | SEC Short Sale Restrictions | XXS | Instrument attribute to indicate restrictions applicable to short selling of a security. |
| EP121 | SEC Short Sale Exemption Reason Code | XS | Ability to convey information regarding the reason for an exemption to short selling. |
| EP122 | Unit of Measure | S | Generalization of units of measure for currencies and a few additional units, e.g. index points. |
| EP123 | Short Sale Minimum Price | XS | Support for Short Sale Minimum Price (SSMP), including pegging of orders to SSMP. |
| EP124 | Logon | XS | Message recovery, e.g. detection of mismatching sequence numbers at logon. Note: This extension only applies to the FIX Session Layer. |
| EP125 | Order and Quote Handling | S | Mapping of orders and quotes to market data entries. Bid/offer quote identifiers. |
| EP126 | Tradeable Quotes | M | Total bid and offer sizes (quote entry versus quote modification model). Initially tradeable quotes. Quote status “traded (and removed)”. |
| EP127 | Specific Lot Allocation | S | Ability to transmit instructions identifying specific-lots for trade allocations. |
| EP128 | Risk limits | XL | Risk limit definitions, utilization monitoring and granular risk limit actions. |
| EP129 | Entitlements | XL | New messages and components to support the request for and the distribution of entitlement reference data for parties. |
| EP130 | Pre-Trade | XS | Additional reference data information for trading sessions of exchanges. Standard identification of test and dummy instruments, e.g. for business continuity testing. |
| EP131 | Order Handling | L | Multiple extensions in the area of single leg, multileg and cross order handling to cover the requirements of equity options trading in the US. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|--|
| EP132 | US Tri-Party Repo Task Force | M | Message flows for staged orders and voiced trades; post-allocation messaging with clearing agent and investor. Support for event periods and variance of traded quantity. |
| EP133 | FIA Execution Source Code | XS | FIA execution source codes as additional order handling instructions. Support in allocation messages. |
| EP134 | Trade | XS | Price and notional value checks. Generic reject text in order/quote messages. |
| EP135 | OATS for NMS Stocks | S | Support for the expansion of OATS Rules to all NMS stocks (SR-FINRA-2010-044). |
| EP136 | Post-Trade | XS | Support for regulatory reporting in Hong Kong, e.g. one party reporting. |
| EP137 | Environment and Electrical Units of Measure | XS | Units of measure for environmental offsets and credits as well as for various electrical units beyond just MWh. Delivery times as additional events. |
| EP138 | Securities Reference Data | S | New securities reference data used to define or describe derivatives, e.g. notice dates, tick rules in spreads, negative settlement / strike price indicator. |
| EP139 | Originating Market | XXS | Inverse of an away market. |
| EP140 | Large Trader Reporting for Commodities Swaps | L | Support for CFTC rules for large trader reporting of physical commodity swaps and swaptions (76 FR 43851). |
| EP141 | Trade Reporting | XL | Support for various business processes supported by CCPs in Europe and US, for example trade splitting, trade netting, trade price conditions. Harmonization of trade reporting capabilities across execution, allocation, trade capture and position reports. |
| EP142 | Related Trades and Positions | L | Standard general mechanism for trades to identify related trades or related positions and positions to identify related trades. |
| EP143 | Quote Acknowledgements | M | New message QuoteAck(35=CW) as response to a quote submission or cancellation. |
| EP144 | Quote extensions | S | Identifiers for bid and offer side. Support for price and notional value checks. |
| EP145 | Instrument XML Definitions | XS | New components to convey an XML definition of an instrument leg or underlying instrument. |
| EP146 | Parties Reference Data Transactions | XL | New messages to support transactions on parties reference data, including entitlements. |
| EP147 | Large Trader Reporting for Commodities Swaps II | XXS | Separate unit of measure fields for settlement prices. |
| EP148 | Position Maintenance Report | XXS | Source of request for the dissemination of PositionMaintenanceReport(35=AM) messages. |
| EP149 | Order Reject Reason | XXS | Additional order reject reason related to risk management thresholds. |
| EP150 | Trade Match Report | L | New message TradeMatchReport(35=DC) for the submission of complex match events from an exchange to a clearing house in a single message. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|---|
| EP151 | Position Quantity Types | XXS | Additional position quantity types related to exercises and assignments. |
| EP152 | Energy Units of Measure | XXS | Additional units of measure (metric volume, heat energy) for energy trading. |
| EP153 | Position Maintenance Report | XXS | Change PosMaintStatus(722) and PositionQty component from required to optional. |
| EP154 | Weight Units of Measure | XXS | Additional units of measure (gross tons, kilograms). |
| EP155 | Customer Gross Margin Reporting | XXS | Additional party roles for new account types (margin, collateral asset) and party sub ID types for PartyRole(452) = 24 (Customer Account) and 38 (Position Account). |
| EP156 | Legal Entity Identifier ISO 17442 | XXS | Additional PartyIDSource(447) for LEI codes. |
| EP157 | LSOC Reporting | XS | Support for the Legally Segregated Operationally Commingled (LSOC) Model (haircut indicator and guarantee fund for customer accounts). |
| EP158 | Security ID Source | XXS | Bloomberg Open Symbology (BBGID) as additional source for security identifiers. |
| EP159 | Multi-Dealer Quote Contribution and Negotiation | S | Support for timer concepts in fixed income trading of cash bonds. Support of multi-dealer quote environments. |
| EP160 | Security List | S | Support for Risk Based Haircut (RBH) methodology to compute capital charges. |
| EP161 | CFTC Part 43 & 45 Reporting – Credits and Rates | XXL | Support for Dodd-Frank Act's 17 CFR Part 43 & 45 to report all swap transactions to Swap Data Repositories (SDRs) and SDRs to disseminate real-time information on swap transactions to the public. |
| EP162 | CFTC Part 39 Reporting | M | Enhancements to the AccountSummaryReport(35=CQ) and position management messages to meet CFTC Part 39 end of day reporting requirements. |
| EP163 | Market Model Typology Coverage | M | Support for the MMT standard developed by exchanges, MTF's, market data vendors and trade reporting venues as a means of standardizing post-trade data reporting. |
| EP164 | Short Selling | XS | Enhancements in the context of amendments approved by the Canadian securities regulators to the Universal Market Integrity Rules (UMIR) regarding short sales. |
| EP165 | CDS Trade Netting, and Credit & Succession | XS | Support for swap terminations as well as credit and succession events. |
| EP166 | Stop Order Types | XXS | Support for SEC rule SR-FINRA-2012-026 relating to the handling of stop and stop limit orders. |
| EP167 | AttachmentGrp | S | Support for attachment of files in some binary format (PDFs, TIFFs, Microsoft Word, etc.) to FIX message, e.g. a TradeCaptureReport(35=AE) message to report bespoke deals. |
| EP168 | Spread Based Trading Negotiation | XS | Support for negotiation methods and workups in fixed income trading. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|---|
| EP169 | CFTC Part 43 & 45 Reporting – Commodity Swaps | XXL | Support for Dodd-Frank Act's 17 CFR Part 43 & 45 to report all swap transactions to Swap Data Repositories (SDRs) and SDRs to disseminate real-time information on swap transactions to the public. |
| EP170 | Equity Post-trade Allocations | XS | Additional reasons to reject allocations and confirmations; gross trade amount at the allocation level; mixed order capacity in confirmations. |
| EP171 | Pre-Trade Credit Limit Check | XL | Support for pre-trade clearing certainty for cleared swap transactions through all combinations of trade parties (FIA/ISDA Joint Working Group). |
| EP172 | Post-Trade Credit Limit Check | XS | Support for credit limit checks that occur post-trade. |
| EP173 | Parties Reference Data | M | Enhancement of entitlements activities between the banks (Dealers) and D2C (Dealer to Customers) execution venues. |
| EP174 | Benchmark Price Types | XXS | Support for interest rate price type and market data requests for benchmark data. |
| EP175 | Mid-Market Mark & Unique Swap Identifier | S | Enhancement to provide counterparties with pre-trade mid-market marks in the context of swaps transactions that are not cleared through a clearing house. Addition of the RegulatoryTradeIDGrp component to the ExecutionReport(35=8) message. |
| EP176 | Regulatory Transaction Type and Block Trade | XS | Support for the regulatory mandate or rule that a transaction complies with. |
| EP177 | CFTC Part 43 & 45 Gap – Addendum | XS | Minor enhancements to distinguish notional off-facility swaps and block swap trades executed on-facility and to add more clearing requirement exceptions. |
| EP178 | Batch Header | XS | Enhancement of the FIXML batch header to distinguish snapshot files from files with incremental updates. Note: This extension only applies to the FIXML encoding. |
| EP179 | European Trade Reporting | L | Support for European Market Infrastructure Regulation (EMIR), requiring clearing houses, dealers and trade participants to report all derivative transactions to Trade Repositories (TRs). Addition of party role qualifier concept. |
| EP180 | SEF Credit Limits | S | Support for credit hubs, auto acceptance and limit amount transparency. |
| EP181 | Regulatory Trade Identifiers | XS | Support for trades that must be assigned to more than one identifier. |
| EP182 | Prime Broker Credit Administration | S | Additional filter criteria for programmatic management of trading activity. |
| EP183 | Parties Reference Data | S | Support for deferred entitlement and more granular entitlement definitions. Support for attachments in the Email(35=C) message, e.g. to convey disclaimers. |
| EP184 | Quote Model Type & Quote Qualifier | M | Additional quote model (quote modification, i.e. new quote does not replace existing one), e.g. to support reserve quotes. |
| EP185 | German HFT Act | S | Support of regulatory requirements from German High Frequency Trading Act. |

| EP | Title | Size | Enhancement Summary |
|-------|--|------|--|
| EP186 | Flagging of Automated OTC Trades | XS | Support of MMT Automated Trade Indicator. |
| EP187 | CFTC Part 43 & 45 Reporting – Foreign Exchange | XL | Support for Dodd-Frank Act's 17 CFR Part 43 & 45 to report all swap transactions to Swap Data Repositories (SDRs) and SDRs to disseminate real-time information on swap transactions to the public. |
| EP188 | Application Layer | L | Optimizations for the application layer to support high performance interfaces. Addition of a generic identifier (OrderRequestID(2422))for order handling messages. |
| EP189 | Transfers | L | Transfer of customers' positions from a defaulting clearing firm to the appropriate target clearing firm. |
| EP190 | Market Data | M | Various minor enhancements of the market data messages. |
| EP191 | Market Data Statistics | XL | Standardization of value added market data, especially historical data. |
| EP192 | Regulatory Trade Reporting | L | Enhancements related to collateral deposit management, reporting of collateral information, clearing and reporting of packaged swaps, linkage of identifiers and credit approval status of post-clearing allocation. |
| EP193 | Regulatory Trade Reporting Phase 2 | S | Enhancements related to collateral management, regulatory reporting to trade repositories, allocation of bunched FX trades. |
| EP194 | Pre-Trade Indication | XS | Support for relative valuation metrics and indication of a bid/ask pricing spread to a specified benchmark in the context of cash bond trading. |
| EP195 | Reference Data | L | Various extensions to the standard FIX reference data messages for parties, entitlements, risk limits, securities and market structures. |
| EP196 | Equity Post-Trade – Part 2 | S | Enhancement of the clearing submission workflow and additional granularity for fees. |
| EP197 | Collateral Management | XS | Support for multi-party collateral pledge. |
| EP198 | Indicative Execution | XS | Support for executions that arise from a match against orders or quotes requiring a confirmation, also referred to as conditional orders. |
| EP199 | Position Identifier | M | Support for a unique position identifier and additional position transaction types. |
| EP200 | Day Count Convention Description | XXS | Harmonization of the FIX naming and description of day count methods with the ISDA 2006 definitions. |
| EP201 | Trade Capture and Market Data | M | Support for voice-brokered trades and multilateral compression in trade reporting. Support for option strategies in market data distribution. |
| EP202 | Bloomberg SecurityIDSource | XXS | Change source name Bloomberg Open Symbology (BBGID) to OMG Financial Instrument Global Identifier (FIGI) security identifier. |
| EP203 | CFTC PositionReport | XS | Enhance the ability to identify the payer and receiver of swap payment streams and bullet payments. |
| EP204 | CommissionDataGrp Component | M | Support for multiple instances of commission with different types in a single message. |

| EP | Title | Size | Enhancement Summary |
|-------|--|------|---|
| EP205 | FINRA Retail Order Identification | XXS | Additional values for CustOrderCapacity(582) related to the tick size pilot program. |
| EP206 | Timestamp Datatypes | M | Increase timestamp resolution to support ESMA requirements for MiFID II. Note: This extension only applies to the tagvalue and FIXML encodings. Binary encodings natively support explicit precision information (time units). |
| EP207 | Price Types | XXS | Specific price type for spreads in addition to existing generic type for any spread-based pricing method. |
| EP208 | CFTC Parts 43 & 45 Reporting – Equities Swaps | XXL | Support for Dodd-Frank Act's 17 CFR Parts 43 & 45 to report all swap transactions to Swap Data Repositories (SDRs) and SDRs to disseminate real-time information on swap transactions to the public. |
| EP209 | MSRB and FINRA TRACE Reporting | XS | Enhancements for trade reporting to cover exemptions and trade price adjustments. |
| EP210 | Trade at Intermarket Sweep Order (TAISO) Price | XXS | Execution instruction to trade the order at a reference price, e.g. intermarket sweep order price. |
| EP211 | Trade Capture | XS | Support for trade compression and self-match prevention |
| EP212 | Trade Handling Instruction | XXS | Support for a trade reporting by a single but third-party relative to the trade. |
| EP213 | Party Role Qualifier | XXS | Support for a change of party or account associated with a business entity. |
| EP214 | Party Risk Limits | XS | Support for unsolicited publication of risk limit reports, risk limit status and additional risk limit types. |
| EP215 | Equity Post Trade – Part 3 | XS | Introduction of a trade confirmation identifier and ability to affirm confirmation messages. |
| EP216 | Market Model Typology v3 Support | M | Support for version 3 of the MMT standard (post-trade transparency). |
| EP217 | Trade Capture | S | Support for the reporting of complex account structures and Trade at Settlement (TAS) / Trade at Marker (TAM) spread prices. |
| EP218 | Self-Match Prevention | S | Extend self-match prevention to order handling messages (trade area). |
| EP219 | Market Maker Qualifier | XXS | Support distinction of single versus multiple market makers for a given security. |
| EP220 | Security Identifier Source | XXS | Support for Fidessa Instrument Mnemonic (FIM) as source for security identifiers. |
| EP221 | OrderQtyData component presence | XXS | Revisions to the presence attribute to remove inconsistencies. |
| EP222 | MiFID II and MiFIR Extensions Part 1 | L | Support for MiFID II and MiFIR. |
| EP223 | Order Handling | L | Various order handling extensions, including support for cross trade requests. |
| EP224 | Security Definition | XS | Explicit representation of eligibility for contrary instructions and in-the-money conditions for options. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|--|
| EP225 | IOI Messaging to Support AFME/IA Framework | S | Common taxonomy for defining IOIs in terms of their price, underlying liquidity and, for client natural IOIs, their temporal availability. |
| EP226 | Quote Negotiation | XS | Additional quote qualifiers and use of PaymentGrp component in execution reports to support OTC derivatives. |
| EP227 | Trade Reporting | S | Support for side-specific collateral of trades, new trade types and handling instructions. |
| EP228 | MiFID II and MiFIR Extensions Part 2 | M | Support for MiFID II and MiFIR. |
| EP229 | MiFID II and MiFIR Extensions Part 3 | M | Support for MiFID II and MiFIR. |
| EP230 | Price Qualifiers | M | Information on the composition of quote prices in the fixed income trading process. |
| EP231 | MIFID II RTS 27 | L | Enhancement of value added market data for MiFID II. |
| EP232 | ESMA RTS 22 Transaction Reporting | S | Support for additional personal data, order transmitters, and full instrument names. |
| EP233 | MiFID II Equity Post Trade Commission Unbundling | XS | Additional commission (sub)types to support payment for research (CSA and RPA). |
| EP234 | Allocations of Multileg Order/Trade | XS | Identification of the leg of a multileg order or trade. |
| EP235 | ESMA RTS 2 and RTS 23 Reference Data | L | Support for reporting of securities reference data under MiFID II. |
| EP236 | MiFID II RTS 28 | M | Enhancement of value added market data for MiFID II. |
| EP237 | MiFID II and MiFIR Extensions Part 4 | M | Support for MiFID II and MiFIR. |
| EP238 | ESMA RTS 2 Segmentation Criteria and Extensions to Option Type and Swap Subtype | M | Support for liquidity assessment, LIS and SSTI thresholds required by ESMA. |
| EP239 | Allocation Instruction Alert Request | S | Support for group allocations and concept of Notional Value Average Price (NVAP). |
| EP240 | Average Pricing and Markup | S | Enhancements to support trade submission and give-up by clients of a Central Counterparty (CCP) clearing house. |
| EP241 | Average Pricing | S | Enhancements to assist trade give-up by clients of a Central Counterparty (CCP) clearing house. |
| EP242 | UMTF Symbology | XXS | Support new security identifier scheme UMTF (Uniform Multilateral Trading Facility). |
| EP243 | Unit of Measure and Trade Sub Type | XXS | Support heat rates for energy commodity trades and Trade At Cash Open (TACO) trading. |
| EP244 | India NSE PAN ID | XXS | Support India permanent account number (PAN) as additional source for party identifiers. |
| EP245 | Automatic Claim Handling | XS | Enhance allocation handling instructions for clearing firms to cover give-up to oneself. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|--|
| EP246 | Confirmation | M | Support third-party facility providing the confirmation matching function between the dealer and the investment manager. |
| EP247 | FX Trade Aggregation | M | Support for trade aggregation, e.g. for FX trading between buy-side institutions and sell-side FX banks |
| EP248 | FDID (Firm Designated Identifier) | XXS | Unique identifier for each trading account required by US SEC Rule 613 (CAT NMS Plan) |
| EP249 | Post Post-trade Confirmation Payments | XL | Support for for reconciliation and agreement of cash movement activities between an Investment Manager and its Broker. |
| EP250 | Share Trading Obligation | XXS | Support for differences in UK share trading obligations due to Brexit. |
| EP251 | Recording consent to facilitate trades | XXS | Explicit consent for client facilitation activities required by the Hong Kong SFC (Securities and Futures Commission). |
| EP252 | Liquidity Indicator | XXS | Additional liquidity indicators for neutrality and for orders requiring a confirmation. |
| EP253 | CAT/FIX Mapping Phase 2A | M | Support for data reporting required by the CAT (Consolidated Audit Trail) NMS Plan. |
| EP254 | EU SFTR Reporting | XL | Support for EU Securities Financing Transactions (SFT) Reporting (SFTR regulations). |
| EP255 | STO Exemption | XXS | Support for exemptions from share trading obligations on the order level. |
| EP256 | IIROC Client Identification | S | Support for IIROC Rules Notice 19-0071 – <i>Amendments Respecting Client Identifiers</i> . |
| EP257 | Targeted Trade Advertisements | XS | Support to target or block firms from trade advertisements. |
| EP258 | Bilateral Repo Trade and Post-Trade | S | Support for trade and post-trade workflows for bilateral repo transactions. |
| EP259 | Related Orders | M | Support for order aggregation on execution reports. |
| EP260 | Application Version for FIX Latest | XS | Application version identifier for FIX Latest. |
| EP261 | RegulatoryReportType Extension | XS | Additional support for CAT (Consolidated Audit Trail) event types. |
| EP262 | APAC Master SPSA | XXS | Additional sources for parties to support segregated accounts in the APAC region. |
| EP263 | Regulatory Timestamps for Quotes | XS | Support for repeating group of timestamps in quote messages. |
| EP264 | CAT/FIX Mapping Phase 2 – Update | S | Additional support for data reporting required by CAT (Consolidated Audit Trail). |
| EP265 | Previous Quote Identifier | XS | Support for related quotes in the Quote(35=S) message. |
| EP266 | Extension for Unique Product Identifier | S | Support for the UPI standard (ISO-4914). |
| EP267 | Market Data Extensions | S | Additional market data entry types, e.g. to support TWAP and financing rates. |

| EP | Title | Size | Enhancement Summary |
|-------|---|------|---|
| EP268 | Market Model Typology v3.5 Support | M | Support for version 3.5 of the MMT standard (post-trade transparency). |
| EP269 | Trade Compression Extension | XS | Support distinction between bilateral and multilateral compression. |
| EP270 | BeginString and FIX Latest | S | Adding values to BeginString(8) to support FIX Latest over legacy FIX Session Protocols. |
| EP271 | Errors and Omissions 2021 | M | Correction of errors and omissions in the FIX Protocol. |
| EP272 | Code set extensions 2021 | S | Additional values for selected fields, e.g. SecurityType(167). |
| EP273 | Extensions for Digital Asset Trading | L | Standardization of trading for digital assets including cryptocurrencies. |
| EP274 | Anonymous Trade Indicator Extension | XS | Support for regulatory requirement related to trade reporting of swaps into an SDR. |
| EP275 | RegulatoryTradeIDGrp Enhancements | S | Support for regulatory requirement related to the use of USI and UTI in transaction reporting. |
| EP276 | Security Reference Data Extensions | XS | Supplemental field to uniquely identify an instrument. |
| EP277 | Market Model Typology v4.0 Support | M | Support for version 4.0 of the MMT standard (post-trade transparency). |
| EP278 | Liquidity Indicator Extension | XS | Clarification of LastLiquidityInd(851)=0 (Neither added nor removed liquidity) by addition of new values (“Unknown” and “Other”). |
| EP279 | Clearing Enhancements | S | Support for initial broker owning a trade and addition of TrdMatchID(880) to the allocation and confirmation messages. |
| EP280 | Self-Match Prevention Instruction | S | Support for the order submitter to indicate a self-match prevention (SMP) instruction. |
| EP281 | Settlement Status Management | L | Communication of settlement status between investment managers and brokers, custodians or an outsource (vendor system). |
| EP282 | Errors and Omissions 2022 | M | Correction of errors and omissions in the FIX Protocol. |
| EP283 | Post-Trade Transparency for UK Equities | S | Support for post-trade transparency flags CLSE (trade at market closing price) and NETW (negotiated transaction) issued by the FCA. |
| EP284 | EMIR Report Tracking Number (RTN) | XS | Support for regulatory identifier (predecessor was Transaction Reference Number (TRN)). |

5 FIX Protocol datatypes

FIX supports a number of different ASCII and binary encodings. This section only describes the definitions and *value spaces* of datatypes. They are shared among all FIX message encodings. The value space of a datatype is defined using the vocabulary of ISO/IEC 11404:2007 *Information technology – General-Purpose Datatypes (GPD)*. The mapping of datatypes to a wire format, i.e. their *lexical space* (a.k.a. “syntax”), depends on the chosen encoding and is defined in the encoding’s respective Technical Standard specification. See the [Introduction](#) for a list of FIX encodings.

Note that some of the binary encodings (e.g. SBE) allow the usage of a more efficient value space as long as its values are a subset of the given datatype. For example, *String* fields may be limited to whole numbers in case of entity identifiers by using an *int* datatype instead. An *int* field, however, must never be changed to a *String* field as this would allow additional values not covered by the value space of the datatype *int*.

5.1 Datatype definitions and value spaces

Table 3: Datatype definition and value spaces

| Datatype | Definition | Value space (ISO/IEC 11404:2007) |
|-------------|---|----------------------------------|
| int | Integer number. | integer |
| TagNum | A field’s tag number. | ordinal |
| SeqNum | A message sequence number. | ordinal |
| NumInGroup | The number of entries in a repeating group. | size |
| DayOfMonth | Day number within a month (values 1 to 31) | integer range 1..31 |
| float | All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties. | real |
| Qty | Either a whole number (no decimal places) of “shares” (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units). | Scaled radix=10 |
| Price | A price. Note the number of decimal places may vary. For certain asset classes prices may be negative values. For example, prices for options strategies can be negative under certain market conditions. | Scaled radix=10 |
| PriceOffset | A price offset, which can be mathematically added to a Price. Note the number of decimal places may vary and some fields such as LastForwardPoints may be negative. | Scaled radix=10 |
| Amt | Typically representing a Price times a Qty. | Scaled radix=10 |

| Datatype | Definition | Value space (ISO/IEC 11404:2007) |
|----------------------------------|--|--|
| Percentage | A percentage (e.g. 0.05 represents 5% and 0.9525 represents 95.25%). Note the number of decimal places may vary. | real |
| char | A single character. All char fields are case sensitive (i.e. m != M). | character repertoire=8859-1 (Latin-1) ¹ |
| Boolean | Boolean. | boolean |
| String | Text. All String fields are case sensitive (i.e., “morstatt” != “Morstatt”). | characterstring repertoire=8859-1 (Latin-1) ² |
| MultipleCharValue ³ | Set of character codes. | set element=character repertoire=8859-1 (Latin-1) ⁴ |
| MultipleStringValue ⁵ | Set of string codes. | set element=character string repertoire=8859-1 (Latin-1) ⁶ |
| Country | External code set ISO 3166-1:2013 Codes for the representation of names of countries and their subdivisions - Part 1: Country codes. | array element=character index-lowerbound=1 index-upperbound=2 |
| Currency | External code set ISO 4217:2015 Codes for the representation of currencies and funds. | array element=character index-lowerbound=1 index-upperbound=3 |
| Exchange | External code set ISO 10383:2012 Securities and related financial instruments - Codes for exchanges and market identification (MIC). | array element=character index-lowerbound=1 index-upperbound=4 |
| MonthYear | Month and year of instrument maturity or expiration. | characterstring |
| UTCTimestamp | UTC date/time. | time time-unit=millisecond or up to picosecond by bilateral agreement |
| UTCTimeOnly | UTC time of day. | time time-unit=millisecond or up to picosecond by bilateral agreement |

¹ By counterparty agreement, a different single-byte character set may be used.

² By counterparty agreement, a different single-byte character set may be used.

³ The use of datatype *MultipleCharValue* is no longer permitted for enhancements or additions to the FIX Protocol. New message designs should use repeating groups for multiple values instead.

⁴ By counterparty agreement, a different single-byte character set may be used.

⁵ The use of datatype *MultipleStringValue* is no longer permitted for enhancements or additions to the FIX Protocol. New message designs should use repeating groups for multiple values instead.

⁶ By counterparty agreement, a different single-byte character set may be used.

| Datatype | Definition | Value space (ISO/IEC 11404:2007) |
|---------------------|--|--|
| UTCDateOnly | UTC date. | time time-unit=day |
| LocalMktDate | Local date. | time time-unit=day |
| TZTimeOnly | Time of day with timezone | time time-unit=millisecond or up to picosecond by bilateral agreement |
| TZTimestamp | Date/time with timezone. | time time-unit=millisecond or up to picosecond by bilateral agreement |
| Length ⁷ | Length of a data field in octets. | size |
| data ⁸ | Opaque data or variable-length string. | A union of two datatypes: octetstring and characterstring repertoire=(value encoded using the encoding specified in the MessageEncoding(347) field) |
| Tenor | Time duration composed of a time unit (day, week, month, year) and a quantity in that time unit. | characterstring Dx = tenor expression for “days”, e.g. “D5”, where “x” is any integer > 0 Mx = tenor expression for “months”, e.g. “M3”, where “x” is any integer > 0 Wx = tenor expression for “weeks”, e.g. “W13”, where “x” is any integer > 0 Yx = tenor expression for “years”, e.g. “Y1”, where “x” is any integer > 0 |
| Reserved100Plus | Values 100 and above are reserved for bilaterally agreed upon user defined enumerations. | integer range minInclusive=100 |

⁷ Note that the number of octets in the encoding may be different than the number of characters, such as in the case of multibyte character sets.

⁸ Datatype *data* is a union of opaque data and character data in a different encoding. It is recommended that the latter case be distinguished by naming such a field as EncodedXXX, e.g. EncodedSecurityDesc(351).

| Datatype | Definition | Value space (ISO/IEC 11404:2007) |
|------------------|---|---|
| Reserved1000Plus | Values 1000 and above are reserved for bilaterally agreed upon user defined enumerations. | integer range minInclusive=1000 |
| Reserved4000Plus | Values 4000 and above are reserved for bilaterally agreed upon user defined enumerations. | integer range minInclusive=4000 |
| XMLData | XML document. | characterstring repertoire=(value of XML encoding declaration) |
| Language | External code set ISO 639-1:2002 Codes for the representation of names of languages - Part 1: Alpha-2 code. | array element=character index-lowerbound=1 index-upperbound=2 |
| LocalMktTime | Time local to a market center. | time time-unit=second |

5.2 UTC and leap seconds

Note that UTC includes corrections for leap seconds, which are inserted to account for slowing of the rotation of the earth. Leap second insertion is declared by the International Earth Rotation Service (IERS) and has, since 1972, only occurred on the night of December 31 or June 30. The IERS considers March 31 and September 30 as secondary dates for leap second insertion but has never utilized these dates. During a leap second insertion, a UTCTimestamp field in tagvalue encoding may read “19981231-23:59:59”, “19981231-23:59:60”, “19990101-00:00:00” (see <https://maia.usno.navy.mil/information/what-is-a-leap-second>).

6 Global Components

6.1 Introduction

Global components are components that are used in two or more business areas, e.g. pre-trade and trade. With the objective of re-using components rather than creating new ones, existing components may become global due to a new FIX Extension Pack. This section not only shows the global components but also those that are currently common only within a single business area and conceptually identical to a global component.

The following sections are grouped by entities, e.g. instruments, parties, etc. The descriptions for the components are provided by component names' alphabetical order within their group. In addition to the descriptive text, a given component is visualized with a diagram whenever it has one or more nested components. Only the first level of nesting is shown and “...” indicates more deeply nested components. The descriptions of the nested components of the first (or previous) level then contain a diagram with the next level of components nested within it.

6.2 Global Components for Securities

Some of the global components for an instrument ([Instrument](#)), its legs ([InstrumentLeg](#)), and its underlying instrument ([UnderlyingInstrument](#)) are conceptually identical. The descriptions for these conceptually identical global components are only provided once at the instrument level unless it is a component that is only present at the leg or underlying instrument level. The following table lists such global components whereby the links for all components go to the description of the instrument level component. Additional links at the end of the description go to the component layout.

Table 4: Global Components for Securities

| Instrument Component | Instrument | Leg | Underlying |
|---|------------|-----|------------|
| AdditionalTermBondRefGrp | YES | YES | YES |
| AdditionalTermGrp | YES | YES | YES |
| AssetAttributeGrp | YES | YES | YES |
| BusinessCenterGrp | YES | YES | YES |
| CashSettlDate | YES | YES | YES |
| CashSettlDateBusinessCenterGrp | YES | YES | YES |
| CashSettlDealerGrp | YES | YES | YES |
| CashSettlTermGrp | YES | YES | YES |
| ComplexEventAveragingObservationGrp | YES | YES | YES |
| ComplexEventCreditEventGrp | YES | YES | YES |
| ComplexEventCreditEventQualifierGrp | YES | YES | YES |
| ComplexEventCreditEventSourceGrp | YES | YES | YES |
| ComplexEventDateBusinessCenterGrp | YES | YES | YES |
| ComplexEventDates | YES | YES | YES |
| ComplexEventPeriodDateGrp | YES | YES | YES |
| ComplexEventPeriodGrp | YES | YES | YES |
| ComplexEventRateSourceGrp | YES | YES | YES |
| ComplexEventRelativeDate | YES | YES | YES |
| ComplexEvents | YES | YES | YES |

| Instrument Component | Instrument | Leg | Underlying |
|---|-------------------|------------|-------------------|
| ComplexEventScheduleGrp | YES | YES | YES |
| ComplexEventTimes | YES | YES | YES |
| DateAdjustment | YES | YES | YES |
| DeliveryScheduleGrp | YES | YES | YES |
| DeliveryScheduleSettlDayGrp | YES | YES | YES |
| DeliveryScheduleSettlTimeGrp | YES | YES | YES |
| DeliveryStream | YES | YES | YES |
| DividendAccrualFloatingRate | YES | YES | YES |
| DividendAccrualPaymentDate | YES | YES | YES |
| DividendAccrualPaymentDateBusinessCenterGrp | YES | YES | YES |
| DividendConditions | YES | YES | YES |
| DividendFXTriggerDate | YES | YES | YES |
| DividendFXTriggerDateBusinessCenterGrp | YES | YES | YES |
| DividendPaymentGrp | NO | NO | YES |
| DividendPayout | NO | NO | YES |
| DividendPeriodBusinessCenterGrp | YES | YES | YES |
| DividendPeriodGrp | YES | YES | YES |
| EvtGrp | YES | YES | YES |
| ExtraordinaryEventGrp | YES | YES | YES |
| InstrumentParties | YES | YES | YES |
| InstrumentPtysSubGrp | YES | YES | YES |
| MarketDisruption | YES | YES | YES |
| MarketDisruptionEventGrp | YES | YES | YES |
| MarketDisruptionFallbackGrp | YES | YES | YES |
| MarketDisruptionFallbackReferencePriceGrp | YES | YES | YES |
| OptionExercise | YES | YES | YES |
| OptionExerciseBusinessCenterGrp | YES | YES | YES |
| OptionExerciseDates | YES | YES | YES |
| OptionExerciseExpiration | YES | YES | YES |
| OptionExerciseExpirationDateGrp | YES | YES | YES |
| OptionExerciseExpirationDateBusinessCenterGrp | YES | YES | YES |
| OptionExerciseMakeWholeProvision | YES | YES | YES |
| PaymentScheduleGrp | YES | YES | YES |
| PaymentStream | YES | YES | YES |
| PaymentStreamCompoundingDateGrp | YES | YES | YES |
| PaymentStreamCompoundingDates | YES | YES | YES |

| Instrument Component | Instrument | Leg | Underlying |
|---|-------------------|------------|-------------------|
| PaymentStreamCompoundingDatesBusinessCenterGrp | YES | YES | YES |
| PaymentStreamCompoundingEndDate | YES | YES | YES |
| PaymentStreamCompoundingFloatingRate | YES | YES | YES |
| PaymentStreamCompoundingStartDate | YES | YES | YES |
| PaymentStreamFinalPricePaymentDate | YES | YES | YES |
| PaymentStreamFixingDateBusinessCenterGrp | YES | YES | YES |
| PaymentStreamFixingDateGrp | YES | YES | YES |
| PaymentStreamFloatingRate | YES | YES | YES |
| PaymentStreamFormula | YES | YES | YES |
| PaymentStreamFormulaImage | YES | YES | YES |
| PaymentStreamFormulaMathGrp | YES | YES | YES |
| PaymentStreamInitialFixingDateBusinessCenterGrp | YES | YES | YES |
| PaymentStreamNonDeliverableFixingDateGrp | YES | YES | YES |
| PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | YES | YES | YES |
| PaymentStreamNonDeliverableSettlRateSource | YES | YES | YES |
| PaymentStreamNonDeliverableSettlTerms | YES | YES | YES |
| PaymentStreamPaymentDateBusinessCenterGrp | YES | YES | YES |
| PaymentStreamPaymentDateGrp | YES | YES | YES |
| PaymentStreamPaymentDates | YES | YES | YES |
| PaymentStreamPricingBusinessCenterGrp | YES | YES | YES |
| PaymentStreamPricingDateGrp | YES | YES | YES |
| PaymentStreamPricingDayGrp | YES | YES | YES |
| PaymentStreamResetDateBusinessCenterGrp | YES | YES | YES |
| PaymentStreamResetDates | YES | YES | YES |
| PaymentStubEndDate | YES | YES | YES |
| PaymentStubEndDateBusinessCenterGrp | YES | YES | YES |
| PaymentStubGrp | YES | YES | YES |
| PaymentStubStartDate | YES | YES | YES |
| PaymentStubStartDateBusinessCenterGrp | YES | YES | YES |
| PhysicalSettlDeliverableObligationGrp | YES | YES | YES |
| PhysicalSettlTermGrp | YES | YES | YES |
| PricingDateBusinessCenterGrp | YES | YES | YES |
| PricingDateTime | YES | YES | YES |
| ProtectionTermGrp | YES | YES | YES |
| ProtectionTermEventGrp | YES | YES | YES |
| ProtectionTermEventNewsSourceGrp | YES | YES | YES |

| Instrument Component | Instrument | Leg | Underlying |
|--|-------------------|------------|-------------------|
| ProtectionTermEventQualifierGrp | YES | YES | YES |
| ProtectionTermObligationGrp | YES | YES | YES |
| ProvisionGrp | YES | YES | YES |
| ProvisionCashSettlPaymentDateBusinessCenterGrp | YES | YES | YES |
| ProvisionCashSettlPaymentDates | YES | YES | YES |
| ProvisionCashSettlPaymentFixedDateGrp | YES | YES | YES |
| ProvisionCashSettlQuoteSource | YES | YES | YES |
| ProvisionCashSettlValueDateBusinessCenterGrp | YES | YES | YES |
| ProvisionCashSettlValueDates | YES | YES | YES |
| ProvisionDateBusinessCenterGrp | YES | YES | YES |
| ProvisionOptionExerciseBusinessCenterGrp | YES | YES | YES |
| ProvisionOptionExerciseDates | YES | YES | YES |
| ProvisionOptionExerciseFixedDateGrp | YES | YES | YES |
| ProvisionOptionExpirationDate | YES | YES | YES |
| ProvisionOptionExpirationDateBusinessCenterGrp | YES | YES | YES |
| ProvisionOptionRelevantUnderlyingDate | YES | YES | YES |
| ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | YES | YES | YES |
| ProvisionParties | YES | YES | YES |
| ProvisionPtysSubGrp | YES | YES | YES |
| RateSpreadSchedule | NO | NO | YES |
| RateSpreadStepGrp | NO | NO | YES |
| ReturnRateDateGrp | YES | YES | YES |
| ReturnRateFXConversionGrp | YES | YES | YES |
| ReturnRateGrp | YES | YES | YES |
| ReturnRateInformationSourceGrp | YES | YES | YES |
| ReturnRatePriceGrp | YES | YES | YES |
| ReturnRateValuationDateBusinessCenterGrp | YES | YES | YES |
| ReturnRateValuationDateGrp | YES | YES | YES |
| SecAltIDGrp | YES | YES | YES |
| SecondaryAssetGrp | YES | YES | YES |
| SecurityXML | YES | YES | YES |
| SettlMethodElectionDate | YES | YES | YES |
| SettlMethodElectionDateBusinessCenterGrp | YES | YES | YES |
| SettlRateDisruptionFallbackGrp | YES | YES | YES |
| SettlRateFallbackRateSource | YES | YES | YES |
| StreamAssetAttributeGrp | YES | YES | YES |

| Instrument Component | Instrument | Leg | Underlying |
|--|------------|-----|------------|
| StreamCalculationPeriodDates | YES | YES | YES |
| StreamCommodity | YES | YES | YES |
| StreamCommodityAltIDGrp | YES | YES | YES |
| StreamCommodityDataSourceGrp | YES | YES | YES |
| StreamCommoditySettlBusinessCenterGrp | YES | YES | YES |
| StreamCommoditySettlDayGrp | YES | YES | YES |
| StreamCommoditySettlPeriodGrp | YES | YES | YES |
| StreamCommoditySettlTimeGrp | YES | YES | YES |
| StreamEffectiveDateBusinessCenterGrp | YES | YES | YES |
| StreamEffectiveDate | YES | YES | YES |
| StreamGrp | YES | YES | YES |
| StreamTerminationDate | YES | YES | YES |
| StreamTerminationDateBusinessCenterGrp | YES | YES | YES |

6.2.1 Additional contract terms

6.2.1.1 AdditionalTermBondRefGrp

This component is a repeating group that is part of the [AdditionalTermGrp](#) component and used to identify an underlying reference bond for a swap. The component layouts are available here: [AdditionalTermBondRefGrp](#), [LegAdditionalTermBondRefGrp](#), [UnderlyingAdditionalTermBondRefGrp](#).

6.2.1.2 AdditionalTermGrp

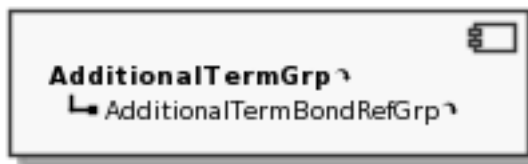


Figure 2: Component `AdditionalTermGrp`

This component is a repeating group that is part of the [Instrument](#) component and used to report additional contract terms. The component layouts are available here: [AdditionalTermGrp](#), [LegAdditionalTermGrp](#), [UnderlyingAdditionalTermGrp](#).

6.2.2 Assets

6.2.2.1 AssetAttributeGrp

This component is a repeating group that is part of the [Instrument](#) component and is used to detail attributes of the instrument asset. The component layouts are available here: [AssetAttributeGrp](#), [LegAssetAttributeGrp](#), [UnderlyingAssetAttributeGrp](#).

6.2.2.2 SecondaryAssetGrp

This component is a repeating group that is part of the [Instrument](#) component. It is used to specify secondary assets of a multi-asset swap. The component layouts are available here: [SecondaryAssetGrp](#), [LegSecondaryAssetGrp](#), [UnderlyingSecondaryAssetGrp](#).

6.2.3 Cash Settlement Terms

This section describes global components related to cash settlement terms of an instrument. The components are listed in alphabetical order with the exception of the main (root) component.

6.2.3.1 Overview



Figure 3: Overview Cash Settlement Terms

6.2.3.2 CashSettlTermGrp



Figure 4: Component CashSettlTermGrp

This component is a repeating group that is part of the [Instrument](#) component. It is used to report cash settlement terms referenced from underlying instruments.

Usage of CashSettlTermGrp must either include a known CashSettlAmount(40034) or provide the cash settlement term parameters needed to derive the cash settlement amount. CashSettlTermXID(40039) is provided for cross-referencing from an instance of the [UnderlyingInstrument](#) component through the UnderlyingSettlTermXIDRef(41315) field.

The component layouts are available here: [CashSettlTermGrp](#), [LegCashSettlTermGrp](#), [UnderlyingCashSettlTermGrp](#).

6.2.3.3 CashSettlDate

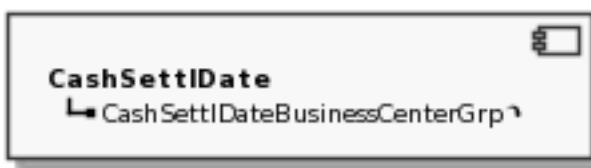


Figure 5: Component CashSettlDate

This component is part of the [CashSettlTermGrp](#) component. It is used to report the cash settlement date defined in the settlement provision. The component layouts are available here: [CashSettlDate](#), [LegCashSettlDate](#), [UnderlyingCashSettlDate](#).

6.2.3.4 CashSettlDateBusinessCenterGrp

This component is a repeating group that is part of the [CashSettlDate](#) component and conceptually identical to the [BusinessCenterGrp](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [CashSettlDateBusinessCenterGrp](#), [LegCashSettlDateBusinessCenterGrp](#), [UnderlyingCashSettlDateBusinessCenterGrp](#).

6.2.3.5 CashSettlDealerGrp

This component is a repeating group that is part of the [CashSettlTermGrp](#) component. It is used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation. The component layouts are available here: [CashSettlDealerGrp](#), [LegCashSettlDealerGrp](#), [UnderlyingCashSettlDealerGrp](#).

6.2.4 Complex Events

This section describes global components related to complex events of an instrument. The components are listed in alphabetical order with the exception of the main (root) component.

6.2.4.1 Overview



Figure 6: Overview Complex Events

6.2.4.2 ComplexEvents



Figure 7: Component ComplexEvents

This component is a repeating group that is part of the [Instrument](#) component. It allows specifying an unlimited number and types of advanced events, such as observation and pricing over the lifetime of an option, futures, commodities or equity swap contract. Use the [EvtGrp](#) to specify more straightforward events. The component layouts are available here: [ComplexEvents](#), [LegComplexEvents](#), [UnderlyingComplexEvents](#).

6.2.4.3 ComplexEventAveragingObservationGrp

This component is a repeating group that is part of the [ComplexEventPeriodGrp](#) component. It is used for specifying the weight of each of the dated observations. The component layouts are available here: [ComplexEventAveragingObservationGrp](#), [LegComplexEventAveragingObservationGrp](#), [UnderlyingComplexEventAveragingObservationGrp](#).

6.2.4.4 ComplexEventCreditEventGrp



Figure 8: Component ComplexEventCreditEventGrp

This component is a repeating group that is part of the [ComplexEvents](#) component. It is used to report applicable option credit events. The component layouts are available here: [ComplexEventCreditEventGrp](#), [LegComplexEventCreditEventGrp](#), [UnderlyingComplexEventCreditEventGrp](#).

6.2.4.5 ComplexEventCreditEventQualifierGrp

This component is a repeating group that is part of the [ComplexEventCreditEventGrp](#) component. It is used to specify qualifying attributes to an event. The component layouts are available here: [ComplexEventCreditEventQualifierGrp](#), [LegComplexEventCreditEventQualifierGrp](#), [UnderlyingComplexEventCreditEventQualifierGrp](#).

6.2.4.6 ComplexEventCreditEventSourceGrp

This component is a repeating group that is part of the [ComplexEvents](#) component. It is used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred. The component layouts are available here: [ComplexEventCreditEventSourceGrp](#), [LegComplexEventCreditEventSourceGrp](#), [UnderlyingComplexEventCreditEventSourceGrp](#).

6.2.4.7 ComplexEventDateBusinessCenterGrp

This component is a repeating group that is part of the [ComplexEventRelativeDate](#) component and conceptually identical to the [BusinessCenterGrp](#) component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component in the [Instrument](#) component. The component layouts are available here: [ComplexEventDateBusinessCenterGrp](#), [LegComplexEventDateBusinessCenterGrp](#), [UnderlyingComplexEventDateBusinessCenterGrp](#).

6.2.4.8 ComplexEventDates

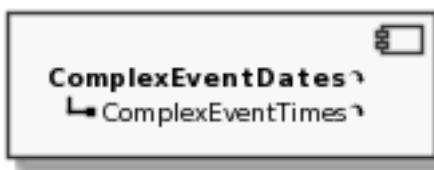


Figure 9: Component ComplexEventDates

This component is a repeating group that is part of the [ComplexEvents](#) component. It is used to constrain a complex event to a specific date range or time range. If specified the event is only effective on or within the specified dates and times. The component layouts are available here: [ComplexEventDates](#), [LegComplexEventDates](#), [UnderlyingComplexEventDates](#).

6.2.4.9 ComplexEventPeriodDateGrp

This component is a repeating group that is part of the [ComplexEventPeriodGrp](#) component. It is used for specifying fixed period dates and times for complex or exotic options, such as an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option. The component layouts are available here: [ComplexEventPeriodDateGrp](#), [LegComplexEventPeriodDateGrp](#), [UnderlyingComplexEventPeriodDateGrp](#).

6.2.4.10 ComplexEventPeriodGrp



Figure 10: Component ComplexEventPeriodGrp

This component is a repeating group that is part of the [ComplexEvents](#) component. It is used for specifying the periods or schedules for Asian, Barrier, Knock or Strike Schedule option features. The component layouts are available here: [ComplexEventPeriodGrp](#), [LegComplexEventPeriodGrp](#), [UnderlyingComplexEventPeriodGrp](#).

6.2.4.11 ComplexEventRateSourceGrp

This component is a repeating group that is part of the [ComplexEvents](#) component. It is used for specifying primary and secondary rate sources. The component layouts are available here: [ComplexEventRateSourceGrp](#), [LegComplexEventRateSourceGrp](#), [UnderlyingComplexEventRateSourceGrp](#).

6.2.4.12 ComplexEventRelativeDate



Figure 11: Component ComplexEventRelativeDate

This component is part of the [ComplexEvents](#) component. It is used for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option. The component layouts are available here: [ComplexEventRelativeDate](#), [LegComplexEventRelativeDate](#), [UnderlyingComplexEventRelativeDate](#).

6.2.4.13 ComplexEventScheduleGrp

This component is a repeating group that is part of the [ComplexEventPeriodGrp](#) component. It is used for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature. The component layouts are available here: [ComplexEventScheduleGrp](#), [LegComplexEventScheduleGrp](#), [UnderlyingComplexEventScheduleGrp](#).

6.2.4.14 ComplexEventTimes

This component is a repeating group that is part of the [ComplexEventDates](#) component. It is used to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. It is always provided within the context of start and end dates. The time range is assumed to be in effect for the entirety of the date or date range specified. The component layouts are available here: [ComplexEventTimes](#), [LegComplexEventTimes](#), [UnderlyingComplexEventTimes](#).

6.2.5 Date adjustments

The following table links directly to the layout of all related components available to specify the set of business centers whose calendars drive the date adjustment. They may be used to override the information from [BusinessCenterGrp](#) defined in this section.

Table 5: Business Center Components

| Instrument Component | Instrument Leg Component | Underlying Instrument Component |
|---|--|---|
| CashSettleDateBusinessCenterGrp | LegCashSettleDateBusinessCenterGrp | UnderlyingCashSettleDateBusinessCenterGrp |
| ComplexEventDateBusinessCenterGrp | LegComplexEventDateBusinessCenterGrp | UnderlyingComplexEventDateBusinessCenterGrp |
| DividendAccrualPaymentDateBusinessCenterGrp | LegDividendAccrualPaymentDateBusinessCenterGrp | UnderlyingDividendAccrualPaymentDateBusinessCenterGrp |
| DividendFXTriggerDateBusinessCenterGrp | LegDividendFXTriggerDateBusinessCenterGrp | UnderlyingDividendFXTriggerDateBusinessCenterGrp |
| DividendPeriodBusinessCenterGrp | LegDividendPeriodBusinessCenterGrp | UnderlyingDividendPeriodBusinessCenterGrp |
| OptionExerciseBusinessCenterGrp | LegOptionExerciseBusinessCenterGrp | UnderlyingOptionExerciseBusinessCenterGrp |
| OptionExerciseExpirationDateBusinessCenterGrp | LegOptionExerciseExpirationDateBusinessCenterGrp | UnderlyingOptionExerciseExpirationDateBusinessCenterGrp |
| PaymentBusinessCenterGrp | N/A | N/A |
| PaymentStreamCompoundingDatesBusinessCenterGrp | LegPaymentStreamCompoundingDatesBusinessCenterGrp | UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp |
| PaymentStreamFixingDateBusinessCenterGrp | LegPaymentStreamFixingDateBusinessCenterGrp | UnderlyingPaymentStreamFixingDateBusinessCenterGrp |
| PaymentStreamInitialFixingDateBusinessCenterGrp | LegPaymentStreamInitialFixingDateBusinessCenterGrp | UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp |
| PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp |
| PaymentStreamPaymentDateBusinessCenterGrp | LegPaymentStreamPaymentDateBusinessCenterGrp | UnderlyingPaymentStreamPaymentDateBusinessCenterGrp |
| PaymentStreamPricingBusinessCenterGrp | LegPaymentStreamPricingBusinessCenterGrp | UnderlyingPaymentStreamPricingBusinessCenterGrp |
| PaymentStreamResetDateBusinessCenterGrp | LegPaymentStreamResetDateBusinessCenterGrp | UnderlyingPaymentStreamResetDateBusinessCenterGrp |
| PaymentStubEndDateBusinessCenterGrp | LegPaymentStubEndDateBusinessCenterGrp | UnderlyingPaymentStubEndDateBusinessCenterGrp |
| PaymentStubStartDateBusinessCenterGrp | LegPaymentStubStartDateBusinessCenterGrp | UnderlyingPaymentStubStartDateBusinessCenterGrp |
| PricingDateBusinessCenterGrp | LegPricingDateBusinessCenterGrp | UnderlyingPricingDateBusinessCenterGrp |
| ProvisionCashSettlePaymentDateBusinessCenterGrp | LegProvisionCashSettlePaymentDateBusinessCenterGrp | UnderlyingProvisionCashSettlePaymentDateBusinessCenterGrp |
| ProvisionCashSettleValueDateBusinessCenterGrp | LegProvisionCashSettleValueDateBusinessCenterGrp | UnderlyingProvisionCashSettleValueDateBusinessCenterGrp |
| ProvisionDateBusinessCenterGrp | LegProvisionDateBusinessCenterGrp | UnderlyingProvisionDateBusinessCenterGrp |

| Instrument Component | Instrument Leg Component | Underlying Instrument Component |
|--|---|--|
| ProvisionOptionExerciseBusinessCenterGrp | LegProvisionOptionExerciseBusinessCenterGrp | UnderlyingProvisionOptionExerciseBusinessCenterGrp |
| ProvisionOptionExpirationDateBusinessCenterGrp | LegProvisionOptionExpirationDateBusinessCenterGrp | UnderlyingProvisionOptionExpirationDateBusinessCenterGrp |
| ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp |
| ReturnRateValuationDateBusinessCenterGrp | LegReturnRateValuationDateBusinessCenterGrp | UnderlyingReturnRateValuationDateBusinessCenterGrp |
| SettlMethodElectionDateBusinessCenterGrp | LegSettlMethodElectionDateBusinessCenterGrp | UnderlyingSettlMethodElectionDateBusinessCenterGrp |
| StreamCommoditySettlBusinessCenterGrp | LegStreamCommoditySettlBusinessCenterGrp | UnderlyingStreamCommoditySettlBusinessCenterGrp |
| StreamEffectiveDateBusinessCenterGrp | LegStreamEffectiveDateBusinessCenterGrp | UnderlyingStreamEffectiveDateBusinessCenterGrp |
| StreamTerminationDateBusinessCenterGrp | LegStreamTerminationDateBusinessCenterGrp | UnderlyingStreamTerminationDateBusinessCenterGrp |

6.2.5.1 BusinessCenterGrp

This component is a repeating group that is part of the [DateAdjustment](#) component. It is the primary component used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument unless specifically overridden in the respective specified components elsewhere. The component layouts are available here: [BusinessCenterGrp](#), [LegBusinessCenterGrp](#), [UnderlyingBusinessCenterGrp](#).

6.2.5.2 DateAdjustment



Figure 12: Component DateAdjustment

This component is part of the [Instrument](#) component. It is the primary component used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the instrument, unless specifically overridden in the respective specified components elsewhere. The component layouts are available here: [DateAdjustment](#), [LegDateAdjustment](#), [UnderlyingDateAdjustment](#).

6.2.6 Events

6.2.6.1 EvntGrp

This component is a repeating group that is part of the [Instrument](#) component and used to specify straightforward events associated with the instrument. Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use the [ComplexEvents](#) component for more advanced dates and events such as option, futures, commodities and equity swap observation and pricing events.

The EvntGrp component contains three different methods to express a “time” associated with the event using the EventDate(866) and EventTime(1145) pair of fields or the EventTimeUnit(1827) and EventTimePeriod(1826) pair of

fields or EventMonthYear(2340). When this component is used one of these three time expression methods must be specified.

The EventDate(866), and optional EventTime(1145), may be used to specify an exact date and optional time for the event. The EventTimeUnit(1827) and EventTimePeriod(1826) may be used to express a time period associated with the event, e.g. 3-month, 4-years, 2-weeks. The EventMonthYear(2340), and optional EventTime(1145), may be used to express the event as a month of year, with optional day of month or week of month.

The component layouts are available here: [EvtntGrp](#), [LegEvtntGrp](#), [UnderlyingEvtntGrp](#).

6.2.6.2 ExtraordinaryEventGrp

This component is a repeating group that is part of the [Instrument](#) component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract. The component layouts are available here: [ExtraordinaryEventGrp](#), [LegExtraordinaryEventGrp](#), [UnderlyingExtraordinaryEventGrp](#).

6.2.7 InstrmtGrp



Figure 13: Component InstrmtGrp

This component is a repeating group that allows one or more securities to be conveyed. The component layout is available [here](#).

6.2.8 Instrument

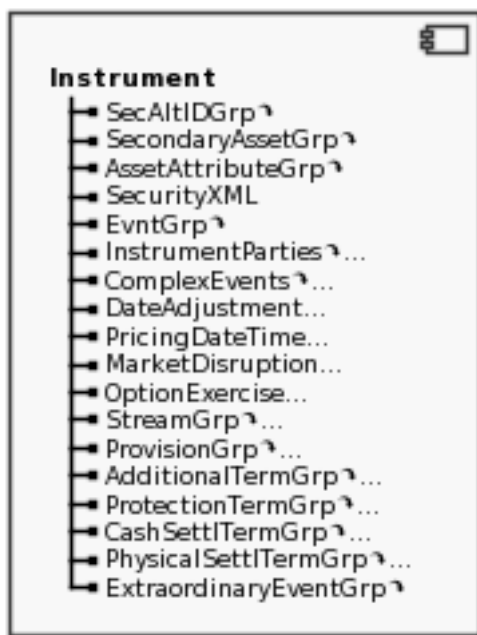


Figure 14: Component Instrument

This component is used as part of many messages as well as repeating groups and contains all the fields commonly used to describe a security or instrument. Typically, the data elements in this component block are considered the

static data of a security, data that may be commonly found in a security master database. The Instrument component may be used to describe any asset type supported by FIX. The component layout is available [here](#).

6.2.9 Instrument Extensions

6.2.9.1 InstrumentExtension



Figure 15: Component InstrumentExtension

This component identifies additional security attributes that are more commonly found for fixed income securities. The component layout is available [here](#).

6.2.9.2 AttrbGrp

This component is a repeating group that is part of [InstrumentExtension](#) component and contains additional attributes of a security related to fixed income. The component layout is available [here](#).

6.2.9.3 FloatingRateIndex

This component is part of the [InstrumentExtension](#) component and may be used to identify the rate index for a floating rate coupon.

In the context of MiFID II RTS 23 Annex I Table 3 reference data, this is used as statement of the attributes of the index/benchmark of a floating rate security. The component layout is available [here](#).

6.2.9.4 IndexRollMonthGrp

This component is a repeating group that is part of the [InstrumentExtension](#) component and may be used to specify multiple roll months in a given year for an index.

In the context of MiFID II RTS 2 Annex IV Table 2 reference data, this is used to specify all months when the roll is expected as established by the CDS index provider for a given year - repeated for each month in the roll. The component layout is available [here](#).

6.2.9.5 ReferenceDataDateGrp

This component is a repeating group that is part of the [InstrumentExtension](#) component and may be used to carry the different dates (and timestamps) related to the reference data entry.

In the context of MiFID II RTS 23 Annex I Table 3 reference data, this is used as statement of the attributes of the index/benchmark of a floating rate security. The component layout is available [here](#).

6.2.10 Instrument Identifier

6.2.10.1 RelatedInstrumentGrp

This component is a repeating group that is at the same hierarchical level as the [Instrument](#) component, describing relationships and linkages between the security, leg security and underlying security entries. If all instances of the [UnderlyingInstrument](#) component in the message are true underliers of the [Instrument](#) component, then the [RelatedInstrumentGrp](#) component is not needed. If any instance of the [UnderlyingInstrument](#) component has a different relationship, e.g. underlier of an instance of the [InstrumentLeg](#) component, stream, equity equivalent or nearest exchange-traded contract or if there are multiple instances of the [InstrumentLeg](#) component, then an entry

for every relationship should be included in this component. When the RelatedInstrumentGrp component appears within a repeating group, each entry only applies to the [Instrument](#) component at the same hierarchical level.

In messages such as Email(35=C) and News(35=B), where the [Instrument](#) and the [InstrumentLeg](#) component are within their repeating groups, the RelatedInstrumentGrp component may be used to link legs and underliers to their appropriate base security.

For simple relationships such as identifying a “hedges for” security, the entry simply defines the symbol or identifier of an externally known security. For relationships within strategies and swaps, the entry refers up through one of the “related to” fields to the security, leg security, underlying security, stream or dividend period with which the related security has correlation. It then points down through RelatedSecurityID(1650) or RelatedSymbol(1649) to an [UnderlyingInstrument](#) instance in the current message defining the related security. The nature of the relationship is given in RelatedInstrumentType(1648).

The component layout is available [here](#).

6.2.10.2 SecAltIDGrp

This component is a repeating group that is part of the [Instrument](#) component. It is used to provide alternate identifiers for a given security. The component layouts are available here: [SecAltIDGrp](#), [LegSecAltIDGrp](#), [UndSecAltIDGrp](#).

6.2.10.3 SecurityXML

This component is used to provide a definition in an XML format for the instrument. The component layouts are available here: [SecurityXML](#), [LegSecurityXML](#), [UnderlyingSecurityXML](#).

6.2.11 Instrument Parties

6.2.11.1 InstrumentParties



Figure 16: Component InstrumentParties

This component is a repeating group that is conceptually identical to the [Parties](#) component. It is used to identify the party(-ies) that are part of the instrument’s reference data (e.g. the issuer) within the context of the instrument component it appears in. It is not permitted to use this component to contain transactional information (i.e. parties in the transaction). Only a specified subset of party roles will be supported within the InstrumentParties component. The component layouts are available here: [InstrumentParties](#), [LegInstrumentParties](#), [UndlyInstrumentParties](#).

6.2.11.2 InstrumentPtysSubGrp

This component is a repeating group that is part of the [InstrumentParties](#) component and conceptually identical to the [PtysSubGrp](#) component. It is used to provide additional or supplemental information related to the instance of the party identifier it is attached to. The component layouts are available here: [InstrumentPtysSubGrp](#), [LegInstrumentPtysSubGrp](#), [UndlyInstrumentPtysSubGrp](#).

6.2.12 Market Disruptions

6.2.12.1 MarketDisruption



Figure 17: Component MarketDisruption

This component is part of the [Instrument](#) component and used to specify the market disruption provisions of the swap. The component layouts are available here: [MarketDisruption](#), [LegMarketDisruption](#), [UnderlyingMarketDisruption](#).

6.2.12.2 MarketDisruptionEventGrp

This component is a repeating group that is part of the [MarketDisruption](#) component and used to specify the market disruption events. The component layouts are available here: [MarketDisruptionEventGrp](#), [LegMarketDisruptionEventGrp](#), [UnderlyingMarketDisruptionEventGrp](#).

6.2.12.3 MarketDisruptionFallbackGrp

This component is a repeating group that is part of the [MarketDisruption](#) component and used to specify the market disruption fallback provisions. The component layouts are available here: [MarketDisruptionFallbackGrp](#), [LegMarketDisruptionFallbackGrp](#), [UnderlyingMarketDisruptionFallbackGrp](#).

6.2.12.4 MarketDisruptionFallbackReferencePriceGrp

This component is a repeating group that is part of the [MarketDisruption](#) component and used to specify fallback reference price and underlying security provisions. The component layouts are available here: [MarketDisruptionFallbackReferencePriceGrp](#), [LegMarketDisruptionFallbackReferencePriceGrp](#), [UnderlyingMarketDisruptionFallbackReferencePriceGrp](#).

6.2.13 Option Exercise Provisions

This section describes global components related to option exercise provisions of an instrument. The components are listed in alphabetical order with the exception of the main (root) component.

6.2.13.1 Overview

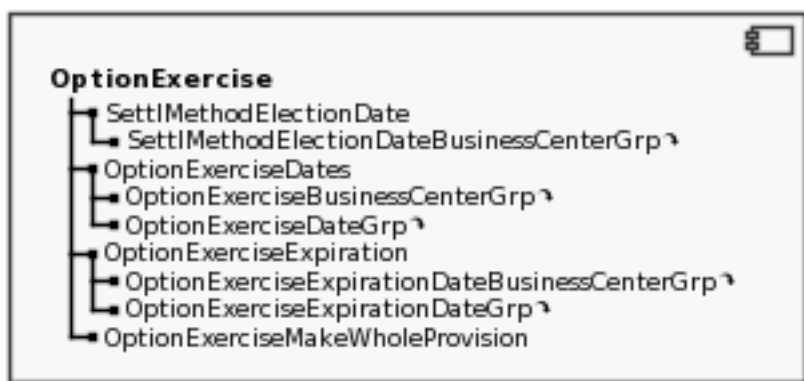


Figure 18: Component Overview Option Exercise Provisions

6.2.13.2 OptionExercise

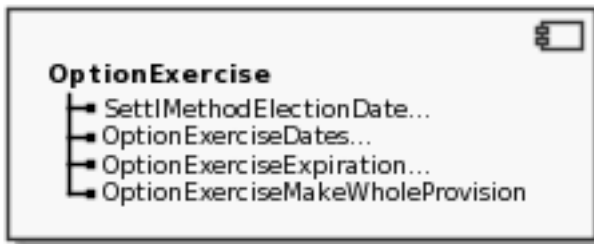


Figure 19: Component OptionExercise

This component is part of the [Instrument](#) component and used to specify option exercise provisions. Its purpose is to identify the opportunities and conditions for exercise, e.g. the schedule of dates on which exercise is allowed. The embedded [OptionExerciseExpiration](#) component is used to terminate the opportunity for exercise. The component layouts are available here: [OptionExercise](#), [LegOptionExercise](#), [UnderlyingOptionExercise](#).

6.2.13.3 OptionExerciseBusinessCenterGrp

This component is a repeating group that is part of the [OptionExerciseDates](#) component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component in the [Instrument](#) component. The component layouts are available here: [OptionExerciseBusinessCenterGrp](#), [LegOptionExerciseBusinessCenterGrp](#), [UnderlyingOptionExerciseBusinessCenterGrp](#).

6.2.13.4 OptionExerciseDateGrp

This component is a repeating group that is part of the [OptionExerciseDates](#) component. It is used to specify fixed dates for exercise. The component layouts are available here: [OptionExerciseDateGrp](#), [LegOptionExerciseDateGrp](#), [UnderlyingOptionExerciseDateGrp](#).

6.2.13.5 OptionExerciseDates



Figure 20: Component OptionExerciseDates

This component is part of the [OptionExercise](#) component. It is used to specify option exercise dates. The component layouts are available here: [OptionExerciseDates](#), [LegOptionExerciseDates](#), [UnderlyingOptionExerciseDates](#).

6.2.13.6 OptionExerciseExpiration



Figure 21: Component OptionExerciseExpiration

This component is part of the [OptionExercise](#) component. It is used to specify option exercise expiration dates and times. The purpose of [OptionExerciseDates](#) is to identify the scheduled opportunities for exercise. The

OptionExerciseExpiration component identifies the end of the schedule. The component layouts are available here: [OptionExerciseExpiration](#), [LegOptionExerciseExpiration](#), [UnderlyingOptionExerciseExpiration](#).

6.2.13.7 OptionExerciseExpirationDateGrp

This component is a repeating group that is part of the [OptionExerciseExpiration](#) component. It is used to specify fixed dates for expiration. The component layouts are available here: [OptionExerciseExpirationDateGrp](#), [LegOptionExerciseExpirationDateGrp](#), [UnderlyingOptionExerciseExpirationDateGrp](#).

6.2.13.8 OptionExerciseExpirationDateBusinessCenterGrp

This component is a repeating group that is part of the [OptionExerciseExpiration](#) component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component in the [Instrument](#) component. The component layouts are available here: [OptionExerciseExpirationDateBusinessCenterGrp](#), [LegOptionExerciseExpirationDateBusinessCenterGrp](#), [UnderlyingOptionExerciseExpirationDateBusinessCenterGrp](#).

6.2.13.9 OptionExerciseMakeWholeProvision

This component is part of the [OptionExercise](#) component. It is used to specify the set of rules of maintaining balance when an option is exercised. A “make whole” provision seeks to penalize the option buyer, i.e. make the seller “whole”, if the buyer exercises the option prior to the make whole date, e.g. the early call date of a convertible bond. The component layouts are available here: [OptionExerciseMakeWholeProvision](#), [LegOptionExerciseMakeWholeProvision](#), [UnderlyingOptionExerciseMakeWholeProvision](#).

6.2.13.10 SettlMethodElectionDate



Figure 22: Component SettlMethodElectionDate

This component is part of the [OptionExercise](#) component. It is used to report the settlement method election date. The component layouts are available here: [SettlMethodElectionDate](#), [LegSettlMethodElectionDate](#), [UnderlyingSettlMethodElectionDate](#).

6.2.13.11 SettlMethodElectionDateBusinessCenterGrp

This component is a repeating group that is part of the [SettlMethodElectionDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component in the [Instrument](#) component. The component layouts are available here: [SettlMethodElectionDateBusinessCenterGrp](#), [LegSettlMethodElectionDateBusinessCenterGrp](#), [UnderlyingSettlMethodElectionDateBusinessCenterGrp](#).

6.2.14 Physical Settlement Terms

6.2.14.1 PhysicalSettlDeliverableObligationGrp

This component is a repeating group that is part of the [PhysicalSettlTermGrp](#) component. It is used to report CDS physical settlement delivery obligations. The component layouts are available here: [PhysicalSettlDeliverableObligationGrp](#), [LegPhysicalSettlDeliverableObligationGrp](#), [UnderlyingPhysicalSettlDeliverableObligationGrp](#).

6.2.14.2 PhysicalSettlTermGrp



Figure 23: Component *PhysicalSettlTermGrp*

This component is a repeating group that is part of the [Instrument](#) component. It is used to report physical settlement terms referenced from underlying instruments.

PhysicalSettlTermXID(40208) is provided for cross-referencing from an instance of the [UnderlyingInstrument](#) component through the UnderlyingSettlTermXIDRef(41315) field. The component layouts are available here: [PhysicalSettlTermGrp](#), [LegPhysicalSettlTermGrp](#), [UnderlyingPhysicalSettlTermGrp](#).

6.2.15 Pricing Dates and Times

6.2.15.1 PricingDateBusinessCenterGrp

This component is a repeating group that is part of the [PricingDateTime](#) component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component in the [Instrument](#) component. The component layouts are available here: [PricingDateBusinessCenterGrp](#), [LegPricingDateBusinessCenterGrp](#), [UnderlyingPricingDateBusinessCenterGrp](#).

6.2.15.2 PricingDateTime



Figure 24: Component *PricingDateTime*

This component is part of the [Instrument](#) component. It is used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade. The component layouts are available here: [PricingDateTime](#), [LegPricingDateTime](#), [UnderlyingPricingDateTime](#).

6.2.16 Protection Terms

6.2.16.1 ProtectionTermGrp



Figure 25: Component *ProtectionTermGrp*

This component is a repeating group that is part of the [Instrument](#) component. It is used to report protection term details referenced from underlying instruments.

ProtectionTermXID(40190) is provided for cross-referencing from an instance of the [UnderlyingInstrument](#) component through the UnderlyingProtectionXIDRef(41314) field. The component layouts are available here: [ProtectionTermGrp](#), [LegProtectionTermGrp](#), [UnderlyingProtectionTermGrp](#).

6.2.16.2 ProtectionTermEventGrp

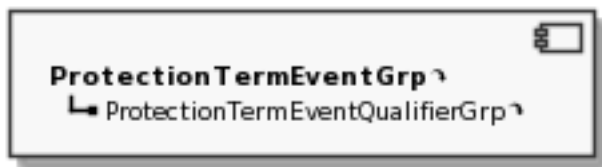


Figure 26: Component *ProtectionTermEventGrp*

This component is a repeating group that is part of the [ProtectionTermGrp](#) component. It is used to report applicable credit events for a Credit Default Swap (CDS). The component layouts are available here: [ProtectionTermEventGrp](#), [LegProtectionTermEventGrp](#), [UnderlyingProtectionTermEventGrp](#).

6.2.16.3 ProtectionTermEventNewsSourceGrp

This component is a repeating group that is part of the [ProtectionTermGrp](#) component. It is used to specify the particular newspapers or electronic news services and sources that may publish relevant information used in the determination of whether or not a credit event has occurred. The component layouts are available here: [ProtectionTermEventNewsSourceGrp](#), [LegProtectionTermEventNewsSourceGrp](#), [UnderlyingProtectionTermEventNewsSourceGrp](#).

6.2.16.4 ProtectionTermEventQualifierGrp

This component is a repeating group that is part of the [ProtectionTermEventGrp](#) component. It is used to specify qualifying attributes to the event. The component layouts are available here: [ProtectionTermEventQualifierGrp](#), [LegProtectionTermEventQualifierGrp](#), [UnderlyingProtectionTermEventQualifierGrp](#).

6.2.16.5 ProtectionTermObligationGrp

This component is a repeating group that is part of the [ProtectionTermGrp](#) component. It is used to report applicable CDS obligations. The component layouts are available here: [ProtectionTermObligationGrp](#), [LegProtectionTermObligationGrp](#), [UnderlyingProtectionTermObligationGrp](#).

6.2.17 Provisions

This section describes global components related to additional terms, provisions and conditions associated with an instrument. The components are listed in alphabetical order with the exception of the main (root) component.

6.2.17.1 Overview



Figure 27: Component Overview Provisions

6.2.17.2 ProvisionGrp



Figure 28: Component ProvisionGrp

This component is a repeating group that is part of the [Instrument](#) component. It is used to detail additional terms, provisions and conditions associated with the instrument. A swap may have one or more provisions defined. The component layouts are available here: [ProvisionGrp](#), [LegProvisionGrp](#), [UnderlyingProvisionGrp](#).

6.2.17.3 ProvisionCashSettlePaymentDateBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionCashSettlePaymentDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionCashSettlePaymentDateBusinessCenterGrp](#), [LegProvisionCashSettlePaymentDateBusinessCenterGrp](#), [UnderlyingProvisionCashSettlePaymentDateBusinessCenterGrp](#).

6.2.17.4 ProvisionCashSettlPaymentDates



Figure 29: Component ProvisionCashSettlPaymentDates

This component is part of the [ProvisionGrp](#) component. It is used to report the cash settlement payment dates associated with the provision type. The component layouts are available here: [ProvisionCashSettlPaymentDates](#), [LegProvisionCashSettlPaymentDates](#), [UnderlyingProvisionCashSettlPaymentDates](#).

6.2.17.5 ProvisionCashSettlPaymentFixedDateGrp

This component is a repeating group that is part of the [ProvisionCashSettlPaymentDates](#) component. It is used to report fixed cash settlement payment dates associated with the provision.

For the purpose of optimization, the `ProvisionCashSettlPaymentDateType(40173)` field may optionally be omitted after the first instance provided the instance(s) which immediately follow is(are) of the same date type. When the next instance requires a different date type from the prior instance, the `ProvisionCashSettlPaymentDateType(40173)` is required to specify the date type. The component layouts are available here: [ProvisionCashSettlPaymentFixedDateGrp](#), [LegProvisionCashSettlPaymentFixedDateGrp](#), [UnderlyingProvisionCashSettlPaymentFixedDateGrp](#).

6.2.17.6 ProvisionCashSettlQuoteSource

This component is part of the [ProvisionGrp](#) component. It is used to specify the reference source for currency or rate quote for cash settlement purposes. The component layouts are available here: [ProvisionCashSettlQuoteSource](#), [LegProvisionCashSettlQuoteSource](#), [UnderlyingProvisionCashSettlQuoteSource](#).

6.2.17.7 ProvisionCashSettlValueDateBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionCashSettlValueDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionCashSettlValueDateBusinessCenterGrp](#), [LegProvisionCashSettlValueDateBusinessCenterGrp](#), [UnderlyingProvisionCashSettlValueDateBusinessCenterGrp](#).

6.2.17.8 ProvisionCashSettlValueDates



Figure 30: Component ProvisionCashSettlValueDates

This component is part of the [ProvisionGrp](#) component. It is used to report the cash settlement value date and time associated with the provision. The component layouts are available here: [ProvisionCashSettlValueDates](#), [LegProvisionCashSettlValueDates](#), [UnderlyingProvisionCashSettlValueDates](#).

6.2.17.9 ProvisionDateBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionGrp](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in

the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionDateBusinessCenterGrp](#), [LegProvisionDateBusinessCenterGrp](#), [UnderlyingProvisionDateBusinessCenterGrp](#).

6.2.17.10 ProvisionOptionExerciseBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionOptionExerciseDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionOptionExerciseBusinessCenterGrp](#), [LegProvisionOptionExerciseBusinessCenterGrp](#), [UnderlyingProvisionOptionExerciseBusinessCenterGrp](#).

6.2.17.11 ProvisionOptionExerciseDates



Figure 31: Component ProvisionOptionExerciseDates

This component is part of the [ProvisionGrp](#) component. It is used to report the option exercise dates and times defined in the provision. The component layouts are available here: [ProvisionOptionExerciseDates](#), [LegProvisionOptionExerciseDates](#), [UnderlyingProvisionOptionExerciseDates](#).

6.2.17.12 ProvisionOptionExerciseFixedDateGrp

This component is a repeating group that is part of the [ProvisionOptionExerciseDates](#) component. It is used to report an array of unadjusted or adjusted fixed exercise dates.

For the purpose of optimization, the `ProvisionOptionExerciseFixedDateType(40144)` field may optionally be omitted after the first instance provided the instance(s) which immediately follow is(are) of the same date type. When the next instance requires a different date type from the prior instance, the `ProvisionOptionExerciseFixedDateType(40144)` is required to specify the date type. The component layouts are available here: [ProvisionOptionExerciseFixedDateGrp](#), [LegProvisionOptionExerciseFixedDateGrp](#), [UnderlyingProvisionOptionExerciseFixedDateGrp](#).

6.2.17.13 ProvisionOptionExpirationDate

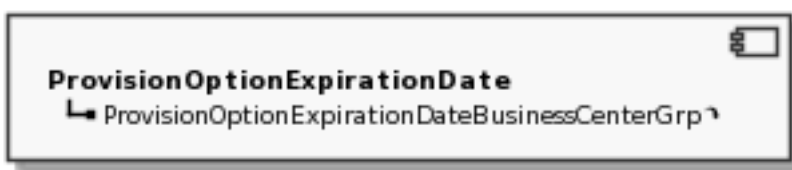


Figure 32: Component ProvisionOptionExpirationDate

This component is part of the [ProvisionGrp](#) component. It is used to report the option expiration date and times associated with the provision. The component layouts are available here: [ProvisionOptionExpirationDate](#), [LegProvisionOptionExpirationDate](#), [UnderlyingProvisionOptionExpirationDate](#).

6.2.17.14 ProvisionOptionExpirationDateBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionOptionExpirationDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionOptionExpirationDateBusinessCenterGrp](#), [LegProvisionOptionExpirationDateBusinessCenterGrp](#), [UnderlyingProvisionOptionExpirationDateBusinessCenterGrp](#).

6.2.17.15 ProvisionOptionRelevantUnderlyingDate



Figure 33: Component ProvisionOptionRelevantUnderlyingDate

This component is part of the [ProvisionGrp](#) component. It is used to report the option relevant underlying date associated with the provision. The component layouts are available here: [ProvisionOptionRelevantUnderlyingDate](#), [LegProvisionOptionRelevantUnderlyingDate](#), [UnderlyingProvisionOptionRelevantUnderlyingDate](#).

6.2.17.16 ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

This component is a repeating group that is part of the [ProvisionOptionExpirationDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp](#), [LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp](#), [UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp](#).

6.2.17.17 ProvisionParties



Figure 34: Component ProvisionParties

This component is a repeating group that is part of the [ProvisionGrp](#) component and conceptually identical to the [Parties](#) component. It is used to report the parties identified in the contract provision. The component layouts are available here: [ProvisionParties](#), [LegProvisionParties](#), [UnderlyingProvisionParties](#).

6.2.17.18 ProvisionPtysSubGrp

This component is a repeating group that is part of the [ProvisionParties](#) component and conceptually identical to the [PtysSubGrp](#) component. It is used to provide additional or supplemental information related to the instance of the party identifier it is attached to. The component layouts are available here: [ProvisionPtysSubGrp](#), [LegProvisionPtysSubGrp](#), [UnderlyingProvisionPtysSubGrp](#).

6.2.18 Streams

This section describes global components related to swap streams of an instrument. The components are listed in alphabetical order with the exception of the main (root) component.

6.2.18.1 Overview



Figure 35: Component Overview Streams



Figure 36: Component Overview Payment

6.2.18.2 StreamGrp



Figure 37: Component *StreamGrp*

This component is a repeating group that is part of the [Instrument](#) component. It is used to detail the swap streams associated with the instrument.

A swap will ordinarily have one or two streams. Each one may contain a **StreamDesc(40051)** with a descriptive string such as “Float” or “Fixed”. However, the choice of description should have no effect on the stream’s purpose. **StreamPaySide(40052)** and **StreamReceiveSide(40053)** may be used to link the appropriate swap parties to their role in the stream. In pre-trade messages the side value (e.g. **Side(54)** field) of the request or order should be set to the same side value indicating the aggressor’s desired role. On fills and post-trade messages the executing firm takes the opposite side and indicates its role by setting **StreamPaySide(40052)** and **StreamReceiveSide(40053)** to the opposite side of the aggressor’s role.

The component layouts are available here: [StreamGrp](#), [LegStreamGrp](#), [UnderlyingStreamGrp](#).

6.2.18.3 DeliveryScheduleGrp



Figure 38: Component *DeliveryScheduleGrp*

This component is a repeating group that is part of the [StreamGrp](#) component. It is used to detail step schedules associated with a delivery stream.

Holiday schedule is standard for the country and time zone and need not be specified. The component layouts are available here: [DeliveryScheduleGrp](#), [LegDeliveryScheduleGrp](#), [UnderlyingDeliveryScheduleGrp](#).

6.2.18.4 DeliveryScheduleSettlDayGrp



Figure 39: Component *DeliveryScheduleSettlDayGrp*

This component is a repeating group that is part of the [DeliveryScheduleGrp](#) component. It is used to detail commodity delivery days. The component layouts are available here: [DeliveryScheduleSettlDayGrp](#), [LegDeliveryScheduleSettlDayGrp](#), [UnderlyingDeliveryScheduleSettlDayGrp](#).

6.2.18.5 DeliveryScheduleSettlTimeGrp

This component is a repeating group that is part of the [DeliveryScheduleSettlDayGrp](#) component. It is used to detail commodity delivery time periods. The component layouts are available here: [DeliveryScheduleSettlTimeGrp](#), [LegDeliveryScheduleSettlTimeGrp](#), [UnderlyingDeliveryScheduleSettlTimeGrp](#).

6.2.18.6 DeliveryStream



Figure 40: Component DeliveryStream

This component is part of the [StreamGrp](#) component. It is used to optionally specify the attributes of a physical delivery stream in a swap. The component layouts are available here: [DeliveryStream](#), [LegDeliveryStream](#), [UnderlyingDeliveryStream](#).

6.2.18.7 DividendAccrualFloatingRate

This component is part of the [DividendConditions](#) component. It is used to define the dividend accrual floating rate attributes of dividend payment conditions. The component layouts are available here: [DividendAccrualFloatingRate](#), [LegDividendAccrualFloatingRate](#), [UnderlyingDividendAccrualFloatingRate](#).

6.2.18.8 DividendAccrualPaymentDate



Figure 41: Component DividendAccrualPaymentDate

This component is part of the [DividendConditions](#) component. It is used to report the dividend accrual payment date. The component layouts are available here: [DividendAccrualPaymentDate](#), [LegDividendAccrualPaymentDate](#), [UnderlyingDividendAccrualPaymentDate](#).

6.2.18.9 DividendAccrualPaymentDateBusinessCenterGrp

This component is a repeating group that is part of the [DividendAccrualPaymentDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [DividendAccrualPaymentDateBusinessCenterGrp](#), [LegDividendAccrualPaymentDateBusinessCenterGrp](#), [UnderlyingDividendAccrualPaymentDateBusinessCenterGrp](#).

6.2.18.10 DividendConditions

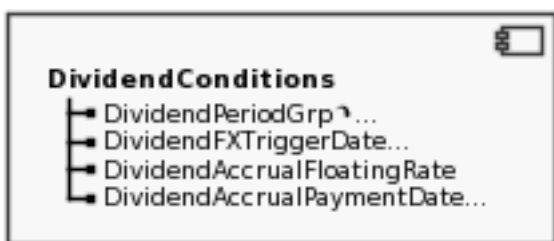


Figure 42: Component *DividendConditions*

This component is part of the [PaymentStreamFloatingRate](#) component. It is used to specify the conditions' valuations and dates governing the payment of dividends. The component layouts are available here: [DividendConditions](#), [LegDividendConditions](#), [UnderlyingDividendConditions](#).

6.2.18.11 DividendFXTriggerDate

Figure 43: Component *DividendFXTriggerDate*

This component is part of the [DividendConditions](#) component. It is used to report the dividend date when a foreign exchange trade is triggered. The component layouts are available here: [DividendFXTriggerDate](#), [LegDividendFXTriggerDate](#), [UnderlyingDividendFXTriggerDate](#).

6.2.18.12 DividendFXTriggerDateBusinessCenterGrp

This component is a repeating group that is part of the [DividendFXTriggerDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [DividendFXTriggerDateBusinessCenterGrp](#), [LegDividendFXTriggerDateBusinessCenterGrp](#), [UnderlyingDividendFXTriggerDateBusinessCenterGrp](#).

6.2.18.13 DividendPeriodBusinessCenterGrp

This component is a repeating group that is part of the [DividendPeriodGrp](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [DividendPeriodBusinessCenterGrp](#), [LegDividendPeriodBusinessCenterGrp](#), [UnderlyingDividendPeriodBusinessCenterGrp](#).

6.2.18.14 DividendPeriodGrp

Figure 44: Component *DividendPeriodGrp*

This component is a repeating group that is part of the [DividendConditions](#) component. It is used to specify the valuation and payment dates of the dividend leg of a dividend swap. The component layouts are available here: [DividendPeriodGrp](#), [LegDividendPeriodGrp](#), [UnderlyingDividendPeriodGrp](#).

6.2.18.15 PaymentScheduleGrp



Figure 45: Component PaymentScheduleGrp

This component is a repeating group that is part of the [StreamGrp](#) component. It is used to specify notional and rate steps of the payment stream.

The Fixing Lag Interval (`PaymentScheduleFixingLagPeriod(41176)` and `PaymentScheduleFixingLagUnit(41177)`) and the First Observation Offset Duration (`PaymentScheduleFixingFirstObservationOffsetPeriod(41178)` and `PaymentScheduleFixingFirstObservationOffsetUnit(41179)`) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceding each calculation.

The component layouts are available here: [PaymentScheduleGrp](#), [LegPaymentScheduleGrp](#), [UnderlyingPaymentScheduleGrp](#).

6.2.18.16 PaymentStream



Figure 46: Component PaymentStream

This component is part of the [StreamGrp](#) component. It is used to detail the attributes of a payment stream in a swap. The component layouts are available here: [PaymentStream](#), [LegPaymentStream](#), [UnderlyingPaymentStream](#).

6.2.18.17 PaymentStreamCompoundingDateGrp

This component is a repeating group that is part of the [PaymentStreamCompoundingDates](#) component. It is used to specify predetermined compounding dates. The component layouts are available here: [PaymentStreamCompoundingDateGrp](#), [LegPaymentStreamCompoundingDateGrp](#), [UnderlyingPaymentStreamCompoundingDateGrp](#).

6.2.18.18 PaymentStreamCompoundingDates

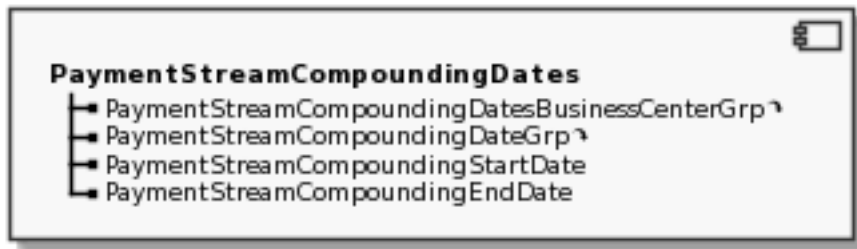


Figure 47: Component PaymentStreamCompoundingDates

This component is part of the [PaymentStream](#) component. It is used to specify the compounding dates associated with the stream - either specific, relative or periodic dates. The component layouts are available here: [PaymentStreamCompoundingDates](#), [LegPaymentStreamCompoundingDates](#), [UnderlyingPaymentStreamCompoundingDates](#).

6.2.18.19 PaymentStreamCompoundingDatesBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamCompoundingDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamCompoundingDatesBusinessCenterGrp](#), [LegPaymentStreamCompoundingDatesBusinessCenterGrp](#), [UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp](#).

6.2.18.20 PaymentStreamCompoundingEndDate

This component is part of the [PaymentStreamCompoundingDates](#) component. It is used to specify the end date for compounding. The component layouts are available here: [PaymentStreamCompoundingEndDate](#), [LegPaymentStreamCompoundingEndDate](#), [UnderlyingPaymentStreamCompoundingEndDate](#).

6.2.18.21 PaymentStreamCompoundingFloatingRate

This component is part of the [PaymentStream](#) component. It is used to report the parameters for determining the compounding floating rate of the stream. The component layouts are available here: [PaymentStreamCompoundingFloatingRate](#), [LegPaymentStreamCompoundingFloatingRate](#), [UnderlyingPaymentStreamCompoundingFloatingRate](#).

6.2.18.22 PaymentStreamCompoundingStartDate

This component is part of the [PaymentStreamCompoundingDates](#) component. It is used to specify the start date for compounding. The component layouts are available here: [PaymentStreamCompoundingStartDate](#), [LegPaymentStreamCompoundingStartDate](#), [UnderlyingPaymentStreamCompoundingStartDate](#).

6.2.18.23 PaymentStreamFinalPricePaymentDate

This component is part of the [PaymentStreamPaymentDates](#) component. It is used to specify the final price payment date, e.g. for an equity return swap. The component layouts are available here: [PaymentStreamFinalPricePaymentDate](#), [LegPaymentStreamFinalPricePaymentDate](#), [UnderlyingPaymentStreamFinalPricePaymentDate](#).

6.2.18.24 PaymentStreamFixingDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamResetDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamFixingDateBusinessCenterGrp](#), [LegPaymentStreamFixingDateBusinessCenterGrp](#), [UnderlyingPaymentStreamFixingDateBusinessCenterGrp](#).

6.2.18.25 PaymentStreamFixingDateGrp

This component is a repeating group that is part of the [PaymentStreamResetDates](#) component. It is used to specify predetermined fixing dates. The component layouts are available here: [PaymentStreamFixingDateGrp](#), [LegPaymentStreamFixingDateGrp](#), [UnderlyingPaymentStreamFixingDateGrp](#).

6.2.18.26 PaymentStreamFloatingRate



Figure 48: Component *PaymentStreamFloatingRate*

This component is part of the [PaymentStream](#) component. It is used to report the floating rate attributes of the stream.

If the floating rate index or the rate calculation goes negative for a calculation period and `PaymentStreamNegativeRateTreatment(40807)=1` (Negative interest rate method), then the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer.

The Calculation Lag Interval (`PaymentStreamCalculationLagPeriod(41209)` and `PaymentStreamCalculationLagUnit(41210)`) and the First Observation Offset Duration (`PaymentStreamFirstObservationOffsetPeriod(41211)` and `PaymentStreamFirstObservationOffsetUnit(41212)`) are used together. When the First Observation Offset Duration is specified, the Fixing Lag Interval prior to each calculation starts with the observation. When the First Observation Offset Duration is not specified, the observation starts immediately before each calculation.

The component layouts are available here: [PaymentStreamFloatingRate](#), [LegPaymentStreamFloatingRate](#), [UnderlyingPaymentStreamFloatingRate](#).

6.2.18.27 PaymentStreamFormula



Figure 49: Component *PaymentStreamFormula*

This component is part of the [PaymentStreamFloatingRate](#) component. It is used to report the parameters for determining the floating rate of the stream, e.g. for equity swaps. The component layouts are available here: [PaymentStreamFormula](#), [LegPaymentStreamFormula](#), [UnderlyingPaymentStreamFormula](#).

6.2.18.28 PaymentStreamFormulaImage

This component is part of the [PaymentStreamFormula](#) component. It is used to include a base64Binary-encoded image clip of the formula. The component layouts are available here: [PaymentStreamFormulaImage](#), [LegPaymentStreamFormulaImage](#), [UnderlyingPaymentStreamFormulaImage](#).

6.2.18.29 PaymentStreamFormulaMathGrp

This component is a repeating group that is part of the [PaymentStreamFormula](#) component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived. The component layouts are available here: [PaymentStreamFormulaMathGrp](#), [LegPaymentStreamFormulaMathGrp](#), [UnderlyingPaymentStreamFormulaMathGrp](#).

6.2.18.30 PaymentStreamInitialFixingDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamResetDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamInitialFixingDateBusinessCenterGrp](#), [LegPaymentStreamInitialFixingDateBusinessCenterGrp](#), [UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp](#).

6.2.18.31 PaymentStreamNonDeliverableFixingDateGrp

This component is a repeating group that is part of the [PaymentStreamNonDeliverableSettlTerms](#) component. It is used to specify predetermined fixing dates.

For the purpose of optimization, the `NonDeliverableFixingDateType(40827)` field may optionally be omitted after the first instance provided the instance(s) which immediately follow is of the same date type. When the next instance requires a different date type from the prior instance, the `NonDeliverableFixingDateType(40827)` is required to specify the date type.

The component layouts are available here: [PaymentStreamNonDeliverableFixingDateGrp](#), [LegPaymentStreamNonDeliverableFixingDateGrp](#), [UnderlyingPaymentStreamNonDeliverableFixingDateGrp](#).

6.2.18.32 PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamNonDeliverableSettlTerms](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp](#), [LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp](#), [UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp](#).

6.2.18.33 PaymentStreamNonDeliverableSettlRateSource

This component is part of the [PaymentStreamNonDeliverableSettlTerms](#) component. It is used to specify the rate source if the payment currency is non-deliverable. The component layouts are available here: [PaymentStreamNonDeliverableSettlRateSource](#), [LegPaymentStreamNonDeliverableSettlRateSource](#), [UnderlyingPaymentStreamNonDeliverableSettlRateSource](#).

6.2.18.34 PaymentStreamNonDeliverableSettlTerms



Figure 50: Component `PaymentStreamNonDeliverableSettlTerms`

This component is part of the [PaymentStream](#) component. It is used to specify the non-deliverable currency settlement terms of the payment stream. The component layouts are available here: [PaymentStreamNonDeliverableSettlTerms](#), [LegPaymentStreamNonDeliverableSettlTerms](#), [UnderlyingPaymentStreamNonDeliverableSettlTerms](#).

6.2.18.35 PaymentStreamPaymentDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamPaymentDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamPaymentDateBusinessCenterGrp](#), [LegPaymentStreamPaymentDateBusinessCenterGrp](#), [UnderlyingPaymentStreamPaymentDateBusinessCenterGrp](#).

6.2.18.36 PaymentStreamPaymentDateGrp

This component is a repeating group that is part of the [PaymentStreamPaymentDates](#) component. It is used to detail fixed dates for swap stream payments. The component layouts are available here: [PaymentStreamPaymentDateGrp](#), [LegPaymentStreamPaymentDateGrp](#), [UnderlyingPaymentStreamPaymentDateGrp](#).

6.2.18.37 PaymentStreamPaymentDates

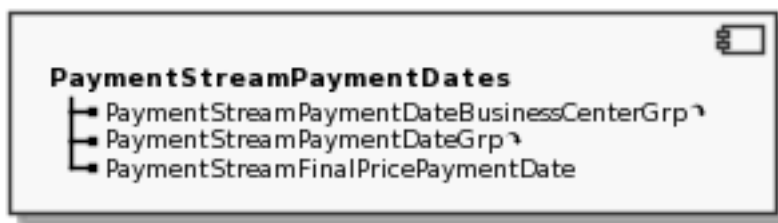


Figure 51: Component PaymentStreamPaymentDates

This component is part of the [PaymentStream](#) component. It is used to specify the payment dates of the stream.

For equity return swaps this component is used to specify the interim price payment dates and the [PaymentStreamFinalPricePaymentDate](#) component is used to specify the final price payment date.

The component layouts are available here: [PaymentStreamPaymentDates](#), [LegPaymentStreamPaymentDates](#), [UnderlyingPaymentStreamPaymentDates](#).

6.2.18.38 PaymentStreamPricingBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamFloatingRate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStreamPricingBusinessCenterGrp](#), [LegPaymentStreamPricingBusinessCenterGrp](#), [UnderlyingPaymentStreamPricingBusinessCenterGrp](#).

6.2.18.39 PaymentStreamPricingDateGrp

This component is a repeating group that is part of the [PaymentStreamFloatingRate](#) component. It is used to detail fixed pricing dates. The component layouts are available here: [PaymentStreamPricingDateGrp](#), [LegPaymentStreamPricingDateGrp](#), [UnderlyingPaymentStreamPricingDateGrp](#).

6.2.18.40 PaymentStreamPricingDayGrp

This component is a repeating group that is part of the [PaymentStreamFloatingRate](#) component. It is used to detail periodic pricing days.

If the fixing days are not specified, then every day of the week will be a fixing day.

The component layouts are available here: [PaymentStreamPricingDayGrp](#), [LegPaymentStreamPricingDayGrp](#), [UnderlyingPaymentStreamPricingDayGrp](#).

6.2.18.41 PaymentStreamResetDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStreamResetDates](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available

here: [PaymentStreamResetDateBusinessCenterGrp](#), [LegPaymentStreamResetDateBusinessCenterGrp](#), [UnderlyingPaymentStreamResetDateBusinessCenterGrp](#).

6.2.18.42 PaymentStreamResetDates



Figure 52: Component *PaymentStreamResetDates*

This component is part of the [PaymentStream](#) component. It is used to specify the floating rate reset dates of the stream. The component layouts are available here: [PaymentStreamResetDates](#), [LegPaymentStreamResetDates](#), [UnderlyingPaymentStreamResetDates](#).

6.2.18.43 PaymentStubEndDate



Figure 53: Component *PaymentStubEndDate*

This component is part of the [PaymentStubGrp](#) component. It is used to specify the end date of the payment stub. The component layouts are available here: [PaymentStubEndDate](#), [LegPaymentStubEndDate](#), [UnderlyingPaymentStubEndDate](#).

6.2.18.44 PaymentStubEndDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStubEndDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStubEndDateBusinessCenterGrp](#), [LegPaymentStubEndDateBusinessCenterGrp](#), [UnderlyingPaymentStubEndDateBusinessCenterGrp](#).

6.2.18.45 PaymentStubGrp



Figure 54: Component *PaymentStubGrp*

This component is a repeating group that is part of the [StreamGrp](#) component. It is used to specify front (initial) and back (final) stubs of the payment stream. The component layouts are available here: [PaymentStubGrp](#), [LegPaymentStubGrp](#), [UnderlyingPaymentStubGrp](#).

6.2.18.46 PaymentStubStartDate



Figure 55: Component *PaymentStubStartDate*

This component is part of the [PaymentStubGrp](#) component. It is used to specify the start date of the payment stub. The component layouts are available here: [PaymentStubStartDate](#), [LegPaymentStubStartDate](#), [UnderlyingPaymentStubStartDate](#).

6.2.18.47 PaymentStubStartDateBusinessCenterGrp

This component is a repeating group that is part of the [PaymentStubStartDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [PaymentStubStartDateBusinessCenterGrp](#), [LegPaymentStubStartDateBusinessCenterGrp](#), [UnderlyingPaymentStubStartDateBusinessCenterGrp](#).

6.2.18.48 ReturnRateDateGrp



Figure 56: Component *ReturnRateDateGrp*

This component is a repeating group that is part of the [ReturnRateGrp](#) component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream. The component layouts are available here: [ReturnRateDateGrp](#), [LegReturnRateDateGrp](#), [UnderlyingReturnRateDateGrp](#).

6.2.18.49 ReturnRateFXConversionGrp

This component is a repeating group that is part of the [ReturnRateGrp](#) component. It is used to specify the FX conversion rates for an equity return swap payment stream. The component layouts are available here: [ReturnRateFXConversionGrp](#), [LegReturnRateFXConversionGrp](#), [UnderlyingReturnRateFXConversionGrp](#).

6.2.18.50 ReturnRateGrp



Figure 57: Component *ReturnRateGrp*

This component is a repeating group that is part of the [PaymentStreamFloatingRate](#) component. It is used to specify the multiple return rates for an equity return swap payment stream. The component layouts are available here: [ReturnRateGrp](#), [LegReturnRateGrp](#), [UnderlyingReturnRateGrp](#).

6.2.18.51 ReturnRateInformationSourceGrp

This component is a repeating group that is part of the [ReturnRateGrp](#) component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream. The component layouts are available here: [ReturnRateInformationSourceGrp](#), [LegReturnRateInformationSourceGrp](#), [UnderlyingReturnRateInformationSourceGrp](#).

6.2.18.52 ReturnRatePriceGrp

This component is a repeating group that is part of the [ReturnRateGrp](#) component. It is used to specify the return rate prices for an equity return swap payment stream. The component layouts are available here: [ReturnRatePriceGrp](#), [LegReturnRatePriceGrp](#), [UnderlyingReturnRatePriceGrp](#).

6.2.18.53 ReturnRateValuationDateBusinessCenterGrp

This component is a repeating group that is part of the [ReturnRateDateGrp](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [ReturnRateValuationDateBusinessCenterGrp](#), [LegReturnRateValuationDateBusinessCenterGrp](#), [UnderlyingReturnRateValuationDateBusinessCenterGrp](#).

6.2.18.54 ReturnRateValuationDateGrp

This component is a repeating group that is part of the [ReturnRateDateGrp](#) component. It is used to specify the fixed valuation dates for an equity return swap payment stream. The component layouts are available here: [ReturnRateValuationDateGrp](#), [LegReturnRateValuationDateGrp](#), [UnderlyingReturnRateValuationDateGrp](#).

6.2.18.55 SettlRateDisruptionFallbackGrp

Figure 58: Component *SettlRateDisruptionFallbackGrp*

This component is a repeating group that is part of the [PaymentStreamNonDeliverableSettlTerms](#) component. It is used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency. The component layouts are available here: [SettlRateDisruptionFallbackGrp](#), [LegSettlRateDisruptionFallbackGrp](#), [UnderlyingSettlRateDisruptionFallbackGrp](#).

6.2.18.56 SettlRateFallbackRateSource

This component is part of the [SettlRateDisruptionFallbackGrp](#) component. It is used to specify the rate source in the event of rate disruption fallback. The component layouts are available here: [SettlRateFallbackRateSource](#), [LegSettlRateFallbackRateSource](#), [UnderlyingSettlRateFallbackRateSource](#).

6.2.18.57 StreamAssetAttributeGrp

This component is a repeating group that is part of the [StreamCommodity](#) component. It is used to detail commodity attributes, quality standards and reject limits. The component layouts are available here: [StreamAssetAttributeGrp](#), [LegStreamAssetAttributeGrp](#), [UnderlyingStreamAssetAttributeGrp](#).

6.2.18.58 StreamCalculationPeriodDates



Figure 59: Component StreamCalculationPeriodDates

This component is part of the [StreamGrp](#) component. It is used to specify the calculation period dates of the stream. The component layouts are available here: [StreamCalculationPeriodDates](#), [LegStreamCalculationPeriodDates](#), [UnderlyingStreamCalculationPeriodDates](#).

6.2.18.59 StreamCommodity

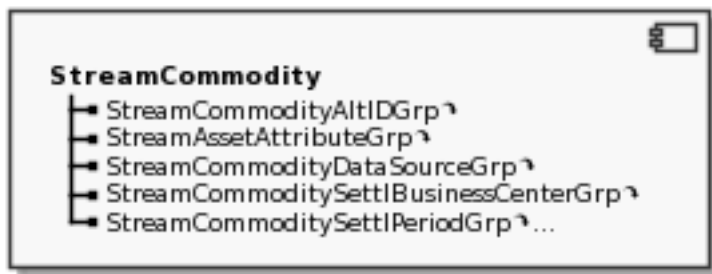


Figure 60: Component StreamCommodity

This component is part of the [StreamGrp](#) component. It is used to identify and describe the underlying commodity. The component layouts are available here: [StreamCommodity](#), [LegStreamCommodity](#), [UnderlyingStreamCommodity](#).

6.2.18.60 StreamCommodityAltIDGrp

This component is a repeating group that is part of the [StreamCommodity](#) component. It is used to specify alternate identifiers. The component layouts are available here: [StreamCommodityAltIDGrp](#), [LegStreamCommodityAltIDGrp](#), [UnderlyingStreamCommodityAltIDGrp](#).

6.2.18.61 StreamCommodityDataSourceGrp

This component is a repeating group that is part of the [StreamCommodity](#) component. It is used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback. The component layouts are available here: [StreamCommodityDataSourceGrp](#), [LegStreamCommodityDataSourceGrp](#), [UnderlyingStreamCommodityDataSourceGrp](#).

6.2.18.62 StreamCommoditySettlBusinessCenterGrp

This component is a repeating group that is part of the [StreamCommodity](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [StreamCommoditySettlBusinessCenterGrp](#), [LegStreamCommoditySettlBusinessCenterGrp](#), [UnderlyingStreamCommoditySettlBusinessCenterGrp](#).

6.2.18.63 StreamCommoditySettlDayGrp



Figure 61: Component *StreamCommoditySettlDayGrp*

This component is a repeating group that is part of the [StreamCommoditySettlPeriodGrp](#) component. It is used to define the settlement days associated with the commodity contract. The component layouts are available here: [StreamCommoditySettlDayGrp](#), [LegStreamCommoditySettlDayGrp](#), [UnderlyingStreamCommoditySettlDayGrp](#).

6.2.18.64 StreamCommoditySettlPeriodGrp



Figure 62: Component *StreamCommoditySettlPeriodGrp*

This component is a repeating group that is part of the [StreamCommodity](#) component. It is used to define the settlement period details associated with the commodity contract. The component layouts are available here: [StreamCommoditySettlPeriodGrp](#), [LegStreamCommoditySettlPeriodGrp](#), [UnderlyingStreamCommoditySettlPeriodGrp](#).

6.2.18.65 StreamCommoditySettlTimeGrp

This component is a repeating group that is part of the [StreamCommoditySettlDayGrp](#) component. It is used to define the settlement time periods associated with the commodity contract. The component layouts are available here: [StreamCommoditySettlTimeGrp](#), [LegStreamCommoditySettlTimeGrp](#), [UnderlyingStreamCommoditySettlTimeGrp](#).

6.2.18.66 StreamEffectiveDateBusinessCenterGrp

This component is a repeating group that is part of the [StreamEffectiveDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [StreamEffectiveDateBusinessCenterGrp](#), [LegStreamEffectiveDateBusinessCenterGrp](#), [UnderlyingStreamEffectiveDateBusinessCenterGrp](#).

6.2.18.67 StreamEffectiveDate



Figure 63: Component *StreamEffectiveDate*

This component is part of the [StreamGrp](#) component. It is used to specify the effective date of the stream. The component layouts are available here: [StreamEffectiveDate](#), [LegStreamEffectiveDate](#), [UnderlyingStreamEffectiveDate](#).

6.2.18.68 StreamTerminationDate



Figure 64: Component StreamTerminationDate

This component is part of the [StreamGrp](#) component. It is used to specify the termination date of the stream. The component layouts are available here: [StreamTerminationDate](#), [LegStreamTerminationDate](#), [UnderlyingStreamTerminationDate](#).

6.2.18.69 StreamTerminationDateBusinessCenterGrp

This component is a repeating group that is part of the [StreamTerminationDate](#) component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [DateAdjustment](#) component within the [Instrument](#) component. The component layouts are available here: [StreamTerminationDateBusinessCenterGrp](#), [LegStreamTerminationDateBusinessCenterGrp](#), [UnderlyingStreamTerminationDateBusinessCenterGrp](#).

6.3 Global Components for Leg Securities

This section only contains global components for the instrument leg level that are not already included as part of the description of the [Instrument](#) component because they are conceptually identical to a global component on the instrument level.

6.3.1 InstrmtLegGrp

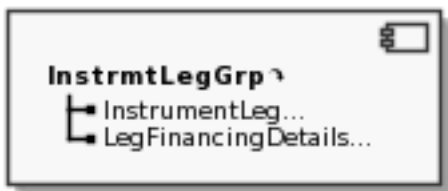


Figure 65: Component InstrmtLegGrp

This component is a repeating group used to convey the legs of a multileg security. The component layout is available [here](#).

6.3.2 InstrumentLeg

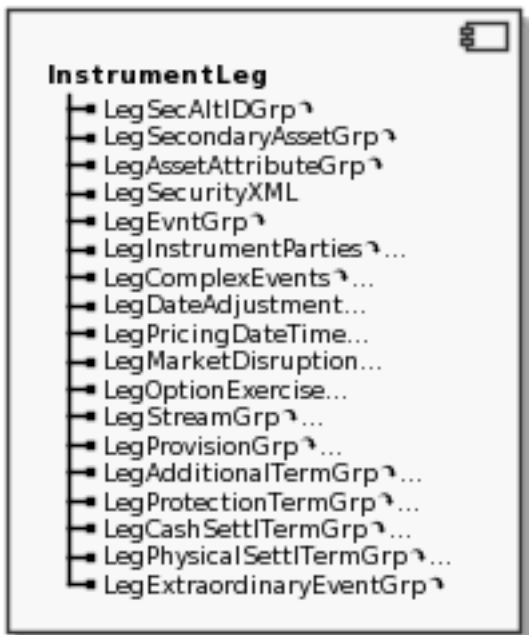


Figure 66: Component InstrumentLeg

This component, like the [Instrument](#) component, contains all the fields commonly used to describe a security or instrument. In the case of the InstrumentLeg component it describes a security used in multileg-oriented messages. The component layout is available [here](#).

6.3.3 LegOrdGrp



Figure 67: Component LegOrdGrp

This component is a repeating group that is used on a multileg order or risk limit check and contains the full definition of the individual legs of a multi-legged instrument. This includes pre-allocation information as well as stipulations for each leg. The component layout is available [here](#).

6.3.4 LegPreAllocGrp

This common component is a repeating group and conceptually identical to the [PreAllocGrp](#) component. It is used on a multileg order to convey the allocation information prior to an execution at each instrument leg level. The component layout is available [here](#).

6.4 Global Components for Underlying Securities

This section only contains global components for the underlying instrument level that are not already included in the description of the [Instrument](#) component because they are conceptually identical to a global component on the instrument level.

6.4.1 UnderlyingDividendPaymentGrp

This component is a repeating group that is part of the [UnderlyingDividendPayout](#). It is used to specify the anticipated dividend or coupon payment dates and amounts of an equity or bond underlier. The component layout is available [here](#).

6.4.2 UnderlyingDividendPayout



Figure 68: Component UnderlyingDividendPayout

This component is part of the [UnderlyingInstrument](#) component. It is used to specify the dividend or coupon payout parameters of an equity or bond underlier. The component layout is available [here](#).

6.4.3 UnderlyingInstrument

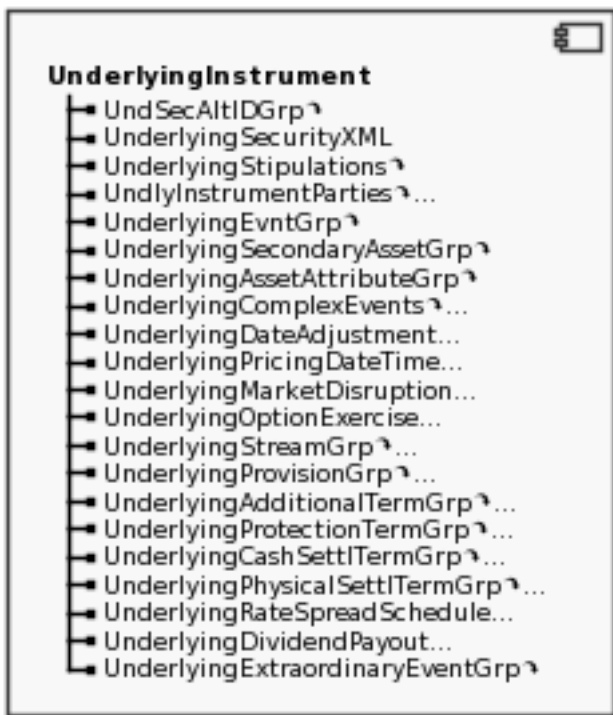


Figure 69: Component UnderlyingInstrument

This component, like the [Instrument](#) component, contains all the fields commonly used to describe a security or instrument. The UnderlyingInstrument component describes an instrument which underlies the primary instrument identified in the [Instrument](#) component. For example, it may be used to convey the underlying instrument of an option, or the collateral of a repurchase agreement or security loan.

The [UnderlyingStipulations](#) component is nested inside the [UnderlyingInstrument](#) component. This is not the case for the [Instrument](#) and [InstrumentLeg](#) components where the stipulations are defined outside. The component layout is available [here](#).

6.4.4 UnderlyingRateSpreadSchedule

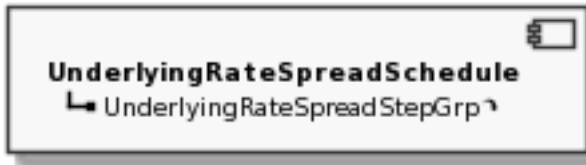


Figure 70: Component UnderlyingRateSpreadSchedule

This component is part of the [UnderlyingInstrument](#) component. It is used to specify the rate spread schedule for a basket underlier. The component layout is available [here](#).

6.4.5 UnderlyingRateSpreadStepGrp

This component is a repeating group that is part of the [UnderlyingRateSpreadSchedule](#) component. It is used to specify the step dates and amounts of a basket spread schedule. The component layout is available [here](#).

6.4.6 UndInstrmtGrp

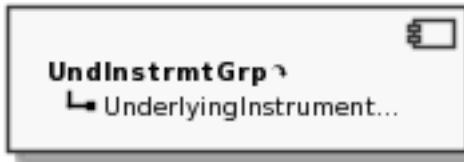


Figure 71: Component UndInstrmtGrp

This component is a repeating group used to convey one or more underlying securities. The component layout is available [here](#).

6.5 Global Components for Parties

This section describes the global components for parties. Some of these are only used as part of a single component and described in the respective section of the related business entity. The following table provides references to all parties components, including those that are only used in a single business area where they are also described.

Table 6: Parties components of business entities

| Business Entity | Parties Component |
|-----------------|--|
| Instrument | DerivativeInstrumentParties ⁹ |
| Instrument | DerivativeInstrumentPartySubIDsGrp ¹⁰ |
| Instrument | InstrumentParties |
| Instrument | InstrumentPtysSubGrp |
| Instrument | LegInstrumentParties |
| Instrument | LegInstrumentPtysSubGrp |
| Instrument | LegProvisionParties |
| Instrument | LegProvisionPtysSubGrp |
| Instrument | ProvisionParties |

⁹ Not a global component, shown here for completeness only.

¹⁰ Not a global component, shown here for completeness only.

| Business Entity | Parties Component |
|------------------------|---|
| Instrument | ProvisionPtysSubGrp |
| Instrument | UnderlyingProvisionParties |
| Instrument | UnderlyingProvisionPtysSubGrp |
| Instrument | UndlyInstrumentParties |
| Instrument | UndlyInstrumentPtysSubGrp |
| Parties | NestedParties |
| Parties | NestedParties2 |
| Parties | NestedParties3 |
| Parties | NestedParties4 ¹¹ |
| Parties | NstdPtysSubGrp |
| Parties | NstdPtys2SubGrp |
| Parties | NstdPtys3SubGrp |
| Parties | NstdPtys4SubGrp ¹² |
| Parties | Parties |
| Parties | PartyDetailGrp |
| Parties | PartyDetailAltIDGrp |
| Parties | PartyDetailAltSubGrp |
| Parties | PartyRelationshipGrp |
| Parties | PtysSubGrp |
| Parties | RelatedPartyDetailGrp |
| Parties | RelatedPartyDetailAltIDGrp |
| Parties | RelatedPartyDetailAltSubGrp |
| Parties | RelatedPartyDetailSubGrp |
| Parties | RootParties |
| Parties | RootSubParties |
| Parties | TargetParties |
| Parties | TargetPtysSubGrp |
| Payments | PaymentSettlParties |
| Payments | PaymentSettlPtysSubGrp |
| Settlement | SettlParties ¹³ |
| Settlement | SettlPtysSubGrp ¹⁴ |

¹¹ Not a global component, shown here for completeness only.

¹² Not a global component, shown here for completeness only.

¹³ Not a global component, shown here for completeness only.

¹⁴ Not a global component, shown here for completeness only.

6.5.1 Parties Identification

6.5.1.1 Parties

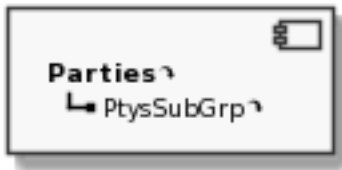


Figure 72: Component Parties

This component is a repeating group used to identify and convey information on the entities both central and peripheral to the financial transaction represented by the FIX message containing the Parties component. The Parties component allows many different types of entities to be expressed through use of the PartyRole(452) field and identifies the source scheme of the PartyID(448) through the PartyIDSource(447).

There are a number of conceptually identical components with different names due to the uniqueness constraints of the tagvalue encoding. [NestedParties4](#) is one of those components. It is not a global component but a local component in the single/general order handling category of the trade area.

The component layouts are available here: [Parties](#), [NestedParties](#), [NestedParties2](#), [NestedParties3](#), [RootParties3](#).

6.5.1.2 PtysSubGrp

This component is a repeating group that is part of the repeating group [Parties](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to.

There are a number of conceptually identical components with different names due to the uniqueness constraints of the tagvalue encoding. [NstdPtys4SubGrp](#) is one of those components. It is not a global component but a local component in the single/general order handling category of the trade area.

The component layouts are available here: [PtysSubGrp](#), [NstdPtysSubGrp](#), [NstdPtys2SubGrp](#), [NstdPtys3SubGrp](#), [RootSubParties](#).

6.5.1.3 TargetParties



Figure 73: Component TargetParties

This component is a repeating group that is conceptually identical to the [Parties](#) component. It provides information about one or more party(-ies) within the context of where this component appears in. It may be used to represent a list of parties subject to the action of the message this component appears in. The component layout is available [here](#).

6.5.1.4 TargetPtysSubGrp

This component is a repeating group that is part of the repeating group [TargetParties](#) and conceptually identical to the [PtysSubGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2 Parties Reference Data

6.5.2.1 PartyDetailGrp



Figure 74: Component PartyDetailGrp

This component is a repeating group used to convey details for a party, including related parties and alternative party identifiers. It provides more information about a party compared to the [Parties](#) component and is primarily used to provide reference data. The component layout is available [here](#).

6.5.2.2 PartyDetailAltIDGrp



Figure 75: Component PartyDetailAltIDGrp

This component is a repeating group that is part of the repeating group [PartyDetailGrp](#). It is used to provide alternative identifiers for a party for the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2.3 PartyDetailAltSubGrp

This component is a repeating group that is part of the repeating group [PartyDetailAltIDGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2.4 PartyDetailSubGrp

This component is a repeating group that is part of the repeating group [PartyDetailGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2.5 PartyRelationshipGrp

This component is a repeating group that is part of the repeating group [RelatedPartyDetailGrp](#). It is used to convey different types of relationships between two parties. Relationships between parties can be inferred or explicitly specified.

Party relationships can either be inferred based on PartyDetailRole(1693) or made explicit. For example, if PartyDetailRole(1693) = 1 (Executing Firm) and RelatedPartyDetailRole(1565) = 24 (Customer Account), it can be inferred that the executing firm trades for the customer account. This relationship can also be made explicit by using the PartyRelationshipGrp component and specifying PartyRelationship(1515) = 3 (Trades for).

Relationships between parties are modeled as a web or mesh. PartyRelationship(1515) = 0 (Is also) indicates that an entity of a specific party role is also an entity of different party role, e.g. an Executing Firm with one ID is also a Clearing Firm with another ID. With the exception of “Is also,” PartyRelationship(1515) is specified as a list of reciprocal relationships. This enables a relationship to be conveyed regardless of which party is specified in PartyDetailID(1691) and which is specified in RelatedPartyDetailID(1563).

The component layout is available [here](#).

6.5.2.6 RelatedPartyDetailGrp



Figure 76: Component RelatedPartyDetailGrp

This component is a repeating group that is part of the repeating group [PartyDetailGrp](#). It is used to convey details for parties related to the instance of the identified party it is attached to. It contains the [PartyRelationshipGrp](#) component to define a relationship between the parties. The component layout is available [here](#).

6.5.2.7 RelatedPartyDetailAltIDGrp



Figure 77: Component RelatedPartyDetailAltIDGrp

This component is a repeating group that is part of the repeating group [RelatedPartyDetailGrp](#). It is used to provide alternative identifiers for a party for the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2.8 RelatedPartyDetailAltSubGrp

This component is a repeating group that is part of the repeating group [RelatedPartyDetailAltIDGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.5.2.9 RelatedPartyDetailSubGrp

This component is a repeating group that is part of the repeating group [RelatedPartyDetailGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.6 Global Components for Orders and Quotes

6.6.1 DisplayInstruction

This component is used to convey instructions on how a reserved order is to be handled in terms of when and how much of the order quantity is to be displayed to the market. The component layout is available [here](#).

6.6.2 MatchingInstructions

This component is a repeating group that may be used to allow or prevent an order from matching based on the value of one or more tags. The component layout is available [here](#).

6.6.3 OrderAttributeGrp

This component is a repeating group that provides additional attributes about an order. Attributes included in this component are primarily “indicators” that may be associated with regulatory requirements and are typically not part of normal trading activities. The component layout is available [here](#).

6.6.4 OrderQtyData

This component contains the fields commonly used for indicating the amount or quantity of an order. Note that when this component is marked as “required” in a message, either one of these three fields must be used to identify the order amount: OrderQty(38), CashOrderQty(152) or OrderPercent(516) (in the case of CIV). The component layout is available [here](#).

6.6.5 RelatedOrderGrp

This component is a repeating group that may be used to identify orders that are related to the order identified outside of this component for a business purpose. For example, the bundling of multiple orders into a single order. This component should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist. The component layout is available [here](#).

6.6.6 TrdgSesGrp

This component is a repeating group that is used to convey trading sessions, optionally limited to specific trading phases within a trading session. The component layout is available [here](#).

6.6.7 ValueChecksGrp

This component is a repeating group that may be used by the message submitter to provide a list of value types to be checked by the counterparty or message recipient. The component layout is available [here](#).

6.7 Global Components for Trades

6.7.1 RegulatoryTradeIDGrp

This component is a repeating group that is used to report the source, value and relationship of multiple identifiers for the same trade or position. This component may be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) in the US or the Unique Trade Identifier (UTI) in Europe and Canada are required to be reported, showing the chaining of these identifiers as needed.

[SideRegulatoryTradeIDGrp](#) is a conceptually identical component. It is not a global component but a common component of the post-trade area.

The component layout is available [here](#).

6.7.2 RelatedTradeGrp

This component is a repeating group that may be used to identify trades that are related to each other for a business purpose, such as netting of forwards. This component should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist. The component layout is available [here](#).

6.7.3 TradePriceConditionGrp

This component is a repeating group that is used to convey price conditions associated with a trade that impact trade price. The component layout is available [here](#).

6.7.4 TrdRegPublicationGrp

This component is a repeating group that is used to express trade publication reasons that are required by regulatory agencies. Reasons may include deferrals, exemptions, waivers, etc.

Under the MiFID II regulation, this is used for indicating the reduction of pre- (“waivers”) or post-trade transparency. In cases where a trade has been made outside an open order book venue or publication of trade data has been

deferred, pertinent reason indicators are set in the TrdRegPublicationReason(2670) to further qualify the TrdRegPublicationType(2669).

The component layout is available [here](#).

6.7.5 TrdRegTimestamps

This component is a repeating group that is used to express timestamps for an order or trade that is required by regulatory agencies. These timestamps are used to identify the timeframes for when an order or trade is received on the floor, received and executed by the broker, etc. The component layout is available [here](#).

6.8 Global Components for Commissions and Fees

6.8.1 CommissionData

This component is used to carry commission information such as the type of commission and the rate. Use the [CommissionDataGrp](#) component as an alternative if multiple commissions or enhanced attributes are needed.

This component may be used to provide aggregated commission data of a given CommType(13) whereas the repeating group CommissionDataGrp may be used to include the detail splits provided the commission is of the same commission basis type. For example, CommissionData may contain CommType(13) of 3 (Absolute) and a Commission(12) value of “15”. CommissionDataGrp may be used to show how this Commission(12) value of “15” is split up as long as the CommissionBasis(2642) is also 3 (Absolute) for each of the instances added together. This method of aggregated commission data may also be applied to this component to provide a total when the instances of the detail splits in CommissionDataGrp component contain leg level information (indicated by the use of CommissionLegRefID(2649) in CommissionDataGrp component). It is only possible to aggregate values for a single commission basis type.

The component layout is available [here](#).

6.8.2 CommissionDataGrp

This component is a repeating group that is used to carry commission information such as the type of commission and the rate. It provides an alternative to the [CommissionData](#) component if multiple commissions or enhanced attributes are needed.

The CommissionLegRefID(2649) field is used to reference the LegID(1788) within the [InstrumentLeg](#) component, allowing for specifying instrument leg specific commission values when a multilegged security is fully expressed in the same message. This component is not intended for non-leg instances of the CommissionDataGrp component to represent aggregated values of the leg instances within the component when both leg and non-leg instances are included.

[AllocCommissionDataGrp](#) is a conceptually identical component. It is not a global component but a common component of the post-trade area.

The component layout is available [here](#).

6.8.3 ContAmtGrp

This component is a repeating group used to convey one or more financial amounts (e.g. commissions or charges) or percentages related to a contract. The component layout is available [here](#).

6.8.4 MiscFeesGrp

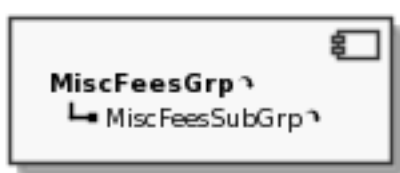


Figure 78: Component MiscFeesGrp

This component is a repeating group that is used to provide details of trade and transaction fees other than commissions, e.g. regulatory, exchange, taxes, levies, markup, trade reporting, etc.

MiscFeesGrp should be used to convey fees related to the transaction (e.g. taxes, transaction based fees, etc.) and should not be used to specify payments based on the price or 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.

The component layout is available [here](#).

6.8.5 MiscFeesSubGrp

This component is a repeating group that is part of the [MiscFeesGrp](#) and used to provide further details for the instance of MiscFeeType(139) and MiscFeeAmt(137) it is attached to. The component layout is available [here](#).

6.9 Global Components for Financing

6.9.1 FinancingContractualDefinitionGrp

This component is a repeating group that is part of the [FinancingDetails](#) component and is used to report the definitions published by ISDA that define the terms of a derivative trade.

[LegFinancingContractualDefinitionGrp](#) is a conceptually identical global component.

The component layout is available [here](#).

6.9.2 FinancingContractualMatrixGrp

This component is a repeating group that is part of the [FinancingDetails](#) component and is used to report the ISDA Physical Settlement Matrix Transaction Type.

[LegFinancingContractualMatrixGrp](#) is a conceptually identical global component.

The component layout is available [here](#).

6.9.3 FinancingDetails

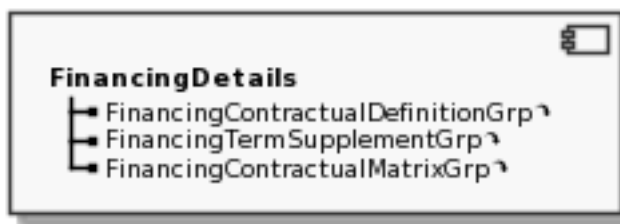


Figure 79: Component FinancingDetails

This component is optionally used for financial transactions where legal contracts, master agreements or master confirmations are to be referenced. This component identifies the legal agreement under which the deal was made and other unique characteristics of the transaction. For example, the AgreementDesc(913) field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan – Amended 1998.

[LegFinancingDetails](#) is a conceptually identical global component.

The component layout is available [here](#).

6.9.4 FinancingTermSupplementGrp

This component is a repeating group that is part of the [FinancingDetails](#) component and is used to report contractual term supplements of derivative trades.

[LegFinancingTermSupplementGrp](#) is a conceptually identical global component.

The component layout is available [here](#).

6.10 Global Components for Payments

6.10.1 PaymentBusinessCenterGrp

This component is a repeating group that is part of the [PaymentGrp](#) component and is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the [BusinessCenterGrp](#) component of the [DateAdjustment](#) component in the [Instrument](#) component. The component layout is available [here](#).

6.10.2 PaymentGrp



Figure 80: Component PaymentGrp

This component is a repeating group that is used to report additional payments or bullet payments associated with the transaction's contractual terms.

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.

When PaymentFrequencyUnit(43103) and PaymentFrequencyPeriod(43102) are specified, the payments are deemed to be periodic for the specified PaymentType(40213).

The component layout is available [here](#).

6.10.3 PaymentSettlGrp



Figure 81: Component PaymentSettlGrp

This component is a repeating group that is part of the [PaymentGrp](#) component and is used to report payment settlement as a single or split payment. The component layout is available [here](#).

6.10.4 PaymentSettlParties



Figure 82: Component PaymentSettlParties

This component is a repeating group that is conceptually identical to the [Parties](#) component. It is used to report payment settlement routing. The component layout is available [here](#).

6.10.5 PaymentSettlPtysSubGrp

This component is a repeating group that is part of the repeating group [PaymentSettlParties](#) and conceptually identical to the [PtysSubGrp](#). It is used to provide additional or supplemental information related to the instance of the identified party it is attached to. The component layout is available [here](#).

6.11 Global Components for Stipulations

6.11.1 Stipulations

This component is a repeating group used in fixed income to provide additional information on a given security. The additional information is usually not considered static data information.

[LegStipulations](#) and [UnderlyingStipulations](#) are conceptually identical global components.

The component layout is available [here](#).

6.12 Global Components for Header and Trailer

The global components [StandardHeader](#) and [StandardTrailer](#) are only partially relevant for the application layer. They are mainly linked to the FIX session layer and the tagvalue encoding of messages. A subset of the fields in the [StandardHeader](#) component and the CheckSum(10) field in the [StandardTrailer](#) component are required for the parsing of tagvalue encoded messages. Other encodings such as FIXML or Simple Binary Encoding (SBE) may use fields in the [StandardHeader](#) component, for example to convey the application layer version and extension in use.

6.12.1 HopGrp

This component is a repeating group that is part of the [StandardHeader](#) component and used to capture one or more third parties a message passes through to reach its final destination. It is applicable when messages are communicated/re-distributed via third parties that function as service bureaus or “hubs”. The component layout is available [here](#).

6.12.2 StandardHeader



Figure 83: Component StandardHeader

This component is the standard FIX message header required for [tagvalue encoding](#) and optional for other encodings. It is not intended to contain business level information. The component layout is available [here](#).

6.12.3 StandardTrailer

This component is the standard FIX message trailer and only required for [tagvalue encoding](#) to convey the checksum of a message. The component layout is available [here](#).

6.13 Miscellaneous Global Components

6.13.1 ApplicationSequenceControl

This component is used for application sequencing and recovery. FIX application messages that carry this component will be able to use application level sequencing. The component layout is available [here](#).

6.13.2 AttachmentGrp



Figure 84: Component AttachmentGrp

This component is a repeating group that provides the ability to attach other media type documents to a FIX message for transmission. The media type can be any of the media types (previously referred to as MIME types) that are listed by IANA (www.iana.org) [RFC2046]. It is intended to be used to attach documents in other formats, such as PDF, TIFF, and Microsoft Word, for example, to a FIX message.

When this component is used within a business message, such as the TradeCaptureReport(35=AE) message, the attachment should supplement the data already contained in the business message. It is not intended to replace the content of the business message. The standard (required) fields within the business message shall be populated, even if they duplicate data expressed within the attachment(s). The component layout is available [here](#).

6.13.3 AttachmentKeywordGrp

This component is a repeating group that provides a place to associate keywords with an attachment document to support the current approach of tagging to support metadata. The component layout is available [here](#).

6.13.4 LimitAmts

This component is a repeating group that may be used to convey various types of limit amounts, e.g. credit limits. The component layout is available [here](#).

6.13.5 PriceQualifierGrp

This component is a repeating group that clarifies the composition of the price when standard market practice for the security calls for a price that is atypical when traded in other markets, or when a price can be expressed in more than one way. The component layout is available [here](#).

6.13.6 RateSource

This component is a repeating group used to identify the sources of rate information, e.g. for the currency exchange rate of an FX transaction. The component layout is available [here](#).

6.13.7 RelativeValueGrp

This component is a repeating group that is used to convey relative valuation metrics or analytics for a given instrument.

Relative valuation metrics or analytics are commonly provided by the trading party providing pricing as part of fixed income cash bonds or OTC derivatives indication or quoting activities.

The component layout is available [here](#).

6.13.8 SpreadOrBenchmarkCurveData

This component is primarily used for fixed income to convey spread to a benchmark security or curve. The component layout is available [here](#).

6.13.9 ThrottleResponse

This component is used to convey information about the throttle status on response messages, e.g. ExecutionReport(35=8), QuoteStatusReport(35=AI), etc. The component layout is available [here](#).

6.13.10 YieldData

This component conveys yield information for a given fixed income security. The component layout is available [here](#).

7 User defined fields

In order to provide maximum flexibility for its users, the FIX Protocol accommodates *User Defined Fields* (UDFs). These fields are intended to be implemented between consenting trading partners and should be used with caution to avoid conflicts, which will arise as multiple parties begin implementation of the protocol. It is suggested that if trading partners find that particular UDFs would add value to the wider community, they should be submitted as a Gap Analysis (see [here](#) for a template and process guideline) to the FIX Global Technical Committee to be standardized in an Extension Pack.

The tag numbers 5000 to 9999 have been reserved for UDFs, which are used as part of inter-firm communication. These tags can be registered/reserved via the [FIX website](#). At this time, the available tag numbers in the user defined range of 5000 to 9999 have all been allocated. In December 2009 the FIX GTC Governance Board approved the use of tag numbers in the 20000 to 39999 range for use as user defined tags to be used bilaterally between parties. These tags do not need to be registered.

The GTC's policy with regards to UDFs is for the community, where possible, to use tags, components or repeating groups from the latest Extension Pack in their legacy FIX implementation when these meet the requirements, as opposed to customised extensions through user defined fields, components, or repeating groups.

UDFs in the range 8000-8499 are reserved for the FIX Global Technical Committee for the support of regulatory requirements in supported legacy versions of FIX. UDFs in the range 8500-8999 are currently reserved for work-in-progress in China.

The tag numbers greater than or equal to 10000 and less than 20000 have been reserved for internal use (within a single firm) and do not need to be registered/reserved via the FIX website. The tag numbers in the 40000 to 49999 range are reserved for the FIX Global Technical Committee and have been used for standard fields related to the definition of OTC derivative instruments. The tag numbers of 50000 and above are reserved by the FIX Global Technical Committee and should not be used in FIX implementations.

8 Appendix: Global Components

Many of the FIX application messages are composed of common “building blocks” or sets of data fields. For instance, almost every FIX application message has the set of symbology-related fields used to define the “Instrument”: Symbol(55), SymbolSfx(65), SecurityIDSource(22), SecurityID(48) ... ExchangeLookAlike(2603). Rather than replicate a common group of fields, the FIX specification specifies components which are simply referenced by component name within each application message which uses them. Thus when reviewing a specific message definition, the appropriate group of fields should be expanded and used whenever a component is identified.

Note that some components may be part of repeating groups thus if the component is denoted as part of a repeating group, then the entire group of fields representing the component are to be specified at the component’s repeating group “level” in the message definition and follow repeating group rules, e.g. concerning field order in case of tagvalue syntax.

The components identified within [this section](#) are referred to as “Global Components”. They are “Common Components” that are used across the two or more of the main business areas (pre-trade, trade, post-trade, infrastructure) and not just across the categories of a single business area.

8.1 AdditionalTermBondRefGrp

| Tag | Name | Req'd | Description |
|------------|------------------------------------|-------|--|
| 40000 | NoAdditionalTermBondRefs | N | |
| →4000 1 | AdditionalTermBondSecurityID | N | Required if NoAdditionalTermBondRefs(40000) > 0. |
| →4000 2 | AdditionalTermBondSecurityIDSource | N | Conditionally required when AdditionalTermBondSecurityID(40001) is specified. |
| →4000 3 | AdditionalTermBondDesc | N | |
| →4000 4 | EncodedAdditionalTermBondDescLen | N | Must be set if EncodedAdditionalTermBondDesc(40005) field is specified and must immediately precede it. |
| →4000 5 | EncodedAdditionalTermBondDesc | N | Encoded (non-ASCII characters) representation of the AdditionalTermBondDesc(40003) field in the encoded format specified via the MessageEncoding(347) field. |
| →4000 6 | AdditionalTermBondCurrency | N | |
| →4000 7 | AdditionalTermBondIssuer | N | |
| →4000 8 | EncodedAdditionalTermBondIssuerLen | N | Must be set if EncodedAdditionalTermBondIssuer(40009) field is specified and must immediately precede it. |
| →4000 9 | EncodedAdditionalTermBondIssuer | N | Encoded (non-ASCII characters) representation of the AdditionalTermBondIssuer(40007) field in the encoded format specified via the MessageEncoding(347) field. |
| →4001 0 | AdditionalTermBondSeniority | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| →40011 | AdditionalTermBondCouponType | N | |
| →40012 | AdditionalTermBondCouponRate | N | |
| →40013 | AdditionalTermBondMaturityDate | N | |
| →40014 | AdditionalTermBondParValue | N | |
| →40015 | AdditionalTermBondCurrentTotalIssuedAmount | N | |
| →40016 | AdditionalTermBondCouponFrequencyPeriod | N | Conditionally required when AdditionalTermBondCouponFrequencyUnit(40017) is specified. |
| →40017 | AdditionalTermBondCouponFrequencyUnit | N | Conditionally required when AdditionalTermBondCouponFrequencyPeriod(40016) is specified. |
| →40018 | AdditionalTermBondDayCount | N | |

8.2 AdditionalTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 40019 | NoAdditionalTerms | N | |
| →40020 | AdditionalTermConditionPrecedentBondIndicator | N | Required if NoAdditionalTerms(40019) > 0. |
| →40021 | AdditionalTermDiscrepancyClauseIndicator | N | |
| →Component | AdditionalTermBondRefGrp | N | |

8.3 ApplicationSequenceControl

| Tag | Name | Req'd | Description |
|------|----------------|-------|--|
| 1180 | ApplID | N | Identifies the application with which a message is associated. Used only if application sequencing is in effect. |
| 1181 | ApplSeqNum | N | Application sequence number assigned to the message by the application generating the message. Used only if application sequencing is in effect. Conditionally required if ApplID has been specified. |
| 1350 | ApplLastSeqNum | N | The previous sequence number in the application sequence stream. Permits an application to publish messages with sequence gaps where it cannot be avoided. Used only if application sequencing is in effect. Conditionally required if ApplID has been specified |
| 1352 | ApplResendFlag | N | Used to indicate that a message is being sent in response to an Application Message Request. Used only if application sequencing is in effect. It is possible for both ApplResendFlag and PossDupFlag to be set on the same message if the |

| Tag | Name | Req'd | Description |
|-----|------|-------|---|
| | | | Sender's cache size is greater than zero and the message is being resent due to a session level resend request. |

8.4 AssetAttributeGrp

| Tag | Name | Req'd | Description |
|-------|---------------------|-------|--|
| 2304 | NoAssetAttributes | N | |
| →2305 | AssetAttributeType | N | Required if NoAssetAttributes(2304) > 0. |
| →2306 | AssetAttributeValue | N | |
| →2307 | AssetAttributeLimit | N | |

8.5 AttachmentGrp

| Tag | Name | Req'd | Description |
|------------|--------------------------|-------|---|
| 2104 | NoAttachments | N | |
| →2105 | AttachmentName | N | Required if NoAttachments(2104) > 0. |
| →2106 | AttachmentMediaType | N | Required if EncodedAttachment(2112) is present. |
| →2107 | AttachmentClassification | N | |
| →2108 | AttachmentExternalURL | N | Either AttachmentExternalURL(2108) or EncodedAttachment(2112) must be specified if NoAttachments(2104) > 0. |
| →2109 | AttachmentEncodingType | N | Required if EncodedAttachment(2112) is present. |
| →2110 | UnencodedAttachmentLen | N | |
| →2111 | EncodedAttachmentLen | N | Must be set if EncodedAttachment(2112) is specified and must immediately precede it. |
| →2112 | EncodedAttachment | N | Either AttachmentExternalURL(2108) or EncodedAttachment(2112) must be specified if NoAttachments(2104) > 0. |
| →Component | AttachmentKeywordGrp | N | |

8.6 AttachmentKeywordGrp

| Tag | Name | Req'd | Description |
|-------|----------------------|-------|---|
| 2113 | NoAttachmentKeywords | N | |
| →2114 | AttachmentKeyword | N | Required if NoAttachmentKeywords(2113) > 0. |

8.7 AttrbGrp

| Tag | Name | Req'd | Description |
|------|------------------|-------|-------------|
| 870 | NoInstrAttrib | N | |
| →871 | InstrAttribType | N | |
| →872 | InstrAttribValue | N | |

8.8 BusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-------------------|-------|---|
| 40278 | NoBusinessCenters | N | |
| →40471 | BusinessCenter | N | Required if NoBusinessCenters(40278) > 0. |

8.9 CashSettlDate

| Tag | Name | Req'd | Description |
|------------------|---------------------------------------|-------|--|
| 42207 | CashSettlDateUnadjusted | N | |
| 42208 | CashSettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision. |
| Component | CashSettlDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision. |
| 42209 | CashSettlDateRelativeTo | N | |
| 42210 | CashSettlDateOffsetPeriod | N | Conditionally required when CashSettlDateOffsetUnit(42211) is specified. |
| 42211 | CashSettlDateOffsetUnit | N | Conditionally required when CashSettlDateOffsetPeriod(42210) is specified. |
| 42212 | CashSettlDateOffsetDayType | N | |
| 42213 | CashSettlDateAdjusted | N | |

8.10 CashSettlDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|--|
| 42214 | NoCashSettlDateBusinessCenters | N | |
| →42215 | CashSettlDateBusinessCenter | N | Required if NoCashSettlDateBusinessCenters(42214) > 0. |

8.11 CashSettlDealerGrp

| Tag | Name | Req'd | Description |
|--------|--------------------|-------|--|
| 40277 | NoCashSettlDealers | N | |
| →40032 | CashSettlDealer | N | Required if NoCashSettlDealers(40277) > 0. |

8.12 CashSettlTermGrp

| Tag | Name | Req'd | Description |
|-------|------------------|-------|-------------|
| 40022 | NoCashSettlTerms | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| →40023 | CashSettlCurrency | N | Required if NoCashSettlTerms(40022) > 0. |
| →40024 | CashSettlValuationFirstBusinessDayOffset | N | |
| →40916 | CashSettlValuationSubsequentBusinessDaysOffset | N | |
| →40917 | CashSettlNumOfValuationDates | N | |
| →40025 | CashSettlValuationTime | N | |
| →40026 | CashSettlBusinessCenter | N | |
| →40027 | CashSettlQuoteMethod | N | |
| →40028 | CashSettlQuoteAmount | N | |
| →40029 | CashSettlQuoteCurrency | N | |
| →40030 | CashSettlMinimumQuoteAmount | N | |
| →40031 | CashSettlMinimumQuoteCurrency | N | |
| →Component | CashSettlDealerGrp | N | |
| →42216 | CashSettlPriceSource | N | |
| →42217 | CashSettlPriceDefault | N | |
| →40033 | CashSettlBusinessDays | N | |
| →40034 | CashSettlAmount | N | |
| →Component | CashSettlDate | N | |
| →40035 | CashSettlRecoveryFactor | N | |
| →40036 | CashSettlFixedTermIndicator | N | |
| →40037 | CashSettlAccruedInterestIndicator | N | |
| →40038 | CashSettlValuationMethod | N | |
| →40039 | CashSettlTermXID | N | |

8.13 CommissionData

| Tag | Name | Req'd | Description |
|------|------------------------|-------|-------------|
| 12 | Commission | N | |
| 13 | CommType | N | |
| 479 | CommCurrency | N | |
| 2922 | CommCurrencyCodeSource | N | |
| 1233 | CommRate | N | |
| 1238 | CommUnitOfMeasure | N | |
| 497 | FundRenewWaiv | N | |

8.14 CommissionDataGrp

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 2639 | NoCommissions | N | |
| →2640 | CommissionAmount | N | Required if NoCommissions(2639) > 0. If the commission is based on a percentage of trade quantity or a factor of "unit of measure", CommissionRate(2646) and CommissionUnitOfMeasure(2644) may also be specified as appropriate. |
| →2641 | CommissionAmountType | N | Required if NoCommissions(2639) > 0. |
| →2725 | CommissionAmountSubType | N | |
| →2642 | CommissionBasis | N | Required if NoCommissions(2639) > 0. |
| →2643 | CommissionCurrency | N | |
| →2923 | CommissionCurrencyCodeSource | N | |
| →2644 | CommissionUnitOfMeasure | N | |
| →2645 | CommissionUnitOfMeasureCurrency | N | |
| →2924 | CommissionUnitOfMeasureCurrencyCode Source | N | |
| →2646 | CommissionRate | N | |
| →2647 | CommissionSharedIndicator | N | |
| →2648 | CommissionAmountShared | N | If specified, CommissionSharedIndicator(2647) must be set to "Y". |
| →2649 | CommissionLegRefID | N | This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg. |
| →2650 | CommissionDesc | N | |
| →2651 | EncodedCommissionDescLen | N | Must be set if EncodedCommissionDesc(2652) is specified and must immediately precede it. |
| →2652 | EncodedCommissionDesc | N | Encoded (non-ASCII characters) representation of the CommissionDesc(2650) field in the encoded format specified via the MessageEncoding(347) field. |

8.15 ComplexEventAveragingObservationGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 40994 | NoComplexEventAveragingObservations | N | |
| →40995 | ComplexEventAveragingObservationNumber | N | Required if NoComplexEventAveragingObservations(40994) > 0. |
| →40996 | ComplexEventAveragingWeight | N | |

8.16 ComplexEventCreditEventGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 40997 | NoComplexEventCreditEvents | N | |
| →40998 | ComplexEventCreditEventType | N | Required if NoComplexEventCreditEvents(40996) > 0. |
| →40999 | ComplexEventCreditEventValue | N | |
| →41000 | ComplexEventCreditEventCurrency | N | |
| →41001 | ComplexEventCreditEventPeriod | N | Conditionally required when ComplexEventCreditEventUnit(41002) is specified. |
| →41002 | ComplexEventCreditEventUnit | N | Conditionally required when ComplexEventCreditEventPeriod(41001) is specified. |
| →41003 | ComplexEventCreditEventDayType | N | |
| →41004 | ComplexEventCreditEventRateSource | N | |
| →Component | ComplexEventCreditEventQualifierGrp | N | |

8.17 ComplexEventCreditEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41005 | NoComplexEventCreditEventQualifiers | N | |
| →41006 | ComplexEventCreditEventQualifier | N | Required if NoComplexEventCreditEventQualifiers(41005) > 0. |

8.18 ComplexEventCreditEventSourceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|--|
| 41029 | NoComplexEventCreditEventSources | N | |
| →41030 | ComplexEventCreditEventSource | N | Required if NoComplexEventCreditEventSources(41029) > 0. |

8.19 ComplexEventDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 41018 | NoComplexEventDateBusinessCenters | N | |
| →41019 | ComplexEventDateBusinessCenter | N | Required if NoComplexEventDateBuisnessCenters(41018) > 0. |

8.20 ComplexEventDates

| Tag | Name | Req'd | Description |
|------------|--------------------------|-------|--|
| 1491 | NoComplexEventDates | N | |
| →1492 | ComplexEventStartDate | N | Required if NoComplexEventDates(1491) > 0. |
| →1493 | ComplexEventEndDate | N | Required if NoComplexEventDates(1491) > 0. |
| →Component | ComplexEventTimes | N | |

8.21 ComplexEventPeriodDateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 41007 | NoComplexEventPeriodDateTimes | N | |
| →41008 | ComplexEventPeriodDate | N | Required if NoComplexEventPeriodDateTimes(41007) > 0. |
| →41009 | ComplexEventPeriodTime | N | |

8.22 ComplexEventPeriodGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| 41010 | NoComplexEventPeriods | N | |
| →41011 | ComplexEventPeriodType | N | Required if NoComplexEventPeriods(41010) > 0. |
| →41012 | ComplexEventBusinessCenter | N | |
| →Component | ComplexEventScheduleGrp | N | |
| →Component | ComplexEventPeriodDateGrp | N | |
| →Component | ComplexEventAveragingObservationGrp | N | |

8.23 ComplexEventRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41013 | NoComplexEventRateSources | N | |
| →41014 | ComplexEventRateSource | N | Required if NoComplexEventRateSources(41013) > 0. |
| →41015 | ComplexEventRateSourceType | N | Required if NoComplexEventRateSources(41013) > 0. |
| →41016 | ComplexEventReferencePage | N | Conditionally required when ComplexEventRateSource(41014) = 99 (Other). |
| →41017 | ComplexEventReferencePageHeading | N | |

8.24 ComplexEventRelativeDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41020 | ComplexEventDateUnadjusted | N | |
| 41021 | ComplexEventDateRelativeTo | N | |
| 41022 | ComplexEventDateOffsetPeriod | N | Conditionally required when ComplexEventDateOffsetUnit(41023) is specified. |
| 41023 | ComplexEventDateOffsetUnit | N | Conditionally required when ComplexEventDateOffsetPeriod(41022) is specified. |
| 41024 | ComplexEventDateOffsetDayType | N | |
| 41025 | ComplexEventDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the instrument provisions. |
| Component | ComplexEventDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the instrument provisions. |
| 41026 | ComplexEventDateAdjusted | N | |
| 41027 | ComplexEventFixingTime | N | |
| 41028 | ComplexEventFixingTimeBusinessCenter | N | |

8.25 ComplexEventScheduleGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41031 | NoComplexEventSchedules | N | |
| →41032 | ComplexEventScheduleStartDate | N | Required if NoComplexEventSchedules(41031) > 0. |
| →41033 | ComplexEventScheduleEndDate | N | |
| →41034 | ComplexEventScheduleFrequencyPeriod | N | Conditionally required when ComplexEventScheduleFrequencyUnit(41035) is specified. |
| →41035 | ComplexEventScheduleFrequencyUnit | N | Conditionally required when ComplexEventScheduleFrequencyPeriod(41034) is specified. |
| →41036 | ComplexEventScheduleRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the schedule. |

8.26 ComplexEventTimes

| Tag | Name | Req'd | Description |
|-------|-----------------------|-------|--|
| 1494 | NoComplexEventTimes | N | |
| →1495 | ComplexEventStartTime | N | Required if NoComplexEventTimes(1494) > 0. |
| →1496 | ComplexEventEndTime | N | Required if NoComplexEventTimes(1494) > 0. |

8.27 ComplexEvents

| Tag | Name | Req'd | Description |
|------------|------------------------------------|-------|---|
| 1483 | NoComplexEvents | N | |
| →1484 | ComplexEventType | N | Required if NoComplexEvents(1483) > 0. |
| →2117 | ComplexOptPayoutPaySide | N | |
| →2118 | ComplexOptPayoutReceiveSide | N | |
| →2119 | ComplexOptPayoutUnderlier | N | |
| →1485 | ComplexOptPayoutAmount | N | |
| →2120 | ComplexOptPayoutPercentage | N | |
| →2121 | ComplexOptPayoutTime | N | |
| →2122 | ComplexOptPayoutCurrency | N | |
| →2941 | ComplexOptPayoutCurrencyCodeSource | N | |
| →1486 | ComplexEventPrice | N | |
| →2123 | ComplexEventPricePercentage | N | |
| →1487 | ComplexEventPriceBoundaryMethod | N | |
| →1488 | ComplexEventPriceBoundaryPrecision | N | |
| →1489 | ComplexEventPriceTimeType | N | |
| →1490 | ComplexEventCondition | N | Conditionally required when there are more than one ComplexEvents occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition(1490) in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition(1490) which links it with the second event. |
| →Component | ComplexEventDates | N | |
| →2124 | ComplexEventCurrencyOne | N | |
| →2942 | ComplexEventCurrencyOneCodeSource | N | |
| →2125 | ComplexEventCurrencyTwo | N | |
| →2943 | ComplexEventCurrencyTwoCodeSource | N | |
| →2126 | ComplexEventQuoteBasis | N | |
| →2127 | ComplexEventFixedFXRate | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|-------------|
| →2407 | ComplexEventSpotRate | N | |
| →2408 | ComplexEventForwardPoints | N | |
| →2128 | ComplexEventDeterminationMethod | N | |
| →2129 | ComplexEventCalculationAgent | N | |
| →2130 | ComplexEventStrikePrice | N | |
| →2131 | ComplexEventStrikeFactor | N | |
| →2132 | ComplexEventStrikeNumberOfOptions | N | |
| →Component | ComplexEventRateSourceGrp | N | |
| →Component | ComplexEventRelativeDate | N | |
| →Component | ComplexEventPeriodGrp | N | |
| →2133 | ComplexEventCreditEventsXIDRef | N | |
| →2134 | ComplexEventCreditEventNotifyingParty | N | |
| →2135 | ComplexEventCreditEventBusinessCenter | N | |
| →2136 | ComplexEventCreditEventStandardSources | N | |
| →2137 | ComplexEventCreditEventMinimumSources | N | |
| →Component | ComplexEventCreditEventSourceGrp | N | |
| →Component | ComplexEventCreditEventGrp | N | |
| →2597 | ComplexEventFuturesPriceValuation | N | |
| →2598 | ComplexEventOptionsPriceValuation | N | |
| →2599 | ComplexEventPVFinalPriceElectionFallback | N | |
| →2138 | ComplexEventXID | N | |
| →2139 | ComplexEventXIDRef | N | |

8.28 ContAmtGrp

| Tag | Name | Req'd | Description |
|------|--------------|-------|---|
| 518 | NoContAmts | N | |
| →519 | ContAmtType | N | Must be first field in the repeating group. |
| →520 | ContAmtValue | N | |
| →521 | ContAmtCurr | N | |

8.29 DateAdjustment

| Tag | Name | Req'd | Description |
|------------------|--------------------------|-------|-------------|
| 40921 | BusinessDayConvention | N | |
| Component | BusinessCenterGrp | N | |
| 40922 | DateRollConvention | N | |

8.30 DeliveryScheduleGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41037 | NoDeliverySchedules | N | |
| →41038 | DeliveryScheduleType | N | Required if NoDeliverySchedules(41037) > 0. |
| →41039 | DeliveryScheduleXID | N | |
| →41040 | DeliveryScheduleNotional | N | |
| →41041 | DeliveryScheduleNotionalUnitOfMeasure | N | |
| →41042 | DeliveryScheduleNotionalCommodityFrequency | N | |
| →41043 | DeliveryScheduleNegativeTolerance | N | |
| →41044 | DeliverySchedulePositiveTolerance | N | |
| →41045 | DeliveryScheduleToleranceUnitOfMeasure | N | |
| →41046 | DeliveryScheduleToleranceType | N | Conditionally required when DeliveryScheduleNegativeTolerance(41043) or DeliverySchedulePositiveTolerance(41044) is specified. |
| →41047 | DeliveryScheduleSettlCountry | N | |
| →41048 | DeliveryScheduleSettlTimeZone | N | |
| →41049 | DeliveryScheduleSettlFlowType | N | |
| →41050 | DeliveryScheduleSettlHolidaysProcessingInstruction | N | |
| →Component | DeliveryScheduleSettlDayGrp | N | |

8.31 DeliveryScheduleSettlDayGrp

| Tag | Name | Req'd | Description |
|------------|-------------------------------------|-------|---|
| 41051 | NoDeliveryScheduleSettlDays | N | |
| →41052 | DeliveryScheduleSettlDay | N | Required if NoDeliveryScheduleSettlDays(41051) > 0. |
| →41053 | DeliveryScheduleSettlTotalHours | N | |
| →Component | DeliveryScheduleSettlTimeGrp | N | |

8.32 DeliveryScheduleSettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 41054 | NoDeliveryScheduleSettlTimes | N | |
| →41055 | DeliveryScheduleSettlStart | N | Required if NoDeliveryScheduleSettlTimes(41054) > 0. |
| →41056 | DeliveryScheduleSettlEnd | N | Required if NoDeliveryScheduleSettlTimes(41054) > 0. |
| →41057 | DeliveryScheduleSettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.33 DeliveryStream

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 41058 | DeliveryStreamType | N | |
| Component | DeliveryStreamCommoditySourceGrp | N | |
| 41059 | DeliveryStreamPipeline | N | |
| 41060 | DeliveryStreamEntryPoint | N | |
| 41061 | DeliveryStreamWithdrawalPoint | N | |
| 41062 | DeliveryStreamDeliveryPoint | N | |
| 42192 | DeliveryStreamDeliveryPointSource | N | |
| 42193 | DeliveryStreamDeliveryPointDesc | N | |
| 41063 | DeliveryStreamDeliveryRestriction | N | |
| 41064 | DeliveryStreamDeliveryContingency | N | |
| 41065 | DeliveryStreamDeliveryContingentPartySide | N | |
| 41066 | DeliveryStreamDeliverAtSourceIndicator | N | |
| 41067 | DeliveryStreamRiskApportionment | N | |
| 41218 | DeliveryStreamRiskApportionmentSource | N | |
| Component | DeliveryStreamCycleGrp | N | |
| 41068 | DeliveryStreamTitleTransferLocation | N | |
| 41069 | DeliveryStreamTitleTransferCondition | N | |
| 41070 | DeliveryStreamImporterOfRecord | N | |
| 41071 | DeliveryStreamNegativeTolerance | N | |
| 41072 | DeliveryStreamPositiveTolerance | N | |
| 41073 | DeliveryStreamToleranceUnitOfMeasure | N | |
| 41074 | DeliveryStreamToleranceType | N | |
| 41075 | DeliveryStreamToleranceOptionSide | N | |
| 41076 | DeliveryStreamTotalPositiveTolerance | N | |
| 41077 | DeliveryStreamTotalNegativeTolerance | N | |
| 41078 | DeliveryStreamNotionalConversionFactor | N | |
| 41079 | DeliveryStreamTransportEquipment | N | |
| 41080 | DeliveryStreamElectingPartySide | N | |
| 43094 | DeliveryStreamRouteOrCharter | N | |

8.34 DeliveryStreamCommoditySourceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|--|
| 41085 | NoDeliveryStreamCommoditySources | N | |
| →41086 | DeliveryStreamCommoditySource | N | Required if NoDeliveryStreamCommoditySources(41085) > 0. |

8.35 DeliveryStreamCycleGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 41081 | NoDeliveryStreamCycles | N | |
| →41082 | DeliveryStreamCycleDesc | N | Required if NoDeliveryStreamCycles(41081) > 0. |
| →41083 | EncodedDeliveryStreamCycleDescLen | N | Must be set if EncodedDeliveryStreamCycleDesc(41084) field is specified and must immediately precede it. |
| →41084 | EncodedDeliveryStreamCycleDesc | N | Encoded (non-ASCII characters) representation of the DeliveryStreamCycleDesc(41082) field in the encoded format specified via the MessageEncoding(347) field. |

8.36 DisplayInstruction

| Tag | Name | Req'd | Description |
|------|---------------------|-------|---|
| 1138 | DisplayQty | N | |
| 1082 | SecondaryDisplayQty | N | |
| 1608 | InitialDisplayQty | N | Only to be used in the ExecutionReport |
| 2828 | CurrentDisplayPrice | N | |
| 1083 | DisplayWhen | N | |
| 1084 | DisplayMethod | N | |
| 1085 | DisplayLowQty | N | Required when DisplayMethod = 3 |
| 1086 | DisplayHighQty | N | Required when DisplayMethod = 3 |
| 1087 | DisplayMinIncr | N | Can be used to specify larger increments than the standard increment provided by the market. Optionally used when DisplayMethod = 3 |
| 1088 | RefreshQty | N | Required when DisplayMethod = 2 |

8.37 DividendAccrualFloatingRate

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 42218 | DividendFloatingRateIndex | N | |
| 42219 | DividendFloatingRateIndexCurvePeriod | N | Conditionally required when DividendFloatingRateIndexCurveUnit(42220) is specified. |
| 42220 | DividendFloatingRateIndexCurveUnit | N | Conditionally required when DividendFloatingRateIndexCurvePeriod(42219) is specified. |
| 42221 | DividendFloatingRateMultiplier | N | |
| 42222 | DividendFloatingRateSpread | N | |
| 42223 | DividendFloatingRateSpreadPositionType | N | |
| 42224 | DividendFloatingRateTreatment | N | |
| 42225 | DividendCapRate | N | |
| 42226 | DividendCapRateBuySide | N | |

| Tag | Name | Req'd | Description |
|-------|------------------------------------|-------|-------------|
| 42227 | DividendCapRateSellSide | N | |
| 42228 | DividendFloorRate | N | |
| 42229 | DividendFloorRateBuySide | N | |
| 42230 | DividendFloorRateSellSide | N | |
| 42231 | DividendInitialRate | N | |
| 42232 | DividendFinalRateRoundingDirection | N | |
| 42233 | DividendFinalRatePrecision | N | |
| 42234 | DividendAveragingMethod | N | |
| 42235 | DividendNegativeRateTreatment | N | |

8.38 DividendAccrualPaymentDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 42238 | DividendAccrualPaymentDateRelativeTo | N | |
| 42239 | DividendAccrualPaymentDateOffsetPeriod | N | Conditionally required when DividendAccrualPaymentDateOffsetUnit(42240) is specified. |
| 42240 | DividendAccrualPaymentDateOffsetUnit | N | Conditionally required when DividendAccrualPaymentDateOffsetPeriod(42239) is specified. |
| 42241 | DividendAccrualPaymentDateOffsetDayType | N | |
| 42242 | DividendAccrualPaymentDateUnadjusted | N | |
| 42243 | DividendAccrualPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendAccrualPaymentDate. |
| Component | DividendAccrualPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendAccrualPaymentDate. |
| 42244 | DividendAccrualPaymentDateAdjusted | N | |

8.39 DividendAccrualPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42236 | NoDividendAccrualPaymentDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →42237 | DividendAccrualPaymentDateBusinessCenter | N | Required if NoDividendAccrualPaymentDateBusinessCenters(42236) > 0. |

8.40 DividendConditions

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| 42245 | DividendReinvestmentIndicator | N | |
| 42246 | DividendEntitlementEvent | N | |
| 42247 | DividendAmountType | N | |
| 42248 | DividendUnderlierRefID | N | |
| Component | DividendPeriodGrp | N | |
| 42249 | ExtraordinaryDividendPartySide | N | |
| 42250 | ExtraordinaryDividendAmountType | N | |
| 42251 | ExtraordinaryDividendCurrency | N | |
| 42252 | ExtraordinaryDividendDeterminationMethod | N | |
| Component | DividendFXTriggerDate | N | |
| Component | DividendAccrualFloatingRate | N | |
| 42253 | DividendAccrualFixedRate | N | |
| Component | DividendAccrualPaymentDate | N | |
| 42254 | DividendCompoundingMethod | N | |
| 42255 | DividendNumOfIndexUnits | N | |
| 42256 | DividendCashPercentage | N | |
| 42257 | DividendCashEquivalentPercentage | N | |
| 42258 | NonCashDividendTreatment | N | |
| 42259 | DividendComposition | N | |
| 42260 | SpecialDividendsIndicator | N | |
| 42261 | MaterialDividendsIndicator | N | |
| 42262 | OptionsExchangeDividendsIndicator | N | |
| 42263 | AdditionalDividendsIndicator | N | |
| 42264 | AllDividendsIndicator | N | |

8.41 DividendFXTriggerDate

| Tag | Name | Req'd | Description |
|-------|---------------------------------|-------|-------------|
| 42265 | DividendFXTriggerDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42266 | DividendFXTriggerDateOffsetPeriod | N | Conditionally required when DividendFXTriggerDateOffsetUnit(42267) is specified. |
| 42267 | DividendFXTriggerDateOffsetUnit | N | Conditionally required when DividendFXTriggerDateOffsetPeriod(42266) is specified. |
| 42268 | DividendFXTriggerDateOffsetDayType | N | |
| 42269 | DividendFXTriggerDateUnadjusted | N | |
| 42270 | DividendFXTriggerDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendFXTriggerDate. |
| Component | DividendFXTriggerDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendFXTriggerDate. |
| 42271 | DividendFXTriggerDateAdjusted | N | |

8.42 DividendFXTriggerDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42272 | NoDividendFXTriggerDateBusinessCenters | N | |
| →42273 | DividendFXTriggerDateBusinessCenter | N | Required if NoDividendFXTriggerDateBusinessCenters(42272) > 0. |

8.43 DividendPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 42294 | NoDividendPeriodBusinessCenters | N | |
| →42295 | DividendPeriodBusinessCenter | N | Required if NoDividendPeriodBusinessCenters(42294) > 0. |

8.44 DividendPeriodGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 42274 | NoDividendPeriods | N | |
| →42275 | DividendPeriodSequence | N | Required if NoDividendPeriods(42274) > 0. |
| →42276 | DividendPeriodStartDateUnadjusted | N | |
| →42277 | DividendPeriodEndDateUnadjusted | N | |
| →42278 | DividendPeriodUnderlierRefID | N | When specified, this overrides DividendUnderlierRefID(42248). The specified |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| | | | value would be specific to this dividend period instance. |
| →42279 | DividendPeriodStrikePrice | N | |
| →42280 | DividendPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this dividend period instance. |
| →Component | DividendPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this dividend period instance. |
| →42281 | DividendPeriodValuationDateUnadjusted | N | |
| →42282 | DividendPeriodValuationDateRelativeTo | N | |
| →42283 | DividendPeriodValuationDateOffsetPeriod | N | Conditionally required when DividendPeriodValuationDateOffsetUnit(42284) is specified. |
| →42284 | DividendPeriodValuationDateOffsetUnit | N | Conditionally required when DividendPeriodValuationDateOffsetPeriod(42283) is specified. |
| →42285 | DividendPeriodValuationDateOffsetDayType | N | |
| →42286 | DividendPeriodValuationDateAdjusted | N | |
| →42287 | DividendPeriodPaymentDateUnadjusted | N | |
| →42288 | DividendPeriodPaymentDateRelativeTo | N | |
| →42289 | DividendPeriodPaymentDateOffsetPeriod | N | Conditionally required when DividendPeriodPaymentDateOffsetUnit(42290) is specified. |
| →42290 | DividendPeriodPaymentDateOffsetUnit | N | Conditionally required when DividendPeriodPaymentDateOffsetPeriod(42289) is specified. |
| →42291 | DividendPeriodPaymentDateOffsetDayType | N | |
| →42292 | DividendPeriodPaymentDateAdjusted | N | |
| →42293 | DividendPeriodXID | N | |

8.45 EvntGrp

| Tag | Name | Req'd | Description |
|------|-----------|-------|---|
| 864 | NoEvents | N | |
| →865 | EventType | N | Required if NoEvents(864) > 0. |
| →866 | EventDate | N | Conditionally required when EventTime(1145) is specified. |

| Tag | Name | Req'd | Description |
|-------|---------------------|-------|---|
| →1145 | EventTime | N | |
| →1827 | EventTimeUnit | N | Conditionally required when EventTimePeriod(1826) is specified. |
| →1826 | EventTimePeriod | N | Conditionally required when EventTimeUnit(1827) is specified. |
| →2340 | EventMonthYear | N | |
| →867 | EventPx | N | |
| →868 | EventText | N | |
| →1578 | EncodedEventTextLen | N | Must be set if EncodedEventText(1579) field is specified and must immediately precede it. |
| →1579 | EncodedEventText | N | Encoded (non-ASCII characters) representation of the EventText(868) field in the encoded format specified via the MessageEncoding(347) field. |

8.46 ExtraordinaryEventGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------|-------|---|
| 42296 | NoExtraordinaryEvents | N | |
| →42297 | ExtraordinaryEventType | N | Required if NoExtraordinaryEvents(42296) > 0. |
| →42298 | ExtraordinaryEventValue | N | Required if NoExtraordinaryEvents(42296) > 0. |

8.47 FinancingContractualDefinitionGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------|-------|--|
| 40040 | NoContractualDefinitions | N | |
| →40041 | ContractualDefinition | N | Required if NoContractualDefinitions(40040) > 0. |

8.48 FinancingContractualMatrixGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------|-------|---|
| 40042 | NoContractualMatrices | N | |
| →40043 | ContractualMatrixSource | N | Required if NoContractualMatrices(40042) > 0. |
| →40044 | ContractualMatrixDate | N | |
| →40045 | ContractualMatrixTerm | N | |

8.49 FinancingDetails

| Tag | Name | Req'd | Description |
|-----|---------------|-------|--|
| 913 | AgreementDesc | N | The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal |
| 914 | AgreementID | N | A common reference to the applicable standing agreement between the principals |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 1961 | AgreementVersion | N | |
| 915 | AgreementDate | N | A reference to the date the underlying agreement was executed. |
| 918 | AgreementCurrency | N | Currency of the underlying agreement. |
| 2952 | AgreementCurrencyCodeSource | N | |
| 1962 | MasterConfirmationDesc | N | |
| 1963 | MasterConfirmationDate | N | |
| 1964 | MasterConfirmationAnnexDesc | N | |
| 1965 | MasterConfirmationAnnexDate | N | |
| 1966 | BrokerConfirmationDesc | N | |
| Component | FinancingContractualDefinitionGrp | N | |
| Component | FinancingTermSupplementGrp | N | |
| Component | FinancingContractualMatrixGrp | N | |
| 1967 | CreditSupportAgreementDesc | N | |
| 1968 | CreditSupportAgreementDate | N | |
| 1969 | CreditSupportAgreementID | N | |
| 1970 | GoverningLaw | N | |
| 1513 | DocumentationText | N | |
| 1525 | EncodedDocumentationTextLen | N | Must be set if EncodedDocumentationText(1527) field is specified and must immediately precede it. |
| 1527 | EncodedDocumentationText | N | Encoded (non-ASCII characters) representation of the DocumentationText(1513) field in the encoded format specified via the MessageEncoding(347) field. |
| 788 | TerminationType | N | For Repos the timing or method for terminating the agreement. |
| 916 | StartDate | N | Settlement date of the beginning of the deal |
| 917 | EndDate | N | Repayment / repurchase date |
| 919 | DeliveryType | N | Delivery or custody arrangement for the underlying securities |
| 898 | MarginRatio | N | Percentage of cash value that underlying security collateral must meet. |

8.50 FinancingTermSupplementGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|--|
| 40046 | NoFinancingTermSupplements | N | |
| →40047 | FinancingTermSupplementDesc | N | Required if NoFinancingTermSupplements(40046) > 0. |
| →40048 | FinancingTermSupplementDate | N | |

8.51 FloatingRateIndex

| Tag | Name | Req'd | Description |
|------|------------------------------|-------|--|
| 2731 | FloatingRateIndexID | N | Conditionally required when FloatingRateIndexIDSource(2732) is specified. |
| 2732 | FloatingRateIndexIDSource | N | Conditionally required when FloatingRateIndexID(2731) is specified. |
| 2730 | FloatingRateIndexCurveUnit | N | Conditionally required when FloatingRateIndexCurvePeriod(2728) is specified. |
| 2728 | FloatingRateIndexCurvePeriod | N | Conditionally required when FloatingRateIndexCurveUnit(2730) is specified. |
| 2729 | FloatingRateIndexCurveSpread | N | |

8.52 HopGrp

| Tag | Name | Req'd | Description |
|------|----------------|-------|-------------|
| 627 | NoHops | N | |
| →628 | HopCompID | N | |
| →629 | HopSendingTime | N | |
| →630 | HopRefID | N | |

8.53 IndexRollMonthGrp

| Tag | Name | Req'd | Description |
|-------|-------------------|-------|--|
| 2734 | NoIndexRollMonths | N | |
| →2733 | IndexRollMonth | N | Required if NoIndexRollMonths(2734) > 0. |

8.54 InstrmtGrp

| Tag | Name | Req'd | Description |
|------------|-----------------------------|-------|---|
| 146 | NoRelatedSym | N | |
| →Component | Instrument | N | Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" |
| →Component | InstrumentExtension | N | |
| →Component | FinancingDetails | N | |
| →Component | RelatedInstrumentGrp | N | |

8.55 InstrmtLegGrp

| Tag | Name | Req'd | Description |
|------------|----------------------------|-------|------------------------------|
| 555 | NoLegs | N | |
| →Component | InstrumentLeg | N | Required if NoLegs(555) > 0. |
| →Component | LegFinancingDetails | N | |

8.56 Instrument

| Tag | Name | Req'd | Description |
|------------------|--------------------|-------|---|
| 55 | Symbol | N | Common, “human understood” representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use “[N/A]” for products which do not have a symbol. Required if the Instrument component is marked as required where the component is used. |
| 65 | SymbolSfx | N | Used in Fixed Income with a value of “WI” to indicate “When Issued” for a security to be reissued under an old CUSIP or ISIN or with a value of “CD” to indicate a EUCP with lump-sum interest rather than discount price. |
| 48 | SecurityID | N | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. |
| 22 | SecurityIDSource | N | Conditionally required when SecurityID(48) is specified. |
| Component | SecAltIDGrp | N | Number of alternate Security Identifiers |
| 460 | Product | N | Indicates the type of product the security is associated with (high-level category) |
| 1227 | ProductComplex | N | Identifies an entire suite of products for a given market. In Futures this may be “interest rates”, “agricultural”, “equity indexes”, etc |
| 1151 | SecurityGroup | N | An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions. |
| 461 | CFICode | N | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. |
| 2891 | UPICode | N | |
| 167 | SecurityType | N | It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income |

| Tag | Name | Req'd | Description |
|------|---------------------------------------|-------|---|
| | | | Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.) |
| 762 | SecuritySubType | N | Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="MLEG"). If specified, SecurityType is required. |
| 200 | MaturityMonthYear | N | Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures). Note MaturityDate (a full date) can also be specified. |
| 541 | MaturityDate | N | Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&P futures) may use MaturityMonthYear(200) and/or this field. When using MaturityMonthYear(200), it is recommended that markets and sell sides report the MaturityDate(541) on all outbound messages as a means of data enrichment. For NDFs this represents the fixing date of the contract. |
| 1079 | MaturityTime | N | For NDFs this represents the fixing time of the contract. It is optional to specify the fixing time. |
| 966 | SettleOnOpenFlag | N | Indicator to determine if Instrument is Settle on Open. |
| 1049 | InstrmtAssignmentMethod | N | |
| 965 | SecurityStatus | N | Gives the current state of the instrument |
| 224 | CouponPaymentDate | N | Date interest is to be paid. Used in identifying Corporate Bond issues. |
| 1449 | RestructuringType | N | |
| 1450 | Seniority | N | |
| 1451 | NotionalPercentageOutstanding | N | |
| 1452 | OriginalNotionalPercentageOutstanding | N | |
| 1457 | AttachmentPoint | N | |
| 1458 | DetachmentPoint | N | |

| Tag | Name | Req'd | Description |
|------------------|------------------------------------|-------|---|
| 1739 | ObligationType | N | |
| 2210 | AssetGroup | N | |
| 1938 | AssetClass | N | Required if AssetSubClass(1939) is specified. |
| 1939 | AssetSubClass | N | Required if AssetType(1940) is specified. |
| 1940 | AssetType | N | Required if AssetSubType(2735) is specified. |
| 2735 | AssetSubType | N | |
| Component | SecondaryAssetGrp | N | |
| Component | AssetAttributeGrp | N | |
| 1941 | SwapClass | N | |
| 1575 | SwapSubClass | N | |
| 1942 | NthToDefault | N | Conditionally required when MthToDefault(1943) is specified. |
| 1943 | MthToDefault | N | |
| 1944 | SettledEntityMatrixSource | N | |
| 1945 | SettledEntityMatrixPublicationDate | N | |
| 1946 | CouponType | N | |
| 1947 | TotalIssuedAmount | N | |
| 1948 | CouponFrequencyPeriod | N | Conditionally required when CouponFrequencyUnit(1949) is specified. |
| 1949 | CouponFrequencyUnit | N | Conditionally required when CouponFrequencyPeriod(1948) is specified. |
| 1950 | CouponDayCount | N | |
| 2879 | CouponOtherDayCount | N | |
| 1951 | ConvertibleBondEquityID | N | |
| 1952 | ConvertibleBondEquityIDSource | N | Conditionally required when ConvertibleBondEquityID(1951) is specified. |
| 1953 | ContractPriceRefMonth | N | |
| 1954 | LienSeniority | N | |
| 1955 | LoanFacility | N | |
| 1956 | ReferenceEntityType | N | |
| 1957 | IndexSeries | N | |
| 1958 | IndexAnnexVersion | N | |
| 1959 | IndexAnnexDate | N | |

| Tag | Name | Req'd | Description |
|------|--------------------------------|-------|---|
| 1960 | IndexAnnexSource | N | |
| 1577 | SettlRateIndex | N | |
| 1580 | SettlRateIndexLocation | N | |
| 1581 | OptionExpirationDesc | N | |
| 1678 | EncodedOptionExpirationDescLen | N | Must be set if EncodedOptionExpirationDesc(1697) field is specified and must immediately precede it. |
| 1697 | EncodedOptionExpirationDesc | N | Encoded (non-ASCII characters) representation of the OptionExpirationDesc(1581) field in the encoded format specified via the MessageEncoding(347) field. |
| 225 | IssueDate | N | Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date. |
| 228 | Factor | N | For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value |
| 255 | CreditRating | N | |
| 543 | InstrRegistry | N | The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded. Can be used in conjunction with ISIN to address ISIN uniqueness issues. |
| 470 | CountryOfIssue | N | ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness. |
| 471 | StateOrProvinceOfIssue | N | A two-character state or province abbreviation. |
| 472 | LocaleOfIssue | N | The three-character IATA code for a locale (e.g. airport code for Municipal Bonds). |

| Tag | Name | Req'd | Description |
|------|------------------------------------|-------|--|
| 202 | StrikePrice | N | Used for derivatives, such as options and covered warrants |
| 2578 | OrigStrikePrice | N | |
| 2577 | StrikePricePrecision | N | |
| 947 | StrikeCurrency | N | Used for derivatives |
| 2904 | StrikeCurrencyCodeSource | N | |
| 967 | StrikeMultiplier | N | Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value. |
| 968 | StrikeValue | N | Used for derivatives. The number of shares/units for the financial instrument involved in the option trade. |
| 1698 | StrikeUnitOfMeasure | N | |
| 1866 | StrikeIndex | N | |
| 2600 | StrikeIndexCurvePoint | N | |
| 2001 | StrikeIndexSpread | N | |
| 2601 | StrikeIndexQuote | N | |
| 1478 | StrikePriceDeterminationMethod | N | |
| 1479 | StrikePriceBoundaryMethod | N | When specified, PutOrCall(201), StrikePrice(202), and StrikePriceBoundaryPrecision(1480) must also be specified. |
| 1480 | StrikePriceBoundaryPrecision | N | |
| 1481 | UnderlyingPriceDeterminationMethod | N | |
| 206 | OptAttribute | N | Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying. Should not be used to indicate type of option - use the CFICode[461] for this purpose. |
| 231 | ContractMultiplier | N | For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount. |
| 1435 | ContractMultiplierUnit | N | |
| 2353 | TradingUnitPeriodMultiplier | N | |
| 1439 | FlowScheduleType | N | |

| Tag | Name | Req'd | Description |
|------|--------------------------------------|-------|---|
| 969 | MinPriceIncrement | N | Minimum price increment for the instrument. Could also be used to represent tick value. |
| 1146 | MinPriceIncrementAmount | N | Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231] |
| 996 | UnitOfMeasure | N | |
| 1147 | UnitOfMeasureQty | N | |
| 1716 | UnitOfMeasureCurrency | N | |
| 2905 | UnitOfMeasureCurrencyCodeSource | N | |
| 1191 | PriceUnitOfMeasure | N | |
| 1192 | PriceUnitOfMeasureQty | N | |
| 1717 | PriceUnitOfMeasureCurrency | N | |
| 2906 | PriceUnitOfMeasureCurrencyCodeSource | N | |
| 1193 | SettlMethod | N | Conditionally required if SettlSubMethod(2579) is specified. |
| 2579 | SettlSubMethod | N | |
| 1194 | ExerciseStyle | N | Type of exercise of a derivatives security |
| 1482 | OptPayoutType | N | |
| 1195 | OptPayoutAmount | N | Conditionally required if OptPayoutType(1482) = 3 (Binary). |
| 2753 | ReturnTrigger | N | |
| 1196 | PriceQuoteMethod | N | Method for price quotation |
| 1197 | ValuationMethod | N | Indicates type of valuation method used. |
| 2002 | ValuationSource | N | |
| 2140 | ValuationReferenceModel | N | |
| 1524 | PriceQuoteCurrency | N | |
| 2907 | PriceQuoteCurrencyCodeSource | N | |
| 1198 | ListMethod | N | Indicates whether the instruments are pre-listed only or can also be defined via user request |
| 1199 | CapPrice | N | Used to express the ceiling price of a capped call |
| 1200 | FloorPrice | N | Used to express the floor price of a capped put |

| Tag | Name | Req'd | Description |
|------|---|-------|--|
| 201 | PutOrCall | N | Used to express option right |
| 2681 | InTheMoneyCondition | N | Used to express in-the-moneyness behavior in general terms for the option without the use of StrikePrice(202) and PutOrCall(201). |
| 2685 | ContraryInstructionEligibilityIndicator | N | |
| 1244 | FlexibleIndicator | N | Used to indicate if a security has been defined as flexible according to “non-standard” means. Analog to CFICode Standard/Non-standard indicator |
| 1242 | FlexProductEligibilityIndicator | N | Used to indicate if a product or group of product supports the creation of flexible securities |
| 2575 | BlockTradeEligibilityIndicator | N | |
| 2574 | LowExercisePriceOptionIndicator | N | |
| 997 | TimeUnit | N | Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.) |
| 223 | CouponRate | N | For Fixed Income. |
| 207 | SecurityExchange | N | Can be used to identify the security. |
| 970 | PositionLimit | N | Position Limit for the instrument. |
| 971 | NTPositionLimit | N | Near-term Position Limit for the instrument. |
| 106 | Issuer | N | |
| 348 | EncodedIssuerLen | N | Must be set if EncodedIssuer(349) field is specified and must immediately precede it. |
| 349 | EncodedIssuer | N | Encoded (non-ASCII characters) representation of the Issuer(106) field in the encoded format specified via the MessageEncoding(347) field. |
| 2737 | FinancialInstrumentShortName | N | |
| 2714 | FinancialInstrumentFullName | N | |
| 2715 | EncodedFinancialInstrumentFullNameLen | N | Must be set if EncodedFinancialInstrumentFullName(2716) field is specified and must immediately precede it. |
| 2716 | EncodedFinancialInstrumentFullName | N | Encoded (non-ASCII characters) representation of the FinancialInstrumentFullName(2714) field in the encoded format specified via the MessageEncoding(347) field. |
| 107 | SecurityDesc | N | |

| Tag | Name | Req'd | Description |
|------------------|---------------------------------|-------|--|
| 350 | EncodedSecurityDescLen | N | Must be set if EncodedSecurityDesc(351) field is specified and must immediately precede it. |
| 351 | EncodedSecurityDesc | N | Encoded (non-ASCII characters) representation of the SecurityDesc(107) field in the encoded format specified via the MessageEncoding(347) field. |
| Component | SecurityXML | N | Embedded XML document describing the instrument. |
| 691 | Pool | N | Identifies MBS / ABS pool |
| 667 | ContractSettlMonth | N | Must be present for MBS/TBA |
| 875 | CPProgram | N | The program under which a commercial paper is issued |
| 876 | CPRegType | N | The registration type of a commercial paper issuance |
| Component | EvtGrp | N | Number of repeating EventType group entries. |
| 873 | DatedDate | N | If different from IssueDate |
| 874 | InterestAccrualDate | N | If different from IssueDate and DatedDate |
| Component | InstrumentParties | N | Used to identify the parties related to a specific instrument. |
| 1687 | ShortSaleRestriction | N | |
| Component | ComplexEvents | N | |
| 1787 | RefTickTableID | N | Spread table code referred by the security or symbol. |
| 2141 | StrategyType | N | |
| 2142 | CommonPricingIndicator | N | |
| 2143 | SettlDisruptionProvision | N | |
| 2752 | DeliveryRouteOrCharter | N | |
| 2144 | InstrumentRoundingDirection | N | |
| 2145 | InstrumentRoundingPrecision | N | |
| 2576 | InstrumentPricePrecision | N | |
| 2962 | SecurityReferenceDataSupplement | N | |
| Component | DateAdjustment | N | |
| Component | PricingDateTime | N | |
| Component | MarketDisruption | N | |
| Component | OptionExercise | N | |
| Component | StreamGrp | N | |

| Tag | Name | Req'd | Description |
|------------------|------------------------------------|-------|-------------|
| Component | ProvisionGrp | N | |
| Component | AdditionalTermGrp | N | |
| Component | ProtectionTermGrp | N | |
| Component | CashSettlTermGrp | N | |
| Component | PhysicalSettlTermGrp | N | |
| Component | ExtraordinaryEventGrp | N | |
| 2602 | ExtraordinaryEventAdjustmentMethod | N | |
| 2603 | ExchangeLookAlike | N | |

8.57 InstrumentExtension

| Tag | Name | Req'd | Description |
|------------------|-----------------------------|-------|--|
| 668 | DeliveryForm | N | Identifies the form of delivery. |
| 869 | PctAtRisk | N | Percent at risk due to lowest possible call. |
| Component | AttrbGrp | N | Number of repeating InstrAttrib group entries. |
| 2736 | CommodityFinalPriceType | N | |
| Component | IndexRollMonthGrp | N | |
| 2738 | NextIndexRollDate | N | |
| Component | FloatingRateIndex | N | |
| Component | ReferenceDataDateGrp | N | |

8.58 InstrumentLeg

| Tag | Name | Req'd | Description |
|------------------|-----------------------|-------|--|
| 600 | LegSymbol | N | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol. Required if the InstrumentLeg component is marked as required where the component is used. |
| 601 | LegSymbolSfx | N | |
| 602 | LegSecurityID | N | |
| 603 | LegSecurityIDSource | N | |
| Component | LegSecAltIDGrp | N | |
| 1788 | LegID | N | Used for unique identification of the leg that can subsequently be used whenever a simple leg identification is |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| | | | sufficient. It can also serve as input value for LegRefID(654) whenever only a simple leg reference is allowed or needed. |
| 607 | LegProduct | N | |
| 1594 | LegSecurityGroup | N | |
| 608 | LegCFIcode | N | |
| 2893 | LegUPIcode | N | |
| 609 | LegSecurityType | N | |
| 764 | LegSecuritySubType | N | |
| 610 | LegMaturityMonthYear | N | |
| 611 | LegMaturityDate | N | |
| 1212 | LegMaturityTime | N | |
| 2146 | LegSettleOnOpenFlag | N | |
| 2147 | LegInstrmtAssignmentMethod | N | |
| 2148 | LegSecurityStatus | N | |
| 248 | LegCouponPaymentDate | N | |
| 2149 | LegRestructuringType | N | |
| 2150 | LegSeniority | N | |
| 2151 | LegNotionalPercentageOutstanding | N | |
| 2152 | LegOriginalNotionalPercentageOutstanding | N | |
| 2153 | LegAttachmentPoint | N | |
| 2154 | LegDetachmentPoint | N | |
| 2155 | LegObligationType | N | |
| 2348 | LegAssetGroup | N | |
| 2067 | LegAssetClass | N | Required if LegAssetSubClass(2068) is specified. |
| 2068 | LegAssetSubClass | N | Required if LegAssetType(2069) is specified. |
| 2069 | LegAssetType | N | Required if LegAssetSubType(2739) is specified. |
| 2739 | LegAssetSubType | N | |
| Component | LegSecondaryAssetGrp | N | |
| Component | LegAssetAttributeGrp | N | |
| 2070 | LegSwapClass | N | |
| 2156 | LegSwapSubClass | N | |
| 2157 | LegNthToDefault | N | Conditionally required when LegMthToDefault(2158) is specified. |

| Tag | Name | Req'd | Description |
|------|---------------------------------------|-------|--|
| 2158 | LegMthToDefault | N | |
| 2159 | LegSettledEntityMatrixSource | N | |
| 2160 | LegSettledEntityMatrixPublicationDate | N | |
| 2161 | LegCouponType | N | |
| 2162 | LegTotalIssuedAmount | N | |
| 2163 | LegCouponFrequencyPeriod | N | Conditionally required when LegCouponFreqUnit(2164) is specified. |
| 2164 | LegCouponFrequencyUnit | N | Conditionally required when LegCouponFreqPeriod(2163) is specified. |
| 2165 | LegCouponDayCount | N | |
| 2880 | LegCouponOtherDayCount | N | |
| 2166 | LegConvertibleBondEquityID | N | |
| 2167 | LegConvertibleBondEquityIDSource | N | Conditionally required when LegConvertibleBondEquityID(2166) is specified. |
| 2168 | LegContractPriceRefMonth | N | |
| 2169 | LegLienSeniority | N | |
| 2170 | LegLoanFacility | N | |
| 2171 | LegReferenceEntityType | N | |
| 2172 | LegIndexSeries | N | |
| 2173 | LegIndexAnnexVersion | N | |
| 2174 | LegIndexAnnexDate | N | |
| 2175 | LegIndexAnnexSource | N | |
| 2176 | LegSettlRateIndex | N | |
| 2177 | LegSettlRateIndexLocation | N | |
| 2178 | LegOptionExpirationDesc | N | |
| 2179 | EncodedLegOptionExpirationDescLen | N | Must be set if EncodedLegOptionExpirationDesc(2180) field is specified and must immediately precede it. |
| 2180 | EncodedLegOptionExpirationDesc | N | Encoded (non-ASCII characters) representation of the LegOptionExpirationDesc(2178) field in the encoded format specified via the MessageEncoding(347) field. |
| 249 | LegIssueDate | N | |
| 253 | LegFactor | N | |
| 257 | LegCreditRating | N | |

| Tag | Name | Req'd | Description |
|------|---------------------------------------|-------|--|
| 599 | LegInstrRegistry | N | |
| 596 | LegCountryOfIssue | N | |
| 597 | LegStateOrProvinceOfIssue | N | |
| 598 | LegLocaleOfIssue | N | |
| 612 | LegStrikePrice | N | |
| 942 | LegStrikeCurrency | N | |
| 2908 | LegStrikeCurrencyCodeSource | N | |
| 2181 | LegStrikeMultiplier | N | |
| 2182 | LegStrikeValue | N | |
| 2183 | LegStrikeUnitOfMeasure | N | |
| 2184 | LegStrikeIndex | N | |
| 2604 | LegStrikeIndexCurvePoint | N | |
| 2185 | LegStrikeIndexSpread | N | |
| 2605 | LegStrikeIndexQuote | N | |
| 2186 | LegStrikePriceDeterminationMethod | N | |
| 2187 | LegStrikePriceBoundaryMethod | N | When specified, LegPutOrCall(1358), LegStrikePrice(612), and LegStrikePriceBoundaryPrecision(2188) must also be specified. |
| 2188 | LegStrikePriceBoundaryPrecision | N | |
| 2189 | LegUnderlyingPriceDeterminationMethod | N | |
| 613 | LegOptAttribute | N | |
| 614 | LegContractMultiplier | N | |
| 1436 | LegContractMultiplierUnit | N | |
| 2354 | LegTradingUnitPeriodMultiplier | N | |
| 1440 | LegFlowScheduleType | N | |
| 2190 | LegMinPriceIncrement | N | |
| 2191 | LegMinPriceIncrementAmount | N | |
| 999 | LegUnitOfMeasure | N | |
| 1224 | LegUnitOfMeasureQty | N | |
| 1720 | LegUnitOfMeasureCurrency | N | |
| 2909 | LegUnitOfMeasureCurrencyCodeSource | N | |
| 1421 | LegPriceUnitOfMeasure | N | |
| 1422 | LegPriceUnitOfMeasureQty | N | |
| 1721 | LegPriceUnitOfMeasureCurrency | N | |

| Tag | Name | Req'd | Description |
|------|--|-------|---|
| 2910 | LegPriceUnitOfMeasureCurrencyCodeSource | N | |
| 2192 | LegSettlMethod | N | |
| 1001 | LegTimeUnit | N | Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.) |
| 1420 | LegExerciseStyle | N | |
| 2193 | LegOptPayoutType | N | |
| 2194 | LegOptPayoutAmount | N | Conditionally required if LegOptPayoutTyp(2193) = 3 (Binary). |
| 2755 | LegReturnTrigger | N | |
| 2195 | LegPriceQuoteMethod | N | |
| 2196 | LegValuationMethod | N | |
| 2197 | LegValuationSource | N | |
| 2198 | LegValuationReferenceModel | N | |
| 1528 | LegPriceQuoteCurrency | N | |
| 2911 | LegPriceQuoteCurrencyCodeSource | N | |
| 2199 | LegListMethod | N | |
| 2200 | LegCapPrice | N | |
| 2201 | LegFloorPrice | N | |
| 2202 | LegFlexibleIndicator | N | |
| 2203 | LegFlexProductEligibilityIndicator | N | |
| 615 | LegCouponRate | N | |
| 616 | LegSecurityExchange | N | |
| 2205 | LegPositionLimit | N | |
| 2206 | LegNTPositionLimit | N | |
| 617 | LegIssuer | N | |
| 618 | EncodedLegIssuerLen | N | Must be set if EncodedLegIssuer(618) field is specified and must immediately precede it. |
| 619 | EncodedLegIssuer | N | Encoded (non-ASCII characters) representation of the LegIssuer(617) field in the encoded format specified via the MessageEncoding(347) field. |
| 2740 | LegFinancialInstrumentShortName | N | |
| 2717 | LegFinancialInstrumentFullName | N | |
| 2718 | EncodedLegFinancialInstrumentFullNameLen | N | Must be set if EncodedLegFinancialInstrumentFullName(2719) field is specified and must immediately precede it. |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 2719 | EncodedLegFinancialInstrumentFullNa me | N | Encoded (non-ASCII characters) representation of the LegFinancialInstrumentFullName(2717) field in the encoded format specified via the MessageEncoding(347) field. |
| 620 | LegSecurityDesc | N | |
| 621 | EncodedLegSecurityDescLen | N | Must be set if LegEncodedSecurityDesc(622) field is specified and must immediately precede it. |
| 622 | EncodedLegSecurityDesc | N | Encoded (non-ASCII characters) representation of the LegSecurityDesc(620) field in the encoded format specified via the MessageEncoding(347) field. |
| Component | LegSecurityXML | N | Embedded XML document describing the leg instrument. |
| 2207 | LegCPPProgram | N | |
| 2208 | LegCPRRegType | N | |
| 623 | LegRatioQty | N | Specific to the <InstrumentLeg> (not in <Instrument>) |
| 624 | LegSide | N | Specific to the <InstrumentLeg> (not in <Instrument>) |
| 556 | LegCurrency | N | Specific to the <InstrumentLeg> (not in <Instrument>) |
| 2898 | LegCurrencyCodeSource | N | |
| 740 | LegPool | N | Identifies MBS / ABS pool |
| 739 | LegDatedDate | N | |
| 955 | LegContractSettlMonth | N | |
| 956 | LegInterestAccrualDate | N | |
| 1358 | LegPutOrCall | N | Used to express option right |
| 2682 | LegInTheMoneyCondition | N | Used to express in-the-moneyness behavior in general terms for the option without the use of LegStrikePrice(612) and LegPutOrCall(1358). |
| 2686 | LegContraryInstructionEligibilityIndica tor | N | |
| 1017 | LegOptionRatio | N | LegOptionRatio is provided on covering leg to create a delta neutral spread. In Listed Derivatives, the delta of the leg is multiplied by LegOptionRatio and OrderQty to determine the covering quantity. |

| Tag | Name | Req'd | Description |
|------------------|---------------------------------------|-------|---|
| 566 | LegPrice | N | Used to specify an anchor price for a leg as part of the definition or creation of the strategy - not used for execution price. |
| Component | LegEvtGrp | N | |
| Component | LegInstrumentParties | N | |
| 2209 | LegShortSaleRestriction | N | |
| Component | LegComplexEvents | N | |
| 2211 | LegStrategyType | N | |
| 2212 | LegCommonPricingIndicator | N | |
| 2213 | LegSettlDisruptionProvision | N | |
| 2754 | LegDeliveryRouteOrCharter | N | |
| 2214 | LegInstrumentRoundingDirection | N | |
| 2215 | LegInstrumentRoundingPrecision | N | |
| Component | LegDateAdjustment | N | |
| Component | LegPricingDateTime | N | |
| Component | LegMarketDisruption | N | |
| Component | LegOptionExercise | N | |
| Component | LegStreamGrp | N | |
| Component | LegProvisionGrp | N | |
| Component | LegAdditionalTermGrp | N | |
| Component | LegProtectionTermGrp | N | |
| Component | LegCashSettlTermGrp | N | |
| Component | LegPhysicalSettlTermGrp | N | |
| Component | LegExtraordinaryEventGrp | N | |
| 2606 | LegExtraordinaryEventAdjustmentMethod | N | |
| 2607 | LegExchangeLookAlike | N | |

8.59 InstrumentParties

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|--|
| 1018 | NoInstrumentParties | N | |
| →1019 | InstrumentPartyID | N | Required if NoInstrumentParties(1018) > 0. Identification of the party. |
| →1050 | InstrumentPartyIDSource | N | Required if NoInstrumentParties(1018) > 0. |

| Tag | Name | Req'd | Description |
|------------|------------------------------|-------|--|
| | | | Used to identify classification source. |
| →1051 | InstrumentPartyRole | N | Required if NoInstrumentParties(1018) > 0. Identifies the type of InstrumentPartyID(1019). |
| →2378 | InstrumentPartyRoleQualifier | N | |
| →Component | InstrumentPtysSubGrp | N | Repeating group of party sub-identifiers. |

8.60 InstrumentPtysSubGrp

| Tag | Name | Req'd | Description |
|-------|--------------------------|-------|-------------|
| 1052 | NoInstrumentPartySubIDs | N | |
| →1053 | InstrumentPartySubID | N | |
| →1054 | InstrumentPartySubIDType | N | |

8.61 LegAdditionalTermBondRefGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|---|
| 41316 | NoLegAdditionalTermBondRefs | N | |
| →41317 | LegAdditionalTermBondSecurityID | N | Required if NoLegAdditionalTermBondRefs(41316) > 0. |
| →41318 | LegAdditionalTermBondSecurityIDSource | N | Conditionally required when LegAdditionalTermBondSecurityID(41317) is specified. |
| →41319 | LegAdditionalTermBondDesc | N | |
| →41320 | EncodedLegAdditionalTermBondDescLen | N | Must be set if EncodedLegAdditionalTermBondDesc(41321) field is specified and must immediately precede it. |
| →41321 | EncodedLegAdditionalTermBondDesc | N | Encoded (non-ASCII characters) representation of the LegAdditionalTermBondDesc(41319) field in the encoded format specified via the MessageEncoding(347) field. |
| →41322 | LegAdditionalTermBondCurrency | N | |
| →41323 | LegAdditionalTermBondIssuer | N | |
| →41324 | EncodedLegAdditionalTermBondIssuerLen | N | Must be set if EncodedLegAdditionalTermBondIssuer(41325) |

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| | | | field is specified and must immediately precede it. |
| →41325 | EncodedLegAdditionalTermBondIssuer | N | Encoded (non-ASCII characters) representation of the LegAdditionalTermBondIssuer(41323) field in the encoded format specified via the MessageEncoding(347) field. |
| →41326 | LegAdditionalTermBondSeniority | N | |
| →41327 | LegAdditionalTermBondCouponType | N | |
| →41328 | LegAdditionalTermBondCouponRate | N | |
| →41329 | LegAdditionalTermBondMaturityDate | N | |
| →41330 | LegAdditionalTermBondParValue | N | |
| →41331 | LegAdditionalTermBondCurrentTotalIssuedAmount | N | |
| →41332 | LegAdditionalTermBondCouponFrequencyPeriod | N | Conditionally required when LegAdditionalTermBondCouponFrequencyUnit(41333) is specified. |
| →41333 | LegAdditionalTermBondCouponFrequencyUnit | N | Conditionally required when LegAdditionalTermBondCouponFrequencyPeriod(41332) is specified. |
| →41334 | LegAdditionalTermBondDayCount | N | |

8.62 LegAdditionalTermGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41335 | NoLegAdditionalTerms | N | |
| →41336 | LegAdditionalTermConditionPrecedentBondIndicator | N | Required if NoLegAdditionalTerms(41335) > 0. |
| →41337 | LegAdditionalTermDiscrepancyClauseIndicator | N | |
| →Component | LegAdditionalTermBondRefGrp | N | |

8.63 LegAssetAttributeGrp

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|---|
| 2308 | NoLegAssetAttributes | N | |
| →2309 | LegAssetAttributeType | N | Required if NoLegAssetAttributes(2308) > 0. |
| →2310 | LegAssetAttributeValue | N | |

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|-------------|
| →2311 | LegAssetAttributeLimit | N | |

8.64 LegBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|----------------------|-------|--|
| 40923 | NoLegBusinessCenters | N | |
| →40924 | LegBusinessCenter | N | Required if NoLegBusinessCenters(40923) > 0. |

8.65 LegCashSettlDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42299 | LegCashSettlDateUnadjusted | N | |
| 42300 | LegCashSettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision. |
| Component | LegCashSettlDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision. |
| 42301 | LegCashSettlDateRelativeTo | N | |
| 42302 | LegCashSettlDateOffsetPeriod | N | Conditionally required when LegCashSettlDateOffsetUnit(42303) is specified. |
| 42303 | LegCashSettlDateOffsetUnit | N | Conditionally required when LegCashSettlDateOffsetPeriod(42302) is specified. |
| 42304 | LegCashSettlDateOffsetDayType | N | |
| 42305 | LegCashSettlDateAdjusted | N | |

8.66 LegCashSettlDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 42306 | NoLegCashSettlDateBusinessCenters | N | |
| →42307 | LegCashSettlDateBusinessCenter | N | Required if NoLegCashSettlDateBusinessCenters(42306) > 0. |

8.67 LegCashSettlDealerGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------|-------|---|
| 41342 | NoLegCashSettlDealers | N | |
| →41343 | LegCashSettlDealer | N | Required if NoLegCashSettlDealers(41342) > 0. |

8.68 LegCashSettlTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41344 | NoLegCashSettlTerms | N | |
| →41345 | LegCashSettlCurrency | N | Required if NoLegCashSettlTerms(41344) > 0. |
| →41346 | LegCasSettlValuationFirstBusinessDayOffset | N | |
| →41347 | LegCashSettlValuationSubsequentBusinessDaysOffset | N | |
| →41348 | LegCashSettlNumOfValuationDates | N | |
| →41349 | LegCashSettlValuationTime | N | |
| →41350 | LegCashSettlBusinessCenter | N | |
| →41351 | LegCashSettlQuoteMethod | N | |
| →41352 | LegCashSettlQuoteAmount | N | |
| →41353 | LegCashSettlQuoteCurrency | N | |
| →41354 | LegCashSettlMinimumQuoteAmount | N | |
| →41355 | LegCashSettlMinimumQuoteCurrency | N | |
| →Component | LegCashSettlDealerGrp | N | |
| →42308 | LegCashSettlPriceSource | N | |
| →42309 | LegCashSettlPriceDefault | N | |
| →41356 | LegCashSettlBusinessDays | N | |
| →41357 | LegCashSettlAmount | N | |
| →Component | LegCashSettlDate | N | |
| →41358 | LegCashSettlRecoveryFactor | N | |
| →41359 | LegCashSettlFixedTermIndicator | N | |
| →41360 | LegCashSettlAccruedInterestIndicator | N | |
| →41361 | LegCashSettlValuationMethod | N | |
| →41362 | LegCashSettlTermXID | N | |

8.69 LegComplexEventAveragingObservationGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 41363 | NoLegComplexEventAveragingObservations | N | |
| →41364 | LegComplexEventAveragingObservationNumber | N | Required if NoLegComplexEventAveragingObservations(41363) > 0. |
| →41365 | LegComplexEventAveragingWeight | N | |

8.70 LegComplexEventCreditEventGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41366 | NoLegComplexEventCreditEvents | N | |
| →41367 | LegComplexEventCreditEventType | N | Required if NoLegComplexEventCreditEvents(41366) > 0. |
| →41368 | LegComplexEventCreditEventValue | N | |
| →41369 | LegComplexEventCreditEventCurrency | N | |
| →41370 | LegComplexEventCreditEventPeriod | N | Conditionally required when LegComplexEventCreditEventUnit(41371) is specified. |
| →41371 | LegComplexEventCreditEventUnit | N | Conditionally required when LegComplexEventCreditEventPeriod(41370) is specified. |
| →41372 | LegComplexEventCreditEventDayType | N | |
| →41373 | LegComplexEventCreditEventRateSource | N | |
| →Component | LegComplexEventCreditEventQualifierGrp | N | |

8.71 LegComplexEventCreditEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41374 | NoLegComplexEventCreditEventQualifiers | N | |
| →41375 | LegComplexEventCreditEventQualifier | N | Required if NoLegComplexEventCreditEventQualifiers(41374) > 0. |

8.72 LegComplexEventCreditEventSourceGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41398 | NoLegComplexEventCreditEventSources | N | |
| →41399 | LegComplexEventCreditEventSource | N | Required if NoLegComplexEventCreditEventSources(41398) > 0. |

8.73 LegComplexEventDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|--|
| 41387 | NoLegComplexEventDateBusinessCenters | N | |
| →41388 | LegComplexEventDateBusinessCenter | N | Required if NoLegComplexEventDateBusinessCenters(41387) > 0. |

8.74 LegComplexEventDates

| Tag | Name | Req'd | Description |
|------------|-----------------------------|-------|---|
| 2250 | NoLegComplexEventDates | N | |
| →2251 | LegComplexEventStartDate | N | Required if NoLegComplexEventDates(2250) > 0. |
| →2252 | LegComplexEventEndDate | N | Required if NoLegComplexEventDates(2250) > 0. |
| →Component | LegComplexEventTimes | N | |

8.75 LegComplexEventPeriodDateGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41376 | NoLegComplexEventPeriodDateTimes | N | |
| →41377 | LegComplexEventPeriodDate | N | Required if NoLegComplexEventPeriodDateTimes(41376) > 0. |
| →41378 | LegComplexEventPeriodTime | N | |

8.76 LegComplexEventPeriodGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41379 | NoLegComplexEventPeriods | N | |
| →41380 | LegComplexEventPeriodType | N | Required if NoLegComplexEventPeriods(41379) > 0. |
| →41381 | LegComplexEventBusinessCenter | N | |
| →Component | LegComplexEventScheduleGrp | N | |
| →Component | LegComplexEventPeriodDateGrp | N | |
| →Component | LegComplexEventAveragingObservationGrp | N | |

8.77 LegComplexEventRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|---|
| 41382 | NoLegComplexEventRateSources | N | |
| →41383 | LegComplexEventRateSource | N | Required if NoLegComplexEventRateSources(41382) > 0. |
| →41384 | LegComplexEventRateSourceType | N | Required if NoLegComplexEventRateSources(41382) > 0. |
| →41385 | LegComplexEventReferencePage | N | Conditionally required when LegComplexEventRateSource(41383) = 99 (Other). |
| →41386 | LegComplexEvenReferencePageHeading | N | |

8.78 LegComplexEventRelativeDate

| Tag | Name | Req'd | Description |
|-------|-------------------------------|-------|-------------|
| 41389 | LegComplexEventDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 41390 | LegComplexEventDateRelativeTo | N | |
| 41391 | LegComplexEventDateOffsetPeriod | N | Conditionally required when LegComplexEventDateOffsetUnit(41392) is specified. |
| 41392 | LegComplexEventDateOffsetUnit | N | Conditionally required when LegComplexEventDateOffsetPeriod(41391) is specified. |
| 41393 | LegComplexEventDateOffsetDayType | N | |
| 41394 | LegComplexEventDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to complex event dates. |
| Component | LegComplexEventDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to complex event dates. |
| 41395 | LegComplexEventDateAdjusted | N | |
| 41396 | LegComplexEventFixingTime | N | |
| 41397 | LegComplexEventFixingTimeBusinessCenter | N | |

8.79 LegComplexEventScheduleGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41400 | NoLegComplexEventSchedules | N | |
| →4140 1 | LegComplexEventScheduleStartDate | N | Required if NoLegComplexEventSchedules(41400) > 0. |
| →4140 2 | LegComplexEventScheduleEndDate | N | |
| →4140 3 | LegComplexEventScheduleFrequencyPeriod | N | Conditionally required when LegComplexEventScheduleFrequencyUnit(41404) is specified. |
| →4140 4 | LegComplexEventScheduleFrequencyUnit | N | Conditionally required when LegComplexEventScheduleFrequencyPeriod(41403) is specified. |
| →4140 5 | LegComplexEventScheduleRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the option expiration dates and times. |

8.80 LegComplexEventTimes

| Tag | Name | Req'd | Description |
|-------|--------------------------|-------|---|
| 2253 | NoLegComplexEventTimes | N | |
| →2204 | LegComplexEventStartTime | N | Required if NoLegComplexEventTimes(2253) > 0. |
| →2247 | LegComplexEventEndTime | N | Required if NoLegComplexEventTimes(2253) > 0. |

8.81 LegComplexEvents

| Tag | Name | Req'd | Description |
|------------|---------------------------------------|-------|--|
| 2218 | NoLegComplexEvents | N | |
| →2219 | LegComplexEventType | N | Required if NoLegComplexEvents(2218) > 0. |
| →2220 | LegComplexOptPayoutPaySide | N | |
| →2221 | LegComplexOptPayoutReceiveSide | N | |
| →2222 | LegComplexOptPayoutUnderlier | N | |
| →2223 | LegComplexOptPayoutAmount | N | |
| →2224 | LegComplexOptPayoutPercentage | N | |
| →2225 | LegComplexOptPayoutTime | N | |
| →2226 | LegComplexOptPayoutCurrency | N | |
| →2944 | LegComplexOptPayoutCurrencyCodeSource | N | |
| →2227 | LegComplexEventPrice | N | |
| →2228 | LegComplexEventPricePercentage | N | |
| →2229 | LegComplexEventPriceBoundaryMethod | N | |
| →2230 | LegComplexEventPriceBoundaryPrecision | N | |
| →2231 | LegComplexEventPriceTimeType | N | |
| →2232 | LegComplexEventCondition | N | Conditionally required when there are more than one LegComplexEvents occurrences. A chain of LegComplexEvents must be linked together through use of the LegComplexEventCondition(2232) in which the relationship between any two events is described. For any two LegComplexEvents the first occurrence will specify the LegComplexEventCondition(2232) which links it with the second event. |
| →Component | LegComplexEventDates | N | |
| →2233 | LegComplexEventCurrencyOne | N | |
| →2945 | LegComplexEventCurrencyOneCodeSource | N | |
| →2234 | LegComplexEventCurrencyTwo | N | |
| →2946 | LegComplexEventCurrencyTwoCodeSource | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|-------------|
| →2235 | LegComplexEventQuoteBasis | N | |
| →2236 | LegComplexEventFixedFXRate | N | |
| →2409 | LegComplexEventSpotRate | N | |
| →2410 | LegComplexEventForwardPoints | N | |
| →2237 | LegComplexEventDeterminationMethod | N | |
| →2238 | LegComplexEventCalculationAgent | N | |
| →2239 | LegComplexEventStrikePrice | N | |
| →2240 | LegComplexEventStrikeFactor | N | |
| →2241 | LegComplexEventStrikeNumberOfOptions | N | |
| →Component | LegComplexEventRateSourceGrp | N | |
| →Component | LegComplexEventRelativeDate | N | |
| →Component | LegComplexEventPeriodGrp | N | |
| →2242 | LegComplexEventCreditEventsXIDRef | N | |
| →2243 | LegComplexEventCreditEventNotifyingParty | N | |
| →2244 | LegComplexEventCreditEventBusinessCenter | N | |
| →2245 | LegComplexEventCreditEventStandardSources | N | |
| →2246 | LegComplexEventCreditEventMinimumSources | N | |
| →Component | LegComplexEventCreditEventSourceGrp | N | |
| →Component | LegComplexEventCreditEventGrp | N | |
| →2608 | LegComplexEventFuturesPriceValuation | N | |
| →2609 | LegComplexEventOptionsPriceValuation | N | |
| →2610 | LegComplexEventPVFinalPriceElectionFallback | N | |
| →2248 | LegComplexEventXID | N | |
| →2249 | LegComplexEventXIDRef | N | |

8.82 LegDateAdjustment

| Tag | Name | Req'd | Description |
|------------------|-----------------------------|-------|-------------|
| 40925 | LegBusinessDayConvention | N | |
| Component | LegBusinessCenterGrp | N | |
| 40926 | LegDateRollConvention | N | |

8.83 LegDeliveryScheduleGrp

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|-------------|
| 41408 | NoLegDeliverySchedules | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| →41409 | LegDeliveryScheduleType | N | Required if NoLegDeliverySchedules(41408) > 0. |
| →41410 | LegDeliveryScheduleXID | N | |
| →41411 | LegDeliveryScheduleNotional | N | |
| →41412 | LegDeliveryScheduleNotionalUnitOfMeasure | N | |
| →41413 | LegDeliveryScheduleNotionalCommodityFrequency | N | |
| →41414 | LegDeliveryScheduleNegativeTolerance | N | |
| →41415 | LegDeliverySchedulePositiveTolerance | N | |
| →41416 | LegDeliveryScheduleToleranceUnitOfMeasure | N | |
| →41417 | LegDeliveryScheduleToleranceType | N | Conditionally required when LegDeliveryScheduleNegativeTolerance(41414) or LegDeliverySchedulePositiveTolerance(41415) is specified. |
| →41418 | LegDeliveryScheduleSettlCountry | N | |
| →41419 | LegDeliveryScheduleSettlTimeZone | N | |
| →41420 | LegDeliveryScheduleSettlFlowType | N | |
| →41421 | LegDeliveryScheduleSettlHolidaysProcessingInstruction | N | |
| →Component | LegDeliveryScheduleSettlDayGrp | N | |

8.84 LegDeliveryScheduleSettlDayGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41422 | NoLegDeliveryScheduleSettlDays | N | |
| →41423 | LegDeliveryScheduleSettlDay | N | Required if NoLegDeliveryScheduleSettlDays(41422) > 0. |
| →41424 | LegDeliveryScheduleSettlTotalHours | N | |
| →Component | LegDeliveryScheduleSettlTimeGrp | N | |

8.85 LegDeliveryScheduleSettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41425 | NoLegDeliveryScheduleSettlTimes | N | |
| →41426 | LegDeliveryScheduleSettlStart | N | Required if NoLegDeliveryScheduleSettlTimes(41425) > 0. |
| →41427 | LegDeliveryScheduleSettlEnd | N | Required if NoLegDeliveryScheduleSettlTimes(41425) > 0. |
| →41428 | LegDeliveryScheduleSettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.86 LegDeliveryStream

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| 41429 | LegDeliveryStreamType | N | |
| Component | LegDeliveryStreamCommoditySourceGrp | N | |
| 41430 | LegDeliveryStreamPipeline | N | |
| 41431 | LegDeliveryStreamEntryPoint | N | |
| 41432 | LegDeliveryStreamWithdrawalPoint | N | |
| 41433 | LegDeliveryStreamDeliveryPoint | N | |
| 42194 | LegDeliveryStreamDeliveryPointSource | N | |
| 42195 | LegDeliveryStreamDeliveryPointDesc | N | |
| 41434 | LegDeliveryStreamDeliveryRestriction | N | |
| 41435 | LegDeliveryStreamDeliveryContingency | N | |
| 41436 | LegDeliveryStreamDeliveryContingentPartySide | N | |
| 41437 | LegDeliveryStreamDeliverAtSourceIndicator | N | |
| 41438 | LegDeliveryStreamRiskApportionment | N | |
| 41219 | LegDeliveryStreamRiskApportionmentSource | N | |
| Component | LegDeliveryStreamCycleGrp | N | |
| 41439 | LegDeliveryStreamTitleTransferLocation | N | |
| 41440 | LegDeliveryStreamTitleTransferCondition | N | |
| 41441 | LegDeliveryStreamImporterOfRecord | N | |
| 41442 | LegDeliveryStreamNegativeTolerance | N | |
| 41443 | LegDeliveryStreamPositiveTolerance | N | |
| 41444 | LegDeliveryStreamToleranceUnitOfMeasure | N | |
| 41445 | LegDeliveryStreamToleranceType | N | |
| 41446 | LegDeliveryStreamToleranceOptionSide | N | |
| 41447 | LegDeliveryStreamTotalPositiveTolerance | N | |
| 41448 | LegDeliveryStreamTotalNegativeTolerance | N | |
| 41449 | LegDeliveryStreamNotionalConversionFactor | N | |
| 41450 | LegDeliveryStreamTransportEquipment | N | |
| 41451 | LegDeliveryStreamElectingPartySide | N | |
| 43095 | LegDeliveryStreamRouteOrCharter | N | |

8.87 LegDeliveryStreamCommoditySourceGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------------------|-------|-------------|
| 41460 | NoLegDeliveryStreamCommoditySources | N | |

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| →41461 | LegDeliveryStreamCommoditySource | N | Required if NoLegDeliveryStreamCommoditySources(41460) > 0. |

8.88 LegDeliveryStreamCycleGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|--|
| 41456 | NoLegDeliveryStreamCycles | N | |
| →41457 | LegDeliveryStreamCycleDesc | N | Required if NoLegDeliveryStreamCycles(41456) > 0. |
| →41458 | EncodedLegDeliveryStreamCycleDescLen | N | Must be set if EncodedLegDeliveryStreamCycleDesc(41459) field is specified and must immediately precede it. |
| →41459 | EncodedLegDeliveryStreamCycleDesc | N | Encoded (non-ASCII characters) representation of the LegDeliveryStreamCycleDesc(41457) field in the encoded format specified via the MessageEncoding(347) field. |

8.89 LegDividendAccrualFloatingRate

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 42312 | LegDividendFloatingRateIndex | N | |
| 42313 | LegDividendFloatingRateIndexCurvePeriod | N | Conditionally required when LegDividendFloatingRateIndexCurveUnit(42314) is specified. |
| 42314 | LegDividendFloatingRateIndexCurveUnit | N | Conditionally required when LegDividendFloatingRateIndexCurvePeriod(42313) is specified. |
| 42315 | LegDividendFloatingRateMultiplier | N | |
| 42316 | LegDividendFloatingRateSpread | N | |
| 42317 | LegDividendFloatingRateSpreadPositionType | N | |
| 42318 | LegDividendFloatingRateTreatment | N | |
| 42319 | LegDividendCapRate | N | |
| 42320 | LegDividendCapRateBuySide | N | |
| 42321 | LegDividendCapRateSellSide | N | |
| 42322 | LegDividendFloorRate | N | |
| 42323 | LegDividendFloorRateBuySide | N | |
| 42324 | LegDividendFloorRateSellSide | N | |
| 42325 | LegDividendInitialRate | N | |
| 42326 | LegDividendFinalRateRoundingDirection | N | |
| 42327 | LegDividendFinalRatePrecision | N | |
| 42328 | LegDividendAveragingMethod | N | |

| Tag | Name | Req'd | Description |
|-------|----------------------------------|-------|-------------|
| 42329 | LegDividendNegativeRateTreatment | N | |

8.90 LegDividendAccrualPaymentDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42330 | LegDividendAccrualPaymentDateRelativeTo | N | |
| 42331 | LegDividendAccrualPaymentDateOffsetPeriod | N | Conditionally required when LegDividendAccrualPaymentDateOffsetUnit(42332) is specified. |
| 42332 | LegDividendAccrualPaymentDateOffsetUnit | N | Conditionally required when LegDividendAccrualPaymentDateOffsetPeriod(42331) is specified. |
| 42333 | LegDividendAccrualPaymentDateOffsetDayType | N | |
| 42334 | LegDividendAccrualPaymentDateUnadjusted | N | |
| 42335 | LegDividendAccrualPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The value would be specific to this instance of LegDividendAccrualPaymentDate. |
| Component | LegDividendAccrualPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The values would be specific to this instance of LegDividendAccrualPaymentDate. |
| 42336 | LegDividendAccrualPaymentDateAdjusted | N | |

8.91 LegDividendAccrualPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42310 | NoLegDividendAccrualPaymentDateBusinessCenters | N | |
| →42311 | LegDividendAccrualPaymentDateBusinessCenter | N | Required if NoLegDividendAccrualPaymentDateBusinessCenters(42310) > 0. |

8.92 LegDividendConditions

| Tag | Name | Req'd | Description |
|-------|----------------------------------|-------|-------------|
| 42337 | LegDividendReinvestmentIndicator | N | |
| 42338 | LegDividendEntitlementEvent | N | |
| 42339 | LegDividendAmountType | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 42340 | LegDividendUnderlierRefID | N | |
| Component | LegDividendPeriodGrp | N | |
| 42341 | LegExtraordinaryDividendPartySide | N | |
| 42342 | LegExtraordinaryDividendAmountType | N | |
| 42343 | LegExtraordinaryDividendCurrency | N | |
| 42344 | LegExtraordinaryDividendDeterminationMethod | N | |
| Component | LegDividendFXTriggerDate | N | |
| Component | LegDividendAccrualFloatingRate | N | |
| 42345 | LegDividendAccrualFixedRate | N | |
| Component | LegDividendAccrualPaymentDate | N | |
| 42346 | LegDividendCompoundingMethod | N | |
| 42347 | LegDividendNumOfIndexUnits | N | |
| 42348 | LegDividendCashPercentage | N | |
| 42349 | LegDividendCashEquivalentPercentage | N | |
| 42350 | LegNonCashDividendTreatment | N | |
| 42351 | LegDividendComposition | N | |
| 42352 | LegSpecialDividendsIndicator | N | |
| 42353 | LegMaterialDividendsIndicator | N | |
| 42354 | LegOptionsExchangeDividendsIndicator | N | |
| 42355 | LegAdditionalDividendsIndicator | N | |
| 42356 | LegAllDividendsIndicator | N | |

8.93 LegDividendFXTriggerDate

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42357 | LegDividendFXTriggerDateRelativeTo | N | |
| 42358 | LegDividendFXTriggerDateOffsetPeriod | N | Conditionally required when LegDividendFXTriggerDateOffsetUnit(42359) is specified. |
| 42359 | LegDividendFXTriggerDateOffsetUnit | N | Conditionally required when LegDividendFXTriggerDateOffsetPeriod(42358) is specified. |
| 42360 | LegDividendFXTriggerDateOffsetDayType | N | |
| 42361 | LegDividendFXTriggerDateUnadjusted | N | |
| 42362 | LegDividendFXTriggerDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The value would be specific |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| | | | to this instance of LegDividendFXTriggerDate. |
| Component | LegDividendFXTriggerDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The values would be specific to this instance of LegDividendFXTriggerDate. |
| 42363 | LegDividendFXTriggerDateAdjusted | N | |

8.94 LegDividendFXTriggerDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42364 | NoLegDividendFXTriggerDateBusinessCenters | N | |
| →42365 | LegDividendFXTriggerDateBusinessCenter | N | Required if NoLegDividendFXTriggerDateBusinessCenters(42364) > 0. |

8.95 LegDividendPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|--|
| 42386 | NoLegDividendPeriodBusinessCenters | N | |
| →42387 | LegDividendPeriodBusinessCenter | N | Required if NoLegDividendPeriodBusinessCenters(42386) > 0. |

8.96 LegDividendPeriodGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 42366 | NoLegDividendPeriods | N | |
| →42367 | LegDividendPeriodSequence | N | Required if NoLegDividendPeriods(42366) > 0. |
| →42368 | LegDividendPeriodStartDateUnadjusted | N | |
| →42369 | LegDividendPeriodEndDateUnadjusted | N | |
| →42370 | LegDividendPeriodUnderlierRefID | N | When specified, this overrides LegDividendUnderlierRefID(42340). The specified value would be specific to this dividend period instance. |
| →42371 | LegDividendPeriodStrikePrice | N | |
| →42372 | LegDividendPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this dividend period instance. |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →Component | LegDividendPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this dividend period instance. |
| →42373 | LegDividendPeriodValuationDateUnadjusted | N | |
| →42374 | LegDividendPeriodValuationDateRelativeTo | N | |
| →42375 | LegDividendPeriodValuationDateOffsetPeriod | N | Conditionally required when LegDividendPeriodValuationDateOffsetUnit(42376) is specified. |
| →42376 | LegDividendPeriodValuationDateOffsetUnit | N | Conditionally required when LegDividendPeriodValuationDateOffsetPeriod(42375) is specified. |
| →42377 | LegDividendPeriodValuationDateOffsetDayType | N | |
| →42378 | LegDividendPeriodValuationDateAdjusted | N | |
| →42379 | LegDividendPeriodPaymentDateUnadjusted | N | |
| →42380 | LegDividendPeriodPaymentDateRelativeTo | N | |
| →42381 | LegDividendPeriodPaymentDateOffsetPeriod | N | Conditionally required when LegDividendPeriodPaymentDateOffsetUnit(42382) is specified. |
| →42382 | LegDividendPeriodPaymentDateOffsetUnit | N | Conditionally required when LegDividendPeriodPaymentDateOffsetPeriod(42381) is specified. |
| →42383 | LegDividendPeriodPaymentDateOffsetDayType | N | |
| →42384 | LegDividendPeriodPaymentDateAdjusted | N | |
| →42385 | LegDividendPeriodXID | N | |

8.97 LegEvtGrp

| Tag | Name | Req'd | Description |
|-------|--------------------|-------|--|
| 2059 | NoLegEvents | N | |
| →2060 | LegEventType | N | Required if NoLegEvents(2059) > 0. |
| →2061 | LegEventDate | N | Conditionally required when LegEventTime(2062) is specified. |
| →2062 | LegEventTime | N | |
| →2063 | LegEventTimeUnit | N | Conditionally required when LegEventTimePeriod(2064) is specified. |
| →2064 | LegEventTimePeriod | N | Conditionally required when LegEventTimeUnit(2063) is specified. |

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|---|
| →2341 | LegEventMonthYear | N | |
| →2065 | LegEventPx | N | |
| →2066 | LegEventText | N | |
| →2074 | EncodedLegEventTextLen | N | Must be set if EncodedLegEventText(2075) field is specified and must immediately precede it. |
| →2075 | EncodedLegEventText | N | Encoded (non-ASCII characters) representation of the LegEventText(2066) field in the encoded format specified via the MessageEncoding(347) field. |

8.98 LegExtraordinaryEventGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|--|
| 42388 | NoLegExtraordinaryEvents | N | |
| →42389 | LegExtraordinaryEventType | N | Required if NoLegExtraordinaryEvents(42388) > 0. |
| →42390 | LegExtraordinaryEventValue | N | Required if NoLegExtraordinaryEvents(42388) > 0. |

8.99 LegFinancingContractualDefinitionsGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|---|
| 42198 | NoLegContractualDefinitions | N | |
| →42199 | LegContractualDefinition | N | Required if NoLegContractualDefinitions(42198) > 0. |

8.100 LegFinancingContractualMatrixGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|--|
| 42203 | NoLegContractualMatrices | N | |
| →42204 | LegContractualMatrixSource | N | Required if NoLegContractualMatrices(42203) > 0. |
| →42205 | LegContractualMatrixDate | N | |
| →42206 | LegContractualMatrixTerm | N | |

8.101 LegFinancingDetails

| Tag | Name | Req'd | Description |
|------|--------------------------------|-------|-------------|
| 2497 | LegAgreementDesc | N | |
| 2498 | LegAgreementID | N | |
| 2499 | LegAgreementVersion | N | |
| 2496 | LegAgreementDate | N | |
| 2495 | LegAgreementCurrency | N | |
| 2953 | LegAgreementCurrencyCodeSource | N | |
| 2511 | LegMasterConfirmationDesc | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 2510 | LegMasterConfirmationDate | N | |
| 2512 | LegMasterConfirmationAnnexDesc | N | |
| 2509 | LegMasterConfirmationAnnexDate | N | |
| 2500 | LegBrokerConfirmationDesc | N | |
| Component | LegFinancingContractualDefinitionsGrp | N | |
| Component | LegFinancingTermSupplementGrp | N | |
| Component | LegFinancingContractualMatrixGrp | N | |
| 2502 | LegCreditSupportAgreementDesc | N | |
| 2501 | LegCreditSupportAgreementDate | N | |
| 2503 | LegCreditSupportAgreementID | N | |
| 2507 | LegGoverningLaw | N | |
| 2505 | LegDocumentationText | N | |
| 2494 | EncodedLegDocumentationTextLen | N | Must be set if EncodedLegDocumentationText(2493) field is specified and must immediately precede it. |
| 2493 | EncodedLegDocumentationText | N | Encoded (non-ASCII characters) representation of the LegDocumentationText(2505) field in the encoded format specified via the MessageEncoding(347) field. |
| 2514 | LegTerminationType | N | |
| 2513 | LegStartDate | N | |
| 2506 | LegEndDate | N | |
| 2504 | LegDeliveryType | N | |
| 2508 | LegMarginRatio | N | |

8.102 LegFinancingTermSupplementGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|---|
| 42200 | NoLegFinancingTermSupplements | N | |
| →42201 | LegFinancingTermSupplementDesc | N | Required if NoLegFinancingTermSupplements(42200) > 0. |
| →42202 | LegFinancingTermSupplementDate | N | |

8.103 LegInstrumentParties

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|--|
| 2254 | NoLegInstrumentParties | N | |
| →2255 | LegInstrumentPartyID | N | Used to identify the source of PartyID. Required if LegInstrumentPartyIDSource(2256) is specified. Required if NoLegInstrumentParties(2254) > 0. |

| Tag | Name | Req'd | Description |
|------------|---------------------------------|-------|--|
| →2256 | LegInstrumentPartyIDSource | N | Used to identify class source of LegInstrumentPartyID(2255) value (e.g. BIC). Required if LegInstrumentPartyID(2255) is specified. Required if NoLegInstrumentParties(2254) > 0. |
| →2257 | LegInstrumentPartyRole | N | Identifies the type of LegInstrumentPartyID(2255) (e.g. Executing Broker). Required if NoLegInstrumentParties(2254) > 0. |
| →2379 | LegInstrumentPartyRoleQualifier | N | |
| →Component | LegInstrumentPtysSubGrp | N | Repeating group of party sub-identifiers. |

8.104 LegInstrumentPtysSubGrp

| Tag | Name | Req'd | Description |
|-------|-----------------------------|-------|---|
| 2258 | NoLegInstrumentPartySubIDs | N | |
| →2259 | LegInstrumentPartySubID | N | Required if NoLegInstrumentPartySubIDs(2258) > 0. |
| →2260 | LegInstrumentPartySubIDType | N | |

8.105 LegMarketDisruption

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 41462 | LegMarketDisruptionProvision | N | |
| Component | LegMarketDisruptionEventGrp | N | |
| 41463 | LegMarketDisruptionFallbackProvision | N | |
| Component | LegMarketDisruptionFallbackGrp | N | |
| Component | LegMarketDisruptionFallbackReferencePriceGrp | N | |
| 41464 | LegMarketDisruptionMaximumDays | N | |
| 41465 | LegMarketDisruptionMaterialityPercentage | N | If specified, the disruption event should be specified in LegMarketDisruptionEventGrp. |
| 41466 | LegMarketDisruptionMinimumFuturesContracts | N | Applicable only when LegMarketDisruptionEvent(41468)='DeMinimisTrading'. |

8.106 LegMarketDisruptionEventGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|---|
| 41467 | NoLegMarketDisruptionEvents | N | |
| →41468 | LegMarketDisruptionEvent | N | Required if NoLegMarketDisruptionEvents(41467) > 0. |
| →40223 | LegMarketDisruptionValue | N | |

8.107 LegMarketDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41469 | NoLegMarketDisruptionFallbacks | N | |
| →41470 | LegMarketDisruptionFallbackType | N | Required if NoLegMarketDisruptionFallbacks(41469) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied. |
| →40990 | LegMarketDisruptionFallbackValue | N | |

8.108 LegMarketDisruptionFallbackReferencePriceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41471 | NoLegMarketDisruptionFallbackReferencePrices | N | |
| →41472 | LegMarketDisruptionFallbackUnderlierType | N | Required if NoLegMarketDisruptionFallbackReferencePrices(41471) > 0. |
| →41473 | LegMarketDisruptionFallbackUnderlierSecurityID | N | Conditionally required when LegMarketDisruptionFallbackUnderlierSecurityIDSource(41474) is specified. |
| →41474 | LegMarketDisruptionFallbackUnderlierSecurityIDSource | N | Conditionally required when LegMarketDisruptionFallbackUnderlierSecurityID(41473) is specified. |
| →41475 | LegMarketDisruptionFallbackUnderlierSecurityDesc | N | |
| →41476 | EncodedLegMarketDisruptionFallbackUnderlierSecurityDescLen | N | Must be set if EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc(41477) field is specified and must immediately precede it. |
| →41477 | EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc | N | Encoded (non-ASCII characters) representation of the LegMarketDisruptionFallbackUnderlierSecurityDesc(41475) field in the encoded format specified via the MessageEncoding(347) field. |
| →41478 | LegMarketDisruptionFallbackOpenUnits | N | |
| →41479 | LegMarketDisruptionFallbackBasketCurrency | N | |
| →41480 | LegMarketDisruptionFallbackBasketDivisor | N | |

8.109 LegOptionExercise

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41481 | LegExerciseDesc | N | |
| 41482 | EncodedLegExerciseDescLen | N | Must be set if EncodedLegExerciseDesc (41483) field is specified and must immediately precede it. |
| 41483 | EncodedLegExerciseDesc | N | Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding(347) field. |
| 41484 | LegAutomaticExerciseIndicator | N | |
| 41485 | LegAutomaticExerciseThresholdRate | N | |
| 41486 | LegExerciseConfirmationMethod | N | |
| 41487 | LegManualNoticeBusinessCenter | N | |
| 41488 | LegFallbackExerciseIndicator | N | |
| 41489 | LegLimitRightToConfirmIndicator | N | |
| 41490 | LegExerciseSplitTicketIndicator | N | |
| 42391 | LegSettlMethodElectingPartySide | N | |
| Component | LegSettlMethodElectionDate | N | |
| Component | LegOptionExerciseDates | N | |
| Component | LegOptionExerciseExpiration | N | |
| Component | LegOptionExerciseMakeWholeProvision | N | |

8.110 LegOptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|--|
| 41491 | NoLegOptionExerciseBusinessCenters | N | |
| →41492 | LegOptionExerciseBusinessCenter | N | Required if NoLegOptionExerciseBusinessCenters(41491) > 0. |

8.111 LegOptionExerciseDateGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------|-------|---|
| 41512 | NoLegOptionExerciseDates | N | |
| →41513 | LegOptionExerciseDate | N | Required if NoLegOptionExerciseDates(41512) > 0. |
| →41514 | LegOptionExerciseDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.112 LegOptionExerciseDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41493 | LegOptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of option exercise dates. |
| Component | LegOptionExerciseBusinessCenterGrp | N | |
| Component | LegOptionExerciseDateGrp | N | |
| 41494 | LegOptionExerciseEarliestDateOffsetDayType | N | |
| 41495 | LegOptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when LegOptionExerciseEarliestDateUnit(41496) is specified. |
| 41496 | LegOptionExerciseEarliestDateOffsetUnit | N | Conditionally required when LegOptionExerciseEarliestDatePeriod(41495) is specified. |
| 41497 | LegOptionExerciseFrequencyPeriod | N | Conditionally required when LegOptionExerciseFrequencyUnit(41498) is specified. |
| 41498 | LegOptionExerciseFrequencyUnit | N | Conditionally required when LegOptionExerciseFrequencyPeriod(41497) is specified. |
| 41499 | LegOptionExerciseStartDateUnadjusted | N | |
| 41500 | LegOptionExerciseStartDateRelativeTo | N | |
| 41501 | LegOptionExerciseStartDateOffsetPeriod | N | Conditionally required when LegOptionExerciseStartDateOffsetUnit(41502) is specified. |
| 41502 | LegOptionExerciseStartDateOffsetUnit | N | Conditionally required when LegOptionExerciseStartDateOffsetPeriod(41501) is specified. |
| 41503 | LegOptionExerciseStartDateOffsetDayType | N | |
| 41504 | LegOptionExerciseStartDateAdjusted | N | |
| 41505 | LegOptionExerciseSkip | N | |
| 41506 | LegOptionExerciseNominationDeadline | N | |
| 41507 | LegOptionExerciseFirstDateUnadjusted | N | |
| 41508 | LegOptionExerciseLastDateUnadjusted | N | |
| 41509 | LegOptionExerciseEarliestTime | N | |
| 41510 | LegOptionExerciseLatestTime | N | |
| 41511 | LegOptionExerciseTimeBusinessCenter | N | |

8.113 LegOptionExerciseExpiration

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 41517 | LegOptionExerciseExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date. |
| Component | LegOptionExerciseExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date. |
| Component | LegOptionExerciseExpirationDateGrp | N | |
| 41518 | LegOptionExerciseExpirationDateRelativeTo | N | |
| 41519 | LegOptionExerciseExpirationDateOffsetPeriod | N | Conditionally required when LegOptionExerciseExpirationDateOffsetUnit(41520) is specified. |
| 41520 | LegOptionExerciseExpirationDateOffsetUnit | N | Conditionally required when LegOptionExerciseExpirationDateOffsetPeriod(41519) is specified. |
| 41521 | LegOptionExerciseExpirationFrequencyPeriod | N | Conditionally required when LegOptionExerciseExpirationFrequencyUnit(41522) is specified. |
| 41522 | LegOptionExerciseExpirationFrequencyUnit | N | Conditionally required when LegOptionExerciseExpirationFrequencyPeriod(41521) is specified. |
| 41523 | LegOptionExerciseExpirationRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the option expiration date. |
| 41524 | LegOptionExerciseExpirationDateOffsetDayType | N | |
| 41525 | LegOptionExerciseExpirationTime | N | |
| 41526 | LegOptionExerciseExpirationTimeBusinessCenter | N | |

8.114 LegOptionExerciseExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 41515 | NoLegOptionExerciseExpirationDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| →41516 | LegOptionExerciseExpirationDateBusinessCenter | N | Required if NoLegOptionExerciseExpirationDateBusinessCenters(41515) > 0. |

8.115 LegOptionExerciseExpirationDateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41527 | NoLegOptionExerciseExpirationDates | N | |
| →41528 | LegOptionExerciseExpirationDate | N | Required if NoLegOptionExerciseExpirationDates(41527) > 0. |
| →41529 | LegOptionExerciseExpirationDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.116 LegOptionExerciseMakeWholeProvision

| Tag | Name | Req'd | Description |
|-------|---------------------------------|-------|-------------|
| 42392 | LegMakeWholeDate | N | |
| 42393 | LegMakeWholeAmount | N | |
| 42394 | LegMakeWholeBenchmarkCurveName | N | |
| 42395 | LegMakeWholeBenchmarkCurvePoint | N | |
| 42396 | LegMakeWholeRecallSpread | N | |
| 42397 | LegMakeWholeBenchmarkQuote | N | |
| 42398 | LegMakeWholeInterpolationMethod | N | |

8.117 LegOrdGrp

| Tag | Name | Req'd | Description |
|------------|------------------------|-------|---|
| 555 | NoLegs | N | |
| →Component | InstrumentLeg | N | Required if NoLegs(555) > 0. |
| →685 | LegOrderQty | N | Quantity ordered for this leg as provided during order entry. |
| →690 | LegSwapType | N | Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg. |
| →Component | LegStipulations | N | |
| →1366 | LegAllocID | N | |
| →Component | LegPreAllocGrp | N | |
| →2680 | LegAccount | N | |
| →1817 | LegClearingAccountType | N | Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component. |

| Tag | Name | Req'd | Description |
|------------|-----------------------------|-------|--|
| →564 | LegPositionEffect | N | Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component. |
| →565 | LegCoveredOrUncovered | N | Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component |
| →Component | NestedParties | N | |
| →587 | LegSettlType | N | |
| →588 | LegSettlDate | N | |
| →675 | LegSettlCurrency | N | |
| →2900 | LegSettlCurrencyCodeSource | N | |
| →1379 | LegVolatility | N | |
| →1381 | LegDividendYield | N | |
| →1383 | LegCurrencyRatio | N | |
| →1384 | LegExecInst | N | |
| →1689 | LegShortSaleExemptionReason | N | Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component. |

8.118 LegPaymentScheduleFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40927 | NoLegPaymentScheduleFixingDateBusinessCenters | N | |
| →40400 | LegPaymentScheduleFixingDateBusinessCenter | N | Required if NoLegPaymentScheduleFixingDateBusinessCenters(40927) > 0. |

8.119 LegPaymentScheduleFixingDayGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|--|
| 41530 | NoLegPaymentScheduleFixingDays | N | |
| →41531 | LegPaymentScheduleFixingDayOfWeek | N | Required if NoLegPaymentScheduleFixingDays(41530) > 0. |
| →41532 | LegPaymentScheduleFixingDayNumber | N | |

8.120 LegPaymentScheduleGrp

| Tag | Name | Req'd | Description |
|--------|------------------------|-------|---|
| 40374 | NoLegPaymentSchedules | N | |
| →40375 | LegPaymentScheduleType | N | Required if NoLegPaymentSchedules(40374) > 0. |

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| →41533 | LegPaymentScheduleXID | N | |
| →41534 | LegPaymentScheduleXIDRef | N | |
| →40376 | LegPaymentScheduleStubType | N | |
| →40377 | LegPaymentScheduleStartDateUnadjusted | N | |
| →40378 | LegPaymentScheduleEndDateUnadjusted | N | |
| →40379 | LegPaymentSchedulePaySide | N | |
| →40380 | LegPaymentScheduleReceiveSide | N | |
| →40381 | LegPaymentScheduleNotional | N | |
| →40382 | LegPaymentScheduleCurrency | N | |
| →40383 | LegPaymentScheduleRate | N | |
| →40384 | LegPaymentScheduleRateMultiplier | N | |
| →40385 | LegPaymentScheduleRateSpread | N | |
| →41535 | LegPaymentScheduleRateCurrency | N | |
| →41536 | LegPaymentScheduleRateUnitOfMeasure | N | |
| →41537 | LegPaymentScheduleRateConversionFactor | N | |
| →41538 | LegPaymentScheduleRateSpreadType | N | |
| →40386 | LegPaymentScheduleRateSpreadPositionType | N | |
| →40387 | LegPaymentScheduleRateTreatment | N | |
| →40388 | LegPaymentScheduleFixedAmount | N | |
| →40389 | LegPaymentScheduleFixedCurrency | N | |
| →41539 | LegPaymentScheduleSettlPeriodPrice | N | |
| →41540 | LegPaymentScheduleSettlPeriodPriceCurrency | N | |
| →41541 | LegPaymentScheduleSettlPeriodPriceUnitOfMeasure | N | |
| →41542 | LegPaymentScheduleStepUnitOfMeasure | N | |
| →40390 | LegPaymentScheduleStepFrequencyPeriod | N | Conditionally required when LegPaymentScheduleStepFrequencyUnit(40391) is specified. |
| →40391 | LegPaymentScheduleStepFrequencyUnit | N | Conditionally required when LegPaymentScheduleStepFrequencyPeriod(40390) is specified. |
| →40392 | LegPaymentScheduleStepOffsetValue | N | |
| →40393 | LegPaymentScheduleStepRate | N | |
| →40394 | LegPaymentScheduleStepOffsetRate | N | |
| →40395 | LegPaymentScheduleStepRelativeTo | N | |
| →Component | LegPaymentScheduleRateSourceGrp | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| →40396 | LegPaymentScheduleFixingDateUnadjusted | N | |
| →40397 | LegPaymentScheduleWeight | N | |
| →40398 | LegPaymentScheduleFixingDateRelativeTo | N | |
| →40399 | LegPaymentScheduleFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment schedule. |
| →Component | LegPaymentScheduleFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule. |
| →40401 | LegPaymentScheduleFixingDateOffsetPeriod | N | Conditionally required when LegPaymentScheduleFixingDatesOffsetUnit(40402) is specified. |
| →40402 | LegPaymentScheduleFixingDateOffsetUnit | N | Conditionally required when LegPaymentScheduleFixingDatesOffsetPeriod(40401) is specified. |
| →40403 | LegPaymentScheduleFixingDateOffsetDayType | N | |
| →41543 | LegPaymentScheduleFixingDayDistribution | N | |
| →41544 | LegPaymentScheduleFixingDayCount | N | |
| →40404 | LegPaymentScheduleFixingDateAdjusted | N | |
| →Component | LegPaymentScheduleFixingDayGrp | N | |
| →41545 | LegPaymentScheduleFixingLagPeriod | N | Conditionally required when LegPaymentScheduleFixingLagUnit(41546) is specified. |
| →41546 | LegPaymentScheduleFixingLagUnit | N | Conditionally required when LegPaymentScheduleFixingLagPeriod(41545) is specified. |
| →41547 | LegPaymentScheduleFixingFirstObservationDateOffsetPeriod | N | Conditionally required when LegPaymentScheduleFixingFirstObservationDateOffsetUnit(41548) is specified. |
| →41548 | LegPaymentScheduleFixingFirstObservationDateOffsetUnit | N | Conditionally required when LegPaymentScheduleFixingFirstObservationDateOffsetPeriod(41547) is specified. |
| →40405 | LegPaymentScheduleFixingTime | N | |
| →40406 | LegPaymentScheduleFixingTimeBusinessCenter | N | |
| →40407 | LegPaymentScheduleInterimExchangePaymentDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →40408 | LegPaymentScheduleInterimExchangeDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment schedule. |
| →Component | LegPaymentScheduleInterimExchangeDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule. |
| →40410 | LegPaymentScheduleInterimExchangeDatesOffsetPeriod | N | Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetUnit(40411) is specified. |
| →40411 | LegPaymentScheduleInterimExchangeDatesOffsetUnit | N | Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetPeriod(40410) is specified. |
| →40412 | LegPaymentScheduleInterimExchangeDatesOffsetDayType | N | |
| →40413 | LegPaymentScheduleInterimExchangeDateAdjusted | N | |

8.121 LegPaymentScheduleInterimExchangeDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40928 | NoLegPaymentScheduleInterimExchangeDateBusinessCenters | N | |
| →40409 | LegPaymentScheduleInterimExchangeDatesBusinessCenter | N | Required if NoLegPaymentScheduleInterimExchangeDateBusinessCenters(40928) > 0. |

8.122 LegPaymentScheduleRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 40414 | NoLegPaymentScheduleRateSources | N | |
| →40415 | LegPaymentScheduleRateSource | N | Required if NoLegPaymentScheduleRateSources(40414) > 0. |
| →40416 | LegPaymentScheduleRateSourceType | N | Required if NoLegPaymentScheduleRateSources(40414) > 0. |
| →40417 | LegPaymentScheduleReferencePage | N | Conditionally required when LegPaymentScheduleRateSource(40415) = 99 (Other). |

8.123 LegPaymentStream

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40279 | LegPaymentStreamType | N | |
| 40280 | LegPaymentStreamMarketRate | N | |
| 40281 | LegPaymentStreamDelayIndicator | N | |
| 42399 | LegPaymentStreamCashSettlIndicator | N | |
| 40282 | LegPaymentStreamSettlCurrency | N | |
| 40283 | LegPaymentStreamDayCount | N | |
| 43108 | LegPaymentStreamOtherDayCount | N | May be used to specify a count method not listed in LegPaymentStreamDayCount(40283). |
| 40284 | LegPaymentStreamAccrualDays | N | |
| 40285 | LegPaymentStreamDiscountType | N | |
| 40286 | LegPaymentStreamDiscountRate | N | |
| 40287 | LegPaymentStreamDiscountRateDayCount | N | |
| 40288 | LegPaymentStreamCompoundingMethod | N | |
| 42400 | LegPaymentStreamCompoundingXIDRef | N | Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) or the LegPaymentStreamCompoundingFloatingRate component. |
| 42401 | LegPaymentStreamCompoundingSpread | N | |
| 42402 | LegPaymentStreamInterpolationMethod | N | |
| 42403 | LegPaymentStreamInterpolationPeriod | N | |
| 40289 | LegPaymentStreamInitialPrincipalExchangeIndicator | N | |
| 40290 | LegPaymentStreamInterimPrincipalExchangeIndicator | N | |
| 40291 | LegPaymentStreamFinalPrincipalExchangeIndicator | N | |
| 41549 | LegPaymentStreamFlatRateIndicator | N | |
| 41550 | LegPaymentStreamFlatRateAmount | N | |
| 41551 | LegPaymentStreamFlatRateCurrency | N | |
| 41552 | LegStreamMaximumPaymentAmount | N | |
| 41553 | LegStreamMaximumPaymentCurrency | N | |
| 41554 | LegStreamMaximumTransactionAmount | N | |
| 41555 | LegStreamMaximumTransactionCurrency | N | |
| Component | LegPaymentStreamPaymentDates | N | |

| Tag | Name | Req'd | Description |
|-----------|--|-------|--|
| Component | LegPaymentStreamResetDates | N | |
| Component | LegPaymentStreamFixedRate | N | |
| Component | LegPaymentStreamFloatingRate | N | |
| 42404 | LegPaymentStreamCompoundingFixedRate | N | Mutually exclusive with LegPaymentStreamCompoundingXIDRef(42400) or the LegPaymentStreamCompoundingFloatingRate component. |
| Component | LegPaymentStreamCompoundingFloatingRate | N | Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) or the LegPaymentStreamCompoundingXIDRef(42400). |
| Component | LegPaymentStreamCompoundingDates | N | |
| Component | LegPaymentStreamNonDeliverableSettlTerms | N | |

8.124 LegPaymentStreamCompoundingDateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|--|
| 42405 | NoLegPaymentStreamCompoundingDates | N | |
| →42406 | LegPaymentStreamCompoundingDate | N | Required if NoLegPaymentStreamCompoundingDates(42405) > 0. |
| →42407 | LegPaymentStreamCompoundingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.125 LegPaymentStreamCompoundingDates

| Tag | Name | Req'd | Description |
|-----------|---|-------|--|
| 42408 | LegPaymentStreamCompoundingDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to payment stream compounding dates. |
| Component | LegPaymentStreamCompoundingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| | | | values would be specific to payment stream compounding dates. |
| Component | LegPaymentStreamCompoundingDateGrp | N | |
| 42409 | LegPaymentStreamCompoundingDatesRelativeTo | N | |
| 42410 | LegPaymentStreamCompoundingDatesOffsetPeriod | N | Conditionally required when LegPaymentStreamCompoundingDatesOffsetUnit(42411) is specified. |
| 42411 | LegPaymentStreamCompoundingDatesOffsetUnit | N | Conditionally required when LegPaymentStreamCompoundingDatesOffsetPeriod(42410) is specified. |
| 42412 | LegPaymentStreamCompoundingDatesOffsetDayType | N | |
| 42413 | LegPaymentStreamCompoundingPeriodSkip | N | |
| Component | LegPaymentStreamCompoundingStartDate | N | |
| Component | LegPaymentStreamCompoundingEndDate | N | |
| 42414 | LegPaymentStreamCompoundingFrequencyPeriod | N | Conditionally required when LegPaymentStreamCompoundingFrequencyUnit(42415) is specified. |
| 42415 | LegPaymentStreamCompoundingFrequencyUnit | N | Conditionally required when LegPaymentStreamCompoundingFrequencyPeriod(42414) is specified. |
| 42416 | LegPaymentStreamCompoundingRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of payment stream compounding dates. |
| 42417 | LegPaymentStreamBoundsFirstDateUnadjusted | N | |
| 42418 | LegPaymentStreamBoundsLastDateUnadjusted | N | |

8.126 LegPaymentStreamCompoundingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42419 | NoLegPaymentStreamCompoundingDatesBusinessCenters | N | |
| →42420 | LegPaymentStreamCompoundingDatesBusinessCenter | N | Required if NoLegPaymentStreamCompoundingDatesBusinessCenters(42419) > 0. |

8.127 LegPaymentStreamCompoundingEndDate

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42421 | LegPaymentStreamCompoundingEndDateUnadjusted | N | |
| 42422 | LegPaymentStreamCompoundingEndDateRelativeTo | N | |
| 42423 | LegPaymentStreamCompoundingEndDateOffsetPeriod | N | Conditionally required when LegPaymentStreamCompoundingEndDateOffsetUnit(42424) is specified. |
| 42424 | LegPaymentStreamCompoundingEndDateOffsetUnit | N | Conditionally required when LegPaymentStreamCompoundingEndDateOffsetPeriod(42423) is specified. |
| 42425 | LegPaymentStreamCompoundingEndDateOffsetDayType | N | |
| 42426 | LegPaymentStreamCompoundingEndDateAdjusted | N | |

8.128 LegPaymentStreamCompoundingFloatingRate

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 42427 | LegPaymentStreamCompoundingRateIndex | N | |
| 42428 | LegPaymentStreamCompoundingRateIndexCurvePeriod | N | Conditionally required if LegPaymentStreamCompoundingRateIndexCurveUnit(42429) is specified. |
| 42429 | LegPaymentStreamCompoundingRateIndexCurveUnit | N | Conditionally required if LegPaymentStreamCompoundingRateIndexCurvePeriod(42428) is specified. |
| 42430 | LegPaymentStreamCompoundingRateMultiplier | N | |
| 42431 | LegPaymentStreamCompoundingRateSpread | N | |
| 42432 | LegPaymentStreamCompoundingRateSpreadPositionType | N | |
| 42433 | LegPaymentStreamCompoundingRateTreatment | N | |
| 42434 | LegPaymentStreamCompoundingCapRate | N | |
| 42435 | LegPaymentStreamCompoundingCapRateBuySide | N | |
| 42436 | LegPaymentStreamCompoundingCapRateSellSide | N | |
| 42437 | LegPaymentStreamCompoundingFloorRate | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42438 | LegPaymentStreamCompoundingFloorRateBuySide | N | |
| 42439 | LegPaymentStreamCompoundingFloorRateSellSide | N | |
| 42440 | LegPaymentStreamCompoundingInitialRate | N | |
| 42441 | LegPaymentStreamCompoundingFinalRateRoundingDirection | N | |
| 42442 | LegPaymentStreamCompoundingFinalRatePrecision | N | |
| 42443 | LegPaymentStreamCompoundingAveragingMethod | N | |
| 42444 | LegPaymentStreamCompoundingNegativeRateTreatment | N | |

8.129 LegPaymentStreamCompoundingStartDate

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42445 | LegPaymentStreamCompoundingStartDateUnadjusted | N | |
| 42446 | LegPaymentStreamCompoundingStartDateRelativeTo | N | |
| 42447 | LegPaymentStreamCompoundingStartDateOffsetPeriod | N | Conditionally required when LegPaymentStreamCompoundingStartDateOffsetUnit(42448) is specified. |
| 42448 | LegPaymentStreamCompoundingStartDateOffsetUnit | N | Conditionally required when LegPaymentStreamCompoundingStartDateOffsetPeriod(42447) is specified. |
| 42449 | LegPaymentStreamCompoundingStartDateOffsetDayType | N | |
| 42450 | LegPaymentStreamCompoundingStartDateAdjusted | N | |

8.130 LegPaymentStreamFinalPricePaymentDate

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42453 | LegPaymentStreamFinalPricePaymentDateUnadjusted | N | |
| 42454 | LegPaymentStreamFinalPricePaymentDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42455 | LegPaymentStreamFinalPricePaymentDateOffsetPeriod | N | Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetUnit(42456) is specified. |
| 42456 | LegPaymentStreamFinalPricePaymentDateOffsetUnit | N | Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetPeriod(42455) is specified. |
| 42457 | LegPaymentStreamFinalPricePaymentDateOffsetDayType | N | |
| 42458 | LegPaymentStreamFinalPricePaymentDateAdjusted | N | |

8.131 LegPaymentStreamFixedRate

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 40326 | LegPaymentStreamRate | N | Mutually exclusive with LegPaymentStreamFixedAmount(40327). |
| 40327 | LegPaymentStreamFixedAmount | N | Mutually exclusive with LegPaymentStreamRate(40326). |
| 40328 | LegPaymentStreamRateOrAmountCurrency | N | |
| 41556 | LegPaymentStreamFixedAmountUnitOfMeasure | N | |
| 41557 | LegPaymentStreamTotalFixedAmount | N | |
| 40329 | LegPaymentStreamFutureValueNotional | N | |
| 40330 | LegPaymentStreamFutureValueDateAdjusted | N | |
| 41558 | LegPaymentStreamWorldScaleRate | N | |
| 41559 | LegPaymentStreamContractPrice | N | |
| 41560 | LegPaymentStreamContractPriceCurrency | N | |

8.132 LegPaymentStreamFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40933 | NoLegPaymentStreamFixingDateBusinessCenters | N | |
| →40318 | LegPaymentStreamFixingDateBusinessCenter | N | Required if NoLegPaymentStreamFixingDateBusinessCenters(40933) > 0. |

8.133 LegPaymentStreamFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 42459 | NoLegPaymentStreamFixingDates | N | |
| →42460 | LegPaymentStreamFixingDate | N | Required if NoLegPaymentStreamFixingDates(42459) > 0. |

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|--|
| →42461 | LegPaymentStreamFixingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.134 LegPaymentStreamFloatingRate

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40331 | LegPaymentStreamRateIndex | N | |
| 40332 | LegPaymentStreamRateIndexSource | N | |
| 43088 | LegPaymentStreamRateIndexID | N | Conditionally required when LegPaymentStreamRateIndexIDSource(43089) is specified. |
| 43089 | LegPaymentStreamRateIndexIDSource | N | Conditionally required when LegPaymentStreamRateIndexID(43088) is specified. |
| 40333 | LegPaymentStreamRateIndexCurveUnit | N | Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified. |
| 40334 | LegPaymentStreamRateIndexCurvePeriod | N | Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified. |
| 43116 | LegPaymentStreamRateIndex2 | N | |
| 43117 | LegPaymentStreamRateIndex2Source | N | |
| 43118 | LegPaymentStreamRateIndex2ID | N | Conditionally required when LegPaymentStreamRateIndex2IDSource(43119) is specified. |
| 43119 | LegPaymentStreamRateIndex2IDSource | N | Conditionally required when LegPaymentStreamRateIndex2ID(43118) is specified. |
| 41563 | LegPaymentStreamRateIndex2CurveUnit | N | Conditionally required when LegPaymentStreamRateIndex2CurvePeriod(41564) is specified. |
| 41564 | LegPaymentStreamRateIndex2CurvePeriod | N | Conditionally required when LegPaymentStreamRateIndex2CurveUnit(41563) is specified. |
| 41565 | LegPaymentStreamRateIndexLocation | N | |
| 41566 | LegPaymentStreamRateIndexLevel | N | |
| 41567 | LegPaymentStreamRateIndexUnitOfMeasure | N | |
| 41568 | LegPaymentStreamSettlLevel | N | |
| 41569 | LegPaymentStreamReferenceLevel | N | |
| 41570 | LegPaymentStreamReferenceLevelUnitOfMeasure | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 41571 | LegPaymentStreamReferenceLevelEqualsZeroIndicator | N | |
| 40335 | LegPaymentStreamRateMultiplier | N | |
| 40336 | LegPaymentStreamRateSpread | N | |
| 41572 | LegPaymentStreamRateSpreadCurrency | N | |
| 41573 | LegPaymentStreamRateSpreadUnitOfMeasure | N | |
| 41574 | LegPaymentStreamRateConversionFactor | N | |
| 41575 | LegPaymentStreamRateSpreadType | N | |
| 40337 | LegPaymentStreamRateSpreadPositionType | N | |
| 40338 | LegPaymentStreamRateTreatment | N | |
| 40339 | LegPaymentStreamCapRate | N | |
| 40340 | LegPaymentStreamCapRateBuySide | N | |
| 40341 | LegPaymentStreamCapRateSellSide | N | |
| 40342 | LegPaymentStreamFloorRate | N | |
| 40343 | LegPaymentStreamFloorRateBuySide | N | |
| 40344 | LegPaymentStreamFloorRateSellSide | N | |
| 40345 | LegPaymentStreamInitialRate | N | |
| 41576 | LegPaymentStreamLastResetRate | N | |
| 41577 | LegPaymentStreamFinalRate | N | |
| 40346 | LegPaymentStreamFinalRateRoundingDirection | N | |
| 40347 | LegPaymentStreamFinalRatePrecision | N | |
| 40348 | LegPaymentStreamAveragingMethod | N | |
| 40349 | LegPaymentStreamNegativeRateTreatment | N | |
| 41578 | LegPaymentStreamCalculationLagPeriod | N | Conditionally required when LegPaymentStreamCalculationLagUnit(41579) is specified. |
| 41579 | LegPaymentStreamCalculationLagUnit | N | Conditionally required when LegPaymentStreamCalculationLagPeriod(41578) is specified. |
| 42462 | LegPaymentStreamFirstObservationDateUnadjusted | N | |
| 42463 | LegPaymentStreamFirstObservationDateRelativeTo | N | |
| 42464 | LegPaymentStreamFirstObservationDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 41580 | LegPaymentStreamFirstObservationDateOffsetPeriod | N | Conditionally required when LegPaymentStreamFirstObservationOffsetUnit (41581) is specified. |
| 41581 | LegPaymentStreamFirstObservationDateOffsetUnit | N | Conditionally required when LegPaymentStreamFirstObservationOffsetPeriod(41580) is specified. |
| 42465 | LegPaymentStreamFirstObservationDateAdjusted | N | |
| 41582 | LegPaymentStreamPricingDayType | N | |
| 41583 | LegPaymentStreamPricingDayDistribution | N | |
| 41584 | LegPaymentStreamPricingDayCount | N | |
| 41585 | LegPaymentStreamPricingBusinessCalendar | N | |
| 41586 | LegPaymentStreamPricingBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the payment stream pricing date. |
| Component | LegPaymentStreamPricingBusinessCenterGroup | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the the payment stream pricing date. |
| Component | LegPaymentStreamPricingDayGrp | N | |
| Component | LegPaymentStreamPricingDateGrp | N | |
| 40350 | LegPaymentStreamInflationLagPeriod | N | Conditionally required when LegPaymentStreamInflationLagUnit(40351) is specified. |
| 40351 | LegPaymentStreamInflationLagUnit | N | Conditionally required when LegPaymentStreamInflationLagPeriod(40350) is specified. |
| 40352 | LegPaymentStreamInflationLagDayType | N | |
| 40353 | LegPaymentStreamInflationInterpolationMethod | N | |
| 40354 | LegPaymentStreamInflationIndexSource | N | |
| 40355 | LegPaymentStreamInflationPublicationSource | N | |
| 40356 | LegPaymentStreamInflationInitialIndexLevel | N | |
| 40357 | LegPaymentStreamInflationFallbackBondApplicable | N | |
| 40358 | LegPaymentStreamFRADiscounting | N | |
| 42466 | LegPaymentStreamUnderlierRefID | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| Component | LegPaymentStreamFormula | N | |
| Component | LegDividendConditions | N | |
| 42467 | LegReturnRateNotionalReset | N | |
| Component | LegReturnRateGrp | N | |
| 42468 | LegPaymentStreamLinkInitialLevel | N | |
| 42469 | LegPaymentStreamLinkClosingLevelIndicator | N | |
| 42470 | LegPaymentStreamLinkExpiringLevelIndicator | N | |
| 42471 | LegPaymentStreamLinkEstimatedTradingDays | N | |
| 42472 | LegPaymentStreamLinkStrikePrice | N | |
| 42473 | LegPaymentStreamLinkStrikePriceType | N | |
| 42474 | LegPaymentStreamLinkMaximumBoundary | N | |
| 42475 | LegPaymentStreamLinkMinimumBoundary | N | |
| 42476 | LegPaymentStreamLinkNumberOfDataSeries | N | |
| 42477 | LegPaymentStreamVarianceUnadjustedCap | N | |
| 42478 | LegPaymentStreamRealizedVarianceMethod | N | |
| 42479 | LegPaymentStreamDaysAdjustmentIndicator | N | |
| 42480 | LegPaymentStreamNearestExchangeContractRefID | N | |
| 42481 | LegPaymentStreamVegaNotionalAmount | N | |

8.135 LegPaymentStreamFormula

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| 42482 | LegPaymentStreamFormulaCurrency | N | |
| 42483 | LegPaymentStreamFormulaCurrencyDeterminationMethod | N | |
| 42484 | LegPaymentStreamFormulaReferenceAmount | N | |
| Component | LegPaymentStreamFormulaMathGrp | N | |
| Component | LegPaymentStreamFormulaImage | N | |

8.136 LegPaymentStreamFormulaImage

| Tag | Name | Req'd | Description |
|-------|------------------------------------|-------|---|
| 42451 | LegPaymentStreamFormulaImageLength | N | Conditionally required when LegPaymentStreamFormulaImage(42452) is specified. |

| Tag | Name | Req'd | Description |
|-------|------------------------------|-------|---|
| 42452 | LegPaymentStreamFormulaImage | N | Conditionally required when LegPaymentStreamFormulaImageLength(42451) is specified. |

8.137 LegPaymentStreamFormulaMathGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 42485 | NoLegPaymentStreamFormulas | N | |
| →43110 | LegPaymentStreamFormulaLength | N | Required if NoLegPaymentStreamFormulas(42485) > 0. |
| →42486 | LegPaymentStreamFormula | N | Required if NoLegPaymentStreamFormulas(42485) > 0. |
| →42487 | LegPaymentStreamFormulaDesc | N | |

8.138 LegPaymentStreamInitialFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40932 | NoLegPaymentStreamInitialFixingDateBusinessCenters | N | |
| →40311 | LegPaymentStreamInitialFixingDateBusinessCenter | N | Required if NoLegPaymentStreamInitialFixingDateBusinessCenters(40932) > 0. |

8.139 LegPaymentStreamNonDeliverableFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 40367 | NoLegNonDeliverableFixingDates | N | |
| →40368 | LegNonDeliverableFixingDate | N | Required if NoLegNonDeliverableFixingDates(40367) > 0. |
| →40369 | LegNonDeliverableFixingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.140 LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 40929 | NoLegPaymentStreamNonDeliverableFixingDateBusinessCenters | N | |
| →40361 | LegPaymentStreamNonDeliverableFixingDatesBusinessCenter | N | Required if NoLegPaymentStreamNonDeliverableFixingDatesBusinessCenters(40929) > 0. |

8.141 LegPaymentStreamNonDeliverableSettlRateSource

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 40087 | LegPaymentStreamNonDeliverableSettlRateSource | N | |
| 40228 | LegPaymentStreamNonDeliverableSettlReferencePage | N | Conditionally required when LegPaymentStreamNonDeliverableSettlRateSource(40087) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.142 LegPaymentStreamNonDeliverableSettlTerms

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40359 | LegPaymentStreamNonDeliverableRefCurrency | N | |
| 40360 | LegPaymentStreamNonDeliverableFixingDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the non-deliverable currency's fixing date. |
| Component | LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the non-deliverable currency's fixing date. |
| 40362 | LegPaymentStreamNonDeliverableFixingDatesRelativeTo | N | |
| 40363 | LegPaymentStreamNonDeliverableFixingDatesOffsetPeriod | N | Conditionally required when LegPaymentStreamNonDeliverableFixingDateOffsetUnit(40364) is specified. |
| 40364 | LegPaymentStreamNonDeliverableFixingDatesOffsetUnit | N | Conditionally required when LegPaymentStreamNonDeliverableFixingDateOffsetPeriod(40363) is specified. |
| 40365 | LegPaymentStreamNonDeliverableFixingDatesOffsetDayType | N | |
| Component | LegPaymentStreamNonDeliverableSettlRateSource | N | |
| Component | LegPaymentStreamNonDeliverableFixingDateGrp | N | |
| Component | LegSettlRateDisruptionFallbackGrp | N | |

8.143 LegPaymentStreamPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 40930 | NoLegPaymentStreamPaymentDateBusinessCenters | N | |
| →4093 | LegPaymentStreamPaymentDateBusinessCenter | N | Required if NoLegPaymentStreamPaymentDateBusinessCenters(40930) > 0. |

8.144 LegPaymentStreamPaymentDateGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 41589 | NoLegPaymentStreamPaymentDates | N | |
| →41590 | LegPaymentStreamPaymentDate | N | Required if NoLegPaymentStreamPaymentDates(41589) > 0. |
| →41591 | LegPaymentStreamPaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.145 LegPaymentStreamPaymentDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40292 | LegPaymentStreamPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream. |
| Component | LegPaymentStreamPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream. |
| Component | LegPaymentStreamPaymentDateGrp | N | |
| 40294 | LegPaymentStreamPaymentFrequencyPeriod | N | Conditionally required when LegPaymentStreamPaymentFrequencyUnit(40295) is specified. |
| 40295 | LegPaymentStreamPaymentFrequencyUnit | N | Conditionally required when LegPaymentStreamFrequencyPeriod(40294) is specified. |
| 40296 | LegPaymentStreamPaymentRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates. |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40297 | LegPaymentStreamFirstPaymentDateUnadjusted | N | |
| 40298 | LegPaymentStreamLastRegularPaymentDateUnadjusted | N | |
| 40299 | LegPaymentStreamPaymentDateRelativeTo | N | |
| 40300 | LegPaymentStreamPaymentDateOffsetPeriod | N | Conditionally required when LegPaymentStreamPaymentDateOffsetUnit(40301) is specified. |
| 40301 | LegPaymentStreamPaymentDateOffsetUnit | N | Conditionally required when LegPaymentStreamPaymentDateOffsetPeriod(40300) is specified. |
| 40302 | LegPaymentStreamPaymentDateOffsetDayType | N | |
| 41592 | LegPaymentStreamMasterAgreementPaymentDatesIndicator | N | |
| Component | LegPaymentStreamFinalPricePaymentDate | N | |

8.146 LegPaymentStreamPricingBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41561 | NoLegPaymentStreamPricingBusinessCenters | N | |
| →41562 | LegPaymentStreamPricingBusinessCenter | N | Required if NoLegPaymentStreamPricingBusinessCenters(41561) > 0. |

8.147 LegPaymentStreamPricingDateGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 41593 | NoLegPaymentStreamPricingDates | N | |
| →41594 | LegPaymentStreamPricingDate | N | Required if NoPaymentStreamPricingDates(41593) > 0. |
| →41595 | LegPaymentStreamPricingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.148 LegPaymentStreamPricingDayGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41596 | NoLegPaymentStreamPricingDays | N | |
| →41597 | LegPaymentStreamPricingDayOfWeek | N | Required if NoLegPaymentStreamPricingDays(41596) > 0. |
| →41598 | LegPaymentStreamPricingDayNumber | N | |

8.149 LegPaymentStreamResetDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40931 | NoLegPaymentStreamResetDateBusinessCenters | N | |
| →40305 | LegPaymentStreamResetDateBusinessCenter | N | Required if NoLegPaymentStreamResetDateBusinessCenters(40931) > 0. |

8.150 LegPaymentStreamResetDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40303 | LegPaymentStreamResetDateRelativeTo | N | |
| 40304 | LegPaymentStreamResetDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates. |
| Component | LegPaymentStreamResetDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates. |
| 40306 | LegPaymentStreamResetFrequencyPeriod | N | Conditionally required when LegPaymentStreamResetFrequencyUnit(40307) is specified. |
| 40307 | LegPaymentStreamResetFrequencyUnit | N | Conditionally required when LegPaymentStreamResetFrequencyPeriod(40306) is specified. |
| 40308 | LegPaymentStreamResetWeeklyRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates. |
| 40309 | LegPaymentStreamInitialFixingDateRelativeTo | N | |
| 40310 | LegPaymentStreamInitialFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates. |
| Component | LegPaymentStreamInitialFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates. |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40312 | LegPaymentStreamInitialFixingDateOffsetPeriod | N | Conditionally required when LegPaymentStreamInitialFixingDateOffsetUnit(40313) is specified. |
| 40313 | LegPaymentStreamInitialFixingDateOffsetUnit | N | Conditionally required when LegPaymentStreamInitialFixingDateOffsetPeriod(40312) is specified. |
| 40314 | LegPaymentStreamInitialFixingDateOffsetDayType | N | |
| 40315 | LegPaymentStreamInitialFixingDateAdjusted | N | |
| 40316 | LegPaymentStreamFixingDateRelativeTo | N | |
| 40317 | LegPaymentStreamFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates. |
| Component | LegPaymentStreamFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates. |
| 40319 | LegPaymentStreamFixingDateOffsetPeriod | N | Conditionally required when LegPaymentStreamFixingDateOffsetUnit(40320) is specified. |
| 40320 | LegPaymentStreamFixingDateOffsetUnit | N | Conditionally required when LegPaymentStreamFixingDateOffsetPeriod(40319) is specified. |
| 40321 | LegPaymentStreamFixingDateOffsetDayType | N | |
| 40322 | LegPaymentStreamFixingDateAdjusted | N | |
| 40323 | LegPaymentStreamRateCutoffDateOffsetPeriod | N | Conditionally required when LegPaymentStreamRateCutoffDateOffsetUnit(40324) is specified. |
| 40324 | LegPaymentStreamRateCutoffDateOffsetUnit | N | Conditionally required when LegPaymentStreamRateCutoffDateOffsetPeriod(40323) is specified. |
| 40325 | LegPaymentStreamRateCutoffDateOffsetDayType | N | |
| Component | LegPaymentStreamFixingDateGrp | N | |

8.151 LegPaymentStubEndDate

| Tag | Name | Req'd | Description |
|-------|---------------------------------|-------|-------------|
| 42488 | LegPaymentStubEndDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42489 | LegPaymentStubEndDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this payment stub instance. |
| Component | LegPaymentStubEndDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this payment stub instance. |
| 42490 | LegPaymentStubEndDateRelativeTo | N | |
| 42491 | LegPaymentStubEndDateOffsetPeriod | N | Conditionally required when LegPaymentStubEndDateOffsetUnit(42492) is specified. |
| 42492 | LegPaymentStubEndDateOffsetUnit | N | Conditionally required when LegPaymentStubEndDateOffsetPeriod(42491) is specified. |
| 42493 | LegPaymentStubEndDateOffsetDayType | N | |
| 42494 | LegPaymentStubEndDateAdjusted | N | |

8.152 LegPaymentStubEndDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42495 | NoLegPaymentStubEndDateBusinessCenters | N | |
| →42496 | LegPaymentStubEndDateBusinessCenter | N | Required if NoLegPaymentStubEndDateBusinessCenters(42495) > 0. |

8.153 LegPaymentStubGrp

| Tag | Name | Req'd | Description |
|--------------------|--------------------------------|-------|---|
| 40418 | NoLegPaymentStubs | N | |
| →40419 | LegPaymentStubType | N | Required if NoLegPaymentStubs(40418) > 0. |
| →40420 | LegPaymentStubLength | N | |
| → Component | LegPaymentStubStartDate | N | |
| → Component | LegPaymentStubEndDate | N | |
| →40421 | LegPaymentStubRate | N | |
| →40422 | LegPaymentStubFixedAmount | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| →40423 | LegPaymentStubFixedCurrency | N | |
| →40424 | LegPaymentStubIndex | N | |
| →40425 | LegPaymentStubIndexSource | N | |
| →40426 | LegPaymentStubIndexCurvePeriod | N | Conditionally required when LegPaymentStubIndexCurveUnit(40427) is specified. |
| →40427 | LegPaymentStubIndexCurveUnit | N | Conditionally required when LegPaymentStubIndexCurvePeriod(40426) is specified. |
| →40428 | LegPaymentStubIndexRateMultiplier | N | |
| →40429 | LegPaymentStubIndexRateSpread | N | |
| →40430 | LegPaymentStubIndexRateSpreadPositionType | N | |
| →40431 | LegPaymentStubIndexRateTreatment | N | |
| →40432 | LegPaymentStubIndexCapRate | N | |
| →40433 | LegPaymentStubIndexCapRateBuySide | N | |
| →40434 | LegPaymentStubIndexCapRateSellSide | N | |
| →40435 | LegPaymentStubIndexFloorRate | N | |
| →40436 | LegPaymentStubIndexFloorRateBuySide | N | |
| →40437 | LegPaymentStubIndexFloorRateSellSide | N | |
| →40438 | LegPaymentStubIndex2 | N | |
| →40439 | LegPaymentStubIndex2Source | N | |
| →40440 | LegPaymentStubIndex2CurvePeriod | N | Conditionally required when LegPaymentStubIndex2CurveUnit(40441) is specified. |
| →40441 | LegPaymentStubIndex2CurveUnit | N | Conditionally required when LegPaymentStubIndex2CurvePeriod(40440) is specified. |
| →40442 | LegPaymentStubIndex2RateMultiplier | N | |
| →40443 | LegPaymentStubIndex2RateSpread | N | |
| →40444 | LegPaymentStubIndex2RateSpreadPositionType | N | |
| →40445 | LegPaymentStubIndex2RateTreatment | N | |
| →40446 | LegPaymentStubIndex2CapRate | N | |
| →40447 | LegPaymentStubIndex2FloorRate | N | |

8.154 LegPaymentStubStartDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42497 | LegPaymentStubStartDateUnadjusted | N | |
| 42498 | LegPaymentStubStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this payment stub instance. |
| Component | LegPaymentStubStartDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this payment stub instance. |
| 42499 | LegPaymentStubStartDateRelativeTo | N | |
| 42500 | LegPaymentStubStartDateOffsetPeriod | N | Conditionally required when LegPaymentStubStartDateOffsetUnit(42501) is specified. |
| 42501 | LegPaymentStubStartDateOffsetUnit | N | Conditionally required when LegPaymentStubStartDateOffsetPeriod(42500) is specified. |
| 42502 | LegPaymentStubStartDateOffsetDayType | N | |
| 42503 | LegPaymentStubStartDateAdjusted | N | |

8.155 LegPaymentStubStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42504 | NoLegPaymentStubStartDateBusinessCenters | N | |
| →42505 | LegPaymentStubStartDateBusinessCenter | N | Required if NoLegPaymentStubStartDateBusinessCenters(42504) > 0. |

8.156 LegPhysicalSettleDeliverableObligationGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41604 | NoLegPhysicalSettleDeliverableObligations | N | |
| →41605 | LegPhysicalSettleDeliverableObligationType | N | Required if NoLegPhysicalSettleDeliverableObligations(41604) > 0. |
| →41606 | LegPhysicalSettleDeliverableObligationValue | N | |

8.157 LegPhysicalSettlTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41599 | NoLegPhysicalSettlTerms | N | |
| →Component | LegPhysicalSettlDeliverableObligationGrp | N | Required if NoLegPhysicalSettlTerms(41599) > 0. |
| →41601 | LegPhysicalSettlCurency | N | |
| →41602 | LegPhysicalSettlBusinessDays | N | |
| →41603 | LegPhysicalSettlMaximumBusinessDays | N | |
| →41600 | LegPhysicalSettlTermXID | N | |

8.158 LegPreAllocGrp

| Tag | Name | Req'd | Description |
|------------|---------------------------------|-------|---|
| 670 | NoLegAllocs | N | |
| →671 | LegAllocAccount | N | |
| →672 | LegIndividualAllocID | N | |
| →Component | NestedParties2 | N | |
| →673 | LegAllocQty | N | |
| →674 | LegAllocAcctIDSource | N | |
| →1367 | LegAllocSettlCurrency | N | |
| →2928 | LegAllocSettlCurrencyCodeSource | N | |
| →1756 | LegCustodialLotID | N | Only used for specific lot trades. |
| →1757 | LegVersusPurchaseDate | N | Only used for specific lot trades. If this field is used, either LegVersusPurchasePrice(1758) or LegCurrentCostBasis(1759) should be specified. |
| →1758 | LegVersusPurchasePrice | N | Only used for specific lot trades. If this field is used, LegVersusPurchaseDate(1757) should be specified. |
| →1759 | LegCurrentCostBasis | N | Only used for specific lot trades. If this field is used, LegVersusPurchaseDate(1757) should be specified |

8.159 LegPricingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 41607 | NoLegPricingDateBusinessCenters | N | |
| →41608 | LegPricingDateBusinessCenter | N | Required if NoLegPricingDateBusinessCenters(41607) > 0. |

8.160 LegPricingDateTime

| Tag | Name | Req'd | Description |
|-------|-------------------------------------|-------|---|
| 41609 | LegPricingDateUnadjusted | N | |
| 41610 | LegPricingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| | | | component in InstrumentLeg. The specified value would be specific to the pricing dates. |
| Component | LegPricingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the pricing dates. |
| 41611 | LegPricingDateAdjusted | N | |
| 41612 | LegPricingTime | N | |
| 41613 | LegPricingTimeBusinessCenter | N | |

8.161 LegProtectionTermEventGrp

| Tag | Name | Req'd | Description |
|--------------------|---|-------|--|
| 41625 | NoLegProtectionTermEvents | N | |
| →41626 | LegProtectionTermEventType | N | Required if NoLegProtectionTermEvents(41625) > 0. |
| →41627 | LegProtectionTermEventValue | N | |
| →41628 | LegProtectionTermEventCurrency | N | |
| →41629 | LegProtectionTermEventPeriod | N | Conditionally required when LegProtectionTermEventUnit(41630). |
| →41630 | LegProtectionTermEventUnit | N | Conditionally required when LegProtectionTermEventPeriod(41629). |
| →41631 | LegProtectionTermEventDayType | N | |
| →41632 | LegProtectionTermEventRateSource | N | |
| → Component | LegProtectionTermEventQualifierGrp | N | |

8.162 LegProtectionTermEventNewsSourceGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41614 | NoLegProtectionTermEventNewsSources | N | |
| →41615 | LegProtectionTermEventNewsSource | N | Required if NoLegProtectionTermEventNewsSources(41614) > 0. |

8.163 LegProtectionTermEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|--|
| 41633 | NoLegProtectionTermEventQualifiers | N | |
| →41634 | LegProtectionTermEventQualifier | N | Required if NoLegProtectionTermEventQualifiers(41633) > 0. |

8.164 LegProtectionTermGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41616 | NoLegProtectionTerms | N | |
| →41618 | LegProtectionTermNotional | N | Required if NoLegProtectionTerms(41616) > 0. |
| →41619 | LegProtectionTermCurrency | N | |
| →41620 | LegProtectionTermSellerNotifies | N | |
| →41621 | LegProtectionTermBuyerNotifies | N | |
| →41622 | LegProtectionTermEventBusinessCenter | N | |
| →41623 | LegProtectionTermStandardSources | N | |
| →41624 | LegProtectionTermEventMinimumSources | N | |
| →Component | LegProtectionTermEventNewsSourceGrp | N | |
| →Component | LegProtectionTermEventGrp | N | |
| →Component | LegProtectionTermObligationGrp | N | |
| →41617 | LegProtectionTermXID | N | |

8.165 LegProtectionTermObligationGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|--|
| 41635 | NoLegProtectionTermObligations | N | |
| →41636 | LegProtectionTermObligationType | N | Required if NoLegProtectionTermObligations(41635) > 0. |
| →41637 | LegProtectionTermObligationValue | N | |

8.166 LegProvisionCashSettlPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40934 | NoLegProvisionCashSettlPaymentDateBusinessCenters | N | |
| →40517 | LegProvisionCashSettlPaymentDateBusinessCenter | N | Required if NoLegProvisionCashSettlPaymentDateBusinessCenters(40934) > 0. |

8.167 LegProvisionCashSettlPaymentDates

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40516 | LegProvisionCashSettlPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement payment dates. |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| Component | LegProvisionCashSettlPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement payment dates. |
| 40518 | LegProvisionCashSettlPaymentDateRelativeTo | N | |
| 40519 | LegProvisionCashSettlPaymentDateOffsetPeriod | N | Conditionally required when LegProvisionCashSettlPaymentDateOffsetUnit(40520) is specified. |
| 40520 | LegProvisionCashSettlPaymentDateOffsetUnit | N | Conditionally required when LegProvisionCashSettlPaymentDateOffsetPeriod(40519) is specified. |
| 40521 | LegProvisionCashSettlPaymentDateOffsetDayType | N | |
| 40522 | LegProvisionCashSettlPaymentDateRangeFirst | N | |
| 40523 | LegProvisionCashSettlPaymentDateRangeLast | N | |
| Component | LegProvisionCashSettlPaymentFixedDateGrp | N | |

8.168 LegProvisionCashSettlPaymentFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|---|
| 40473 | NoLegProvisionCashSettlPaymentDates | N | |
| →40474 | LegProvisionCashSettlPaymentDate | N | Required if NoLegProvisionCashSettlPaymentDates (40473) > 0. |
| →40475 | LegProvisionCashSettlPaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.169 LegProvisionCashSettlQuoteSource

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 40470 | LegProvisionCashSettlQuoteSource | N | |
| 41407 | LegProvisionCashSettlQuoteReferencePage | N | |

8.170 LegProvisionCashSettlValueDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 40935 | NoLegProvisionCashSettlValueDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →40527 | LegProvisionCashSettlValueDateBusinessCenter | N | Required if NoLegProvisionCashSettlValueDateBusinessCenters(40935) > 0. |

8.171 LegProvisionCashSettlValueDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40524 | LegProvisionCashSettlValueTime | N | |
| 40525 | LegProvisionCashSettlValueTimeBusinessCenter | N | |
| 40526 | LegProvisionCashSettlValueDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement value date. |
| Component | LegProvisionCashSettlValueDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement value date. |
| 40528 | LegProvisionCashSettlValueDateRelativeTo | N | |
| 40529 | LegProvisionCashSettlValueDateOffsetPeriod | N | Conditionally required when LegProvisionCashSettlValueDateOffsetUnit(40530) is specified. |
| 40530 | LegProvisionCashSettlValueDateOffsetUnit | N | Conditionally required when LegProvisionCashSettlValueDateOffsetPeriod(40529) is specified. |
| 40531 | LegProvisionCashSettlValueDateOffsetDayType | N | |
| 40532 | LegProvisionCashSettlValueDateAdjusted | N | |

8.172 LegProvisionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 40939 | NoLegProvisionDateBusinessCenters | N | |
| →40452 | LegProvisionDateBusinessCenter | N | Required if NoLegProvisionDateBusinessCenters(40939) > 0. |

8.173 LegProvisionGrp

| Tag | Name | Req'd | Description |
|-------|-----------------|-------|-------------|
| 40448 | NoLegProvisions | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →40449 | LegProvisionType | N | Required if NoLegProvisions(40448) > 0. |
| →40450 | LegProvisionDateUnadjusted | N | |
| →40451 | LegProvisionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the instrument's leg provision. |
| →Component | LegProvisionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the instrument's leg provision. |
| →40453 | LegProvisionDateAdjusted | N | |
| →40454 | LegProvisionDateTenorPeriod | N | Conditionally required when LegProvisionDateTenorUnit(40455) is specified. |
| →40455 | LegProvisionDateTenorUnit | N | Conditionally required when LegProvisionDateTenorPeriod(40454) is specified. |
| →42506 | LegProvisionBreakFeeElection | N | |
| →42507 | LegProvisionBreakFeeRate | N | |
| →40456 | LegProvisionCalculationAgent | N | |
| →40457 | LegProvisionOptionSinglePartyBuyerSide | N | |
| →40458 | LegProvisionOptionSinglePartySellerSide | N | |
| →Component | LegProvisionCashSettlValueDates | N | |
| →Component | LegProvisionOptionExerciseDates | N | |
| →Component | LegProvisionOptionExpirationDate | N | |
| →Component | LegProvisionOptionRelevantUnderlyingDate | N | |
| →40459 | LegProvisionOptionExerciseStyle | N | |
| →40460 | LegProvisionOptionExerciseMultipleNotional | N | |
| →40461 | LegProvisionOptionExerciseMinimumNotional | N | |
| →40462 | LegProvisionOptionExerciseMaximumNotional | N | |
| →40463 | LegProvisionOptionMinimumNumber | N | |
| →40464 | LegProvisionOptionMaximumNumber | N | |
| →40465 | LegProvisionOptionExerciseConfirmation | N | |
| →Component | LegProvisionCashSettlPaymentDates | N | |
| →40466 | LegProvisionCashSettlMethod | N | |
| →40467 | LegProvisionCashSettlCurrency | N | |
| →40468 | LegProvisionCashSettlCurrency2 | N | |

| Tag | Name | Req'd | Description |
|------------|----------------------------------|-------|--|
| →40469 | LegProvisionCashSettlQuoteType | N | |
| →Component | LegProvisionCashSettlQuoteSource | N | |
| →40472 | LegProvisionText | N | |
| →40980 | EncodedLegProvisionTextLen | N | Must be set if EncodedLegProvisionText(40981) field is specified and must immediately precede it. |
| →40981 | EncodedLegProvisionText | N | Encoded (non-ASCII characters) representation of the LegProvisionText(40472) field in the encoded format specified via the MessageEncoding(347) field. |
| →Component | LegProvisionParties | N | |

8.174 LegProvisionOptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40936 | NoLegProvisionOptionExerciseBusinessCenters | N | |
| →40477 | LegProvisionOptionExerciseBusinessCenter | N | Required if NoLegProvisionOptionExerciseBusinessCenters(40936) > 0. |

8.175 LegProvisionOptionExerciseDates

| Tag | Name | Req'd | Description |
|-----------|--|-------|--|
| 40476 | LegProvisionOptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option exercise dates. |
| Component | LegProvisionOptionExerciseBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option exercise dates. |
| Component | LegProvisionOptionExerciseFixedDateGrp | N | |
| 40478 | LegProvisionOptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when LegProvisionOptionExerciseEarliestDateUnit(40479) is specified. |
| 40479 | LegProvisionOptionExerciseEarliestDateOffsetUnit | N | Conditionally required when LegProvisionOptionExerciseEarliestDatePeriod(40478) is specified. |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 40480 | LegProvisionOptionExerciseFrequencyPeriod | N | Conditionally required when LegProvisionOptionExerciseFrequencyUnit(40481) is specified. |
| 40481 | LegProvisionOptionExerciseFrequencyUnit | N | Conditionally required when LegProvisionOptionExerciseFrequencyPeriod(40480) is specified. |
| 40482 | LegProvisionOptionExerciseStartDateUnadjusted | N | |
| 40483 | LegProvisionOptionExerciseStartDateRelativeTo | N | |
| 40484 | LegProvisionOptionExerciseStartDateOffsetPeriod | N | Conditionally required when LegProvisionOptionExerciseStartDateOffsetUnit(40485) is specified. |
| 40485 | LegProvisionOptionExerciseStartDateOffsetUnit | N | Conditionally required when LegProvisionOptionExerciseStartDateOffsetPeriod(40484) is specified. |
| 40486 | LegProvisionOptionExerciseStartDateOffsetDayType | N | |
| 40487 | LegProvisionOptionExerciseStartDateAdjusted | N | |
| 40488 | LegProvisionOptionExercisePeriodSkip | N | |
| 40489 | LegProvisionOptionExerciseBoundsFirstDateUnadjusted | N | |
| 40490 | LegProvisionOptionExerciseBoundsLastDateUnadjusted | N | |
| 40491 | LegProvisionOptionExerciseEarliestTime | N | |
| 40492 | LegProvisionOptionExerciseEarliestTimeBusinessCenter | N | |
| 40493 | LegProvisionOptionExerciseLatestTime | N | |
| 40494 | LegProvisionOptionExerciseLatestTimeBusinessCenter | N | |

8.176 LegProvisionOptionExerciseFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40495 | NoLegProvisionOptionExerciseFixedDates | N | |
| →40496 | LegProvisionOptionExerciseFixedDate | N | Required if NoLegProvisionOptionExerciseFixedDates(40495) > 0. |
| →40497 | LegProvisionOptionExerciseFixedDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.177 LegProvisionOptionExpirationDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40498 | LegProvisionOptionExpirationDateUnadjusted | N | |
| 40499 | LegProvisionOptionExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option expiration date. |
| Component | LegProvisionOptionExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option expiration date. |
| 40501 | LegProvisionOptionExpirationDateRelativeTo | N | |
| 40502 | LegProvisionOptionExpirationDateOffsetPeriod | N | Conditionally required when LegProvisionOptionExpirationDateOffsetUnit (40503) is specified. |
| 40503 | LegProvisionOptionExpirationDateOffsetUnit | N | Conditionally required when LegProvisionOptionExpirationDateOffsetPeriod(40502) is specified. |
| 40504 | LegProvisionOptionExpirationDateOffsetDayType | N | |
| 40505 | LegProvisionOptionExpirationDateAdjusted | N | |
| 40506 | LegProvisionOptionExpirationTime | N | |
| 40507 | LegProvisionOptionExpirationTimeBusinessCenter | N | |

8.178 LegProvisionOptionExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40937 | NoLegProvisionOptionExpirationDateBusinessCenters | N | |
| →40500 | LegProvisionOptionExpirationDateBusinessCenter | N | Required if NoLegProvisionOptionExpirationDateBusinessCenters(40937) > 0. |

8.179 LegProvisionOptionRelevantUnderlyingDate

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 40508 | LegProvisionOptionRelevantUnderlyingDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40509 | LegProvisionOptionRelevantUnderlyingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option relevant underlying date. |
| Component | LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option relevant underlying date. |
| 40511 | LegProvisionOptionRelevantUnderlyingDateRelativeTo | N | |
| 40512 | LegProvisionOptionRelevantUnderlyingDateOffsetPeriod | N | Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetUnit(40513) is specified. |
| 40513 | LegProvisionOptionRelevantUnderlyingDateOffsetUnit | N | Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetPeriod(40512) is specified. |
| 40514 | LegProvisionOptionRelevantUnderlyingDateOffsetDayType | N | |
| 40515 | LegProvisionOptionRelevantUnderlyingDateAdjusted | N | |

8.180 LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40938 | NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters | N | |
| →40510 | LegProvisionOptionRelevantUnderlyingDateBusinessCenter | N | Required if NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters(40938) > 0. |

8.181 LegProvisionParties

| Tag | Name | Req'd | Description |
|------------|--------------------------------|-------|--|
| 40533 | NoLegProvisionPartyIDs | N | |
| →40534 | LegProvisionPartyID | N | Required if NoLegProvisionPartyIDs(40533) > 0. |
| →40535 | LegProvisionPartyIDSource | N | Required if NoLegProvisionPartyIDs(40533) > 0. |
| →40536 | LegProvisionPartyRole | N | Required if NoLegProvisionPartyIDs(40533) > 0. |
| →2380 | LegProvisionPartyRoleQualifier | N | |
| →Component | LegProvisionPtysSubGrp | N | |

8.182 LegProvisionPtysSubGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 40537 | NoLegProvisionPartySubIDs | N | |
| →40538 | LegProvisionPartySubID | N | Required if NoLegProvisionPartySubIDs(40537) > 0. |
| →40539 | LegProvisionPartySubIDType | N | Required if NoLegProvisionPartySubIDs(40537) > 0. |

8.183 LegReturnRateDateGrp

| Tag | Name | Req'd | Description |
|-------------------|--|-------|--|
| 42508 | NoLegReturnRateDates | N | |
| →42509 | LegReturnRateDateMode | N | Required if NoLegReturnRateDates(42508) > 0. |
| →Component | LegReturnRateValuationDateGrp | N | |
| →42510 | LegReturnRateValuationDateRelativeTo | N | |
| →42511 | LegReturnRateValuationDateOffsetPeriod | N | Conditionally required when LegReturnRateValuationDateOffsetUnit(42512) is specified. |
| →42512 | LegReturnRateValuationDateOffsetUnit | N | Conditionally required when LegReturnRateValuationDateOffsetPeriod(42511) is specified. |
| →42513 | LegReturnRateValuationDateOffsetDayType | N | |
| →42514 | LegReturnRateValuationStartDateUnadjusted | N | |
| →42515 | LegReturnRateValuationStartDateRelativeTo | N | |
| →42516 | LegReturnRateValuationStartDateOffsetPeriod | N | Conditionally required when LegReturnRateValuationStartDateOffsetUnit(42517) is specified. |
| →42517 | LegReturnRateValuationStartDateOffsetUnit | N | Conditionally required when LegReturnRateValuationStartDateOffsetPeriod(42516) is specified. |
| →42518 | LegReturnRateValuationStartDateOffsetDayType | N | |
| →42519 | LegReturnRateValuationStartDateAdjusted | N | |
| →42520 | LegReturnRateValuationEndDateUnadjusted | N | |
| →42521 | LegReturnRateValuationEndDateRelativeTo | N | |
| →42522 | LegReturnRateValuationEndDateOffsetPeriod | N | Conditionally required when LegReturnRateValuationEndDateOffsetUnit(42523) is specified. |
| →42523 | LegReturnRateValuationEndDateOffsetUnit | N | Conditionally required when LegReturnRateValuationEndDateOffsetPeriod(42522) is specified. |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| →42524 | LegReturnRateValuationEndDateOffsetDayType | N | |
| →42525 | LegReturnRateValuationEndDateAdjusted | N | |
| →42526 | LegReturnRateValuationFrequencyPeriod | N | Conditionally required when LegReturnRateValuationFrequencyUnit(42527) is specified. |
| →42527 | LegReturnRateValuationFrequencyUnit | N | Conditionally required when LegReturnRateValuationFrequencyPeriod(42526) is specified. |
| →42528 | LegReturnRateValuationFrequencyRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of return rate valuation dates. |
| →42529 | LegReturnRateValuationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to payment stream return rate valuation dates. |
| →Component | LegReturnRateValuationDateBusinessCenterGrp | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to payment stream return rate valuation dates. |

8.184 LegReturnRateFXConversionGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 42530 | NoLegReturnRateFXConversions | N | |
| →42531 | LegReturnRateFXCurrencySymbol | N | Required if NoLegReturnRateFXConversions(42530) > 0. |
| →42532 | LegReturnRateFXRate | N | Required if NoLegReturnRateFXConversions(42530) > 0. |
| →42533 | LegReturnRateFXRateCalc | N | |

8.185 LegReturnRateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 42534 | NoLegReturnRates | N | |
| →42535 | LegReturnRatePriceSequence | N | Required if NoLegReturnRates(42534) > 0. |
| →42536 | LegReturnRateCommissionBasis | N | |
| →42537 | LegReturnRateCommissionAmount | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| →42538 | LegReturnRateCommissionCurrency | N | If not specified, this is defaulted to the reporting currency. |
| →42539 | LegReturnRateTotalCommissionPerTrade | N | |
| →42540 | LegReturnRateDeterminationMethod | N | |
| →Component | LegReturnRatePriceGrp | N | |
| →Component | LegReturnRateFXConversionGrp | N | |
| →42541 | LegReturnRateAmountRelativeTo | N | |
| →42542 | LegReturnRateQuoteMeasureType | N | |
| →42543 | LegReturnRateQuoteUnits | N | |
| →42544 | LegReturnRateQuoteMethod | N | |
| →42545 | LegReturnRateQuoteCurrency | N | |
| →42546 | LegReturnRateQuoteCurrencyType | N | |
| →42547 | LegReturnRateQuoteTimeType | N | Mutually exclusive with LegReturnRateQuoteTime(42548). |
| →42548 | LegReturnRateQuoteTime | N | Mutually exclusive with LegReturnRateQuoteTimeType(42547). |
| →42549 | LegReturnRateQuoteDate | N | |
| →42550 | LegReturnRateQuoteExpirationTime | N | |
| →42551 | LegReturnRateQuoteBusinessCenter | N | |
| →42552 | LegReturnRateQuoteExchange | N | |
| →Component | LegReturnRateInformationSourceGrp | N | |
| →42553 | LegReturnRateQuotePricingModel | N | |
| →42554 | LegReturnRateCashFlowType | N | |
| →Component | LegReturnRateDateGrp | N | |
| →42555 | LegReturnRateValuationTimeType | N | Mutually exclusive with LegReturnRateValuationTime(42556). |
| →42556 | LegReturnRateValuationTime | N | Mutually exclusive with LegReturnRateValuationTimeType(42555). |
| →42557 | LegReturnRateValuationTimeBusinessCenter | N | |
| →42558 | LegReturnRateValuationPriceOption | N | |
| →42559 | LegReturnRateFinalPriceFallback | N | |

8.186 LegReturnRateInformationSourceGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 42560 | NoLegReturnRateInformationSources | N | |
| →42561 | LegReturnRateInformationSource | N | Required if NoLegReturnRateInformationSources(42560) > 0. |
| →42562 | LegReturnRateReferencePage | N | |

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|-------------|
| →42563 | LegReturnRateReferencePageHeading | N | |

8.187 LegReturnRatePriceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 42564 | NoLegReturnRatePrices | N | |
| →42565 | LegReturnRatePriceBasis | N | Required if NoLegReturnRatePrices(42564) > 0. |
| →42566 | LegReturnRatePrice | N | |
| →42567 | LegReturnRatePriceCurrency | N | |
| →42568 | LegReturnRatePriceType | N | |

8.188 LegReturnRateValuationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42569 | NoLegReturnRateValuationDateBusinessCenters | N | |
| →42570 | LegReturnRateValuationDateBusinessCenter | N | Required if NoLegReturnRateValuationDateBusinessCenters(42569) > 0. |

8.189 LegReturnRateValuationDateGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|--|
| 42571 | NoLegReturnRateValuationDates | N | |
| →42572 | LegReturnRateValuationDate | N | Required if NoLegReturnRateValuationDates(42571) > 0. |
| →42573 | LegReturnRateValuationDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.190 LegSecAltIDGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|-------------|
| 604 | NoLegSecurityAltID | N | |
| →605 | LegSecurityAltID | N | |
| →606 | LegSecurityAltIDSource | N | |
| →2958 | LegSymbolPositionNumber | N | |

8.191 LegSecondaryAssetGrp

| Tag | Name | Req'd | Description |
|------|----------------------------|-------|-------------|
| 2076 | NoLegSecondaryAssetClasses | N | |

| Tag | Name | Req'd | Description |
|-------|---------------------------|-------|--|
| →2077 | LegSecondaryAssetClass | N | Required if NoLegSecondaryAssetClasses(2076) > 0. |
| →2078 | LegSecondaryAssetSubClass | N | Required if LegSecondaryAssetType(2079) is specified. |
| →2079 | LegSecondaryAssetType | N | Required if LegSecondaryAssetSubType(2743) is specified. |
| →2743 | LegSecondaryAssetSubType | N | |

8.192 LegSecurityXML

| Tag | Name | Req'd | Description |
|------|----------------------|-------|--|
| 1871 | LegSecurityXMLLen | N | Must be provided if LegSecurityXML(1872) field is specified and must immediately precede it. |
| 1872 | LegSecurityXML | N | |
| 1873 | LegSecurityXMLSchema | N | |

8.193 LegSettlMethodElectionDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 42574 | LegSettlMethodElectionDateUnadjusted | N | |
| 42575 | LegSettlMethodElectionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to LegOptionExercise. |
| Component | LegSettlMethodElectionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to LegOptionExercise. |
| 42576 | LegSettlMethodElectionDateRelativeTo | N | |
| 42577 | LegSettlMethodElectionDateOffsetPeriod | N | Conditionally required when LegSettlMethodElectionDateOffsetUnit(42578) is specified. |
| 42578 | LegSettlMethodElectionDateOffsetUnit | N | Conditionally required when LegSettlMethodElectionDateOffsetPeriod(42577) is specified. |
| 42579 | LegSettlMethodElectionDateOffsetDayType | N | |
| 42580 | LegSettlMethodElectionDateAdjusted | N | |

8.194 LegSettlMethodElectionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42581 | NoLegSettlMethodElectionDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →42582 | LegSettlMethodElectionDateBusinessCenter | N | Required if NoLegSettlMethodElectionDateBusinessCenters(42581) > 0. |

8.195 LegSettlRateDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| 40902 | NoLegSettlRateFallbacks | N | |
| →40903 | LegSettlRatePostponementMaximumDays | N | Required if NoLegSettlRateFallbacks(40902) > 0. |
| →Component | LegSettlRateFallbackRateSource | N | |
| →40905 | LegSettlRatePostponementSurvey | N | |
| →40906 | LegSettlRatePostponementCalculationAgent | N | |

8.196 LegSettlRateFallbackRateSource

| Tag | Name | Req'd | Description |
|-------|-----------------------------------|-------|--|
| 40366 | LegSettlRateFallbackRateSource | N | |
| 40370 | LegSettlRateFallbackReferencePage | N | Conditionally required when LegSettlRateFallbackRateSource(40366) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.197 LegStipulations

| Tag | Name | Req'd | Description |
|------|---------------------|-------|-----------------------------------|
| 683 | NoLegStipulations | N | |
| →688 | LegStipulationType | N | Required if NoLegStipulations > 0 |
| →689 | LegStipulationValue | N | |

8.198 LegStreamAssetAttributeGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|--|
| 41452 | NoLegStreamAssetAttributes | N | |
| →41453 | LegStreamAssetAttributeType | N | Required if NoLegStreamAssetAttributes(41452) > 0. |
| →41454 | LegStreamAssetAttributeValue | N | |
| →41455 | LegStreamAssetAttributeLimit | N | |

8.199 LegStreamCalculationPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40940 | NoLegStreamCalculationPeriodBusinessCenters | N | |
| →40266 | LegStreamCalculationPeriodBusinessCenter | N | Required if NoLegStreamCalculationPeriodBusinessCenters(40940) > 0. |

8.200 LegStreamCalculationPeriodDateGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|---|
| 41638 | NoLegStreamCalculationPeriodDates | N | |
| →41639 | LegStreamCalculationPeriodDate | N | Required if NoLegStreamCalculationPeriodDates(41638) > 0. |
| →41640 | LegStreamCalculationPeriodDateType | N | |

8.201 LegStreamCalculationPeriodDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 41641 | LegStreamCalculationPeriodDatesXID | N | |
| 41642 | LegStreamCalculationPeriodDatesXIDRef | N | |
| 40265 | LegStreamCalculationPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates. |
| Component | LegStreamCalculationPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates. |
| Component | LegStreamCalculationPeriodDateGrp | N | |
| 40267 | LegStreamFirstPeriodStartDateUnadjusted | N | |
| 40268 | LegStreamFirstPeriodStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates. |
| Component | LegStreamFirstPeriodStartDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| | | | InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates. |
| 40270 | LegStreamFirstPeriodStartDateAdjusted | N | |
| 40271 | LegStreamFirstRegularPeriodStartDateUnadjusted | N | |
| 40272 | LegStreamFirstCompoundingPeriodEndDateUnadjusted | N | |
| 40273 | LegStreamLastRegularPeriodEndDateUnadjusted | N | |
| 40274 | LegStreamCalculationFrequencyPeriod | N | Conditionally required when LegStreamCalculationFrequencyUnit(40275) is specified. |
| 40275 | LegStreamCalculationFrequencyUnit | N | Conditionally required when LegStreamCalculationFrequencyPeriod(40274) is specified. |
| 40276 | LegStreamCalculationRollConvention | N | When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream calculation period dates. |
| 41643 | LegStreamCalculationBalanceOfFirstPeriod | N | |
| 41644 | LegStreamCalculationCorrectionPeriod | N | Conditionally required when LegStreamCalculationCorrectionUnit(41645) is specified. |
| 41645 | LegStreamCalculationCorrectionUnit | N | Conditionally required when LegStreamCalculationCorrectionPeriod(41644) is specified. |

8.202 LegStreamCommodity

| Tag | Name | Req'd | Description |
|------------------|------------------------------------|-------|---|
| 41648 | LegStreamCommodityBase | N | |
| 41649 | LegStreamCommodityType | N | |
| 41650 | LegStreamCommoditySecurityID | N | Conditionally required when LegStreamCommoditySecurityIDSource(41651) is specified. |
| 41651 | LegStreamCommoditySecurityIDSource | N | Conditionally required when LegStreamCommoditySecurityID(41650) is specified. |
| Component | LegStreamCommodityAltIDGrp | N | |
| 41652 | LegStreamCommodityDesc | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41653 | EncodedLegStreamCommodityDescLen | N | Must be set if EncodedLegStreamCommodityDesc(41654) field is specified and must immediately precede it. |
| 41654 | EncodedLegStreamCommodityDesc | N | Encoded (non-ASCII characters) representation of the LegStreamCommodityDesc(41652) field in the encoded format specified via the MessageEncoding(347) field. |
| 42588 | LegStreamCommodityDeliveryPricingRegion | N | May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N). |
| Component | LegStreamAssetAttributeGrp | N | |
| 41655 | LegStreamCommodityUnitOfMeasure | N | |
| 41656 | LegStreamCommodityCurrency | N | |
| 41657 | LegStreamCommodityExchange | N | |
| 41658 | LegStreamCommodityRateSource | N | |
| 41659 | LegStreamCommodityRateReferencePage | N | |
| 41660 | LegStreamCommodityRateReferencePageHeading | N | |
| 41661 | LegStreamDataProvider | N | |
| Component | LegStreamCommodityDataSourceGrp | N | |
| 41662 | LegStreamCommodityPricingType | N | |
| 41663 | LegStreamCommodityNearbySettlDayPeriod | N | Conditionally required when LegStreamCommodityNearbySettlDayUnit(41664) is specified. |
| 41664 | LegStreamCommodityNearbySettlDayUnit | N | Conditionally required when LegStreamCommodityNearbySettlDayPeriod(41663) is specified. |
| 41665 | LegStreamCommoditySettlDateUnadjusted | N | |
| 41666 | LegStreamCommoditySettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the settlement date. |
| Component | LegStreamCommoditySettlBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| | | | values would be specific to the settlement date. |
| 41667 | LegStreamCommoditySettlDateAdjusted | N | |
| 41668 | LegStreamCommoditySettlMonth | N | |
| 41669 | LegStreamCommoditySettlDateRollPeriod | N | Conditionally required when LegStreamCommoditySettlDateRollUnit(41670) is specified. |
| 41670 | LegStreamCommoditySettlDateRollUnit | N | Conditionally required when LegStreamCommoditySettlDateRollPeriod(41669) is specified. |
| 41671 | LegStreamCommoditySettlDayType | N | |
| Component | LegStreamCommoditySettlPeriodGrp | N | |
| 41672 | LegStreamCommodityXID | N | |
| 41673 | LegStreamCommodityXIDRef | N | |

8.203 LegStreamCommodityAltIDGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 41674 | NoLegStreamCommodityAltIDs | N | |
| →41675 | LegStreamCommodityAltID | N | Required if NoLegStreamCommodityAltIDs(41674) > 0. |
| →41676 | LegStreamCommodityAltIDSource | N | Required if NoLegStreamCommodityAltIDs(41674) > 0. |

8.204 LegStreamCommodityDataSourceGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|---|
| 41677 | NoLegStreamCommodityDataSources | N | |
| →41678 | LegStreamCommodityDataSourceID | N | Required if NoLegStreamCommodityDataSources(41677) > 0. |
| →41679 | LegStreamCommodityDataSourceIDType | N | Required if NoLegStreamCommodityDataSources(41677) > 0. |

8.205 LegStreamCommoditySettlBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41646 | NoLegStreamCommoditySettlBusinessCenters | N | |
| →41647 | LegStreamCommoditySettlBusinessCenter | N | Required if NoLegStreamCommoditySettlementBusinessCenters(41646) > 0. |

8.206 LegStreamCommoditySettleDayGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41680 | NoLegStreamCommoditySettleDays | N | |
| →41681 | LegStreamCommoditySettleDay | N | Required if NoLegStreamCommoditySettlementDays(41680) > 0. |
| →41682 | LegStreamCommoditySettleTotalHours | N | |
| →Component | LegStreamCommoditySettleTimeGrp | N | |

8.207 LegStreamCommoditySettlePeriodGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 41686 | NoLegStreamCommoditySettlePeriods | N | |
| →41687 | LegStreamCommoditySettleCountry | N | Required if NoLegStreamCommoditySettlePeriods(41686) > 0. |
| →41688 | LegStreamCommoditySettleTimeZone | N | |
| →41689 | LegStreamCommoditySettleFlowType | N | |
| →41690 | LegStreamCommoditySettlePeriodNotional | N | |
| →41691 | LegStreamCommoditySettlePeriodNotionalUnitOfMeasure | N | |
| →41692 | LegStreamCommoditySettlePeriodFrequencyPeriod | N | Conditionally required when LegStreamCommoditySettlePeriodFrequencyUnit(41693) is specified. |
| →41693 | LegStreamCommoditySettlePeriodFrequencyUnit | N | Conditionally required when LegStreamCommoditySettlePeriodFrequencyPeriod(41692) is specified. |
| →41694 | LegStreamCommoditySettlePeriodPrice | N | |
| →41695 | LegStreamCommoditySettlePeriodPriceUnitOfMeasure | N | |
| →41696 | LegStreamCommoditySettlePeriodPriceCurrency | N | |
| →41697 | LegStreamCommoditySettleHolidaysProcessingInstruction | N | |
| →Component | LegStreamCommoditySettleDayGrp | N | |
| →41698 | LegStreamCommoditySettlePeriodXID | N | |
| →41699 | LegStreamCommoditySettlePeriodXIDRef | N | |

8.208 LegStreamCommoditySettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 41683 | NoLegStreamCommoditySettlTimes | N | |
| →41684 | LegStreamCommoditySettlStart | N | Required if NoLegStreamCommoditySettlTimes(41683) > 0. |
| →41685 | LegStreamCommoditySettlEnd | N | Required if NoLegStreamCommoditySettlTimes(41683) > 0. |
| →41935 | LegStreamCommoditySettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.209 LegStreamEffectiveDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40249 | LegStreamEffectiveDateUnadjusted | N | |
| 40250 | LegStreamEffectiveDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream effective date. |
| Component | LegStreamEffectiveDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream stream effective date. |
| 40252 | LegStreamEffectiveDateRelativeTo | N | |
| 40253 | LegStreamEffectiveDateOffsetPeriod | N | Conditionally required when LegPaymentStreamEffectiveDateOffsetUnit(40254) is specified. |
| 40254 | LegStreamEffectiveDateOffsetUnit | N | Conditionally required when LegPaymentStreamEffectiveDateOffsetPeriod(40253) is specified. |
| 40255 | LegStreamEffectiveDateOffsetDayType | N | |
| 40256 | LegStreamEffectiveDateAdjusted | N | |

8.210 LegStreamEffectiveDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40942 | NoLegStreamEffectiveDateBusinessCenters | N | |
| →40251 | LegStreamEffectiveDateBusinessCenter | N | Required if NoLegStreamEffectiveDateBusinessCenters(40942) > 0. |

8.211 LegStreamFirstPeriodStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40941 | NoLegStreamFirstPeriodStartDateBusinessCenters | N | |
| →40269 | LegStreamFirstPeriodStartDateBusinessCenter | N | Required if NoLegStreamFirstPeriodStartDateBusinessCenters(40941) > 0. |

8.212 LegStreamGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| 40241 | NoLegStreams | N | |
| →40242 | LegStreamType | N | Required if NoLegStreams(40241) > 0. |
| →41700 | LegStreamXID | N | |
| →40243 | LegStreamDesc | N | |
| →42583 | LegStreamVersion | N | |
| →42584 | LegStreamVersionEffectiveDate | N | |
| →40244 | LegStreamPaySide | N | |
| →40245 | LegStreamReceiveSide | N | |
| →41702 | LegStreamNotionalXIDRef | N | |
| →40246 | LegStreamNotional | N | |
| →40247 | LegStreamCurrency | N | |
| →42585 | LegStreamNotionalDeterminationMethod | N | |
| →42586 | LegStreamNotionalAdjustments | N | |
| →41703 | LegStreamNotionalFrequencyPeriod | N | Conditionally required when LegStreamNotionalFrequencyUnit(41704) is specified. |
| →41704 | LegStreamNotionalFrequencyUnit | N | Conditionally required when LegStreamNotionalFrequencyPeriod(41703) is specified. |
| →41705 | LegStreamNotionalCommodityFrequency | N | |
| →41706 | LegStreamNotionalUnitOfMeasure | N | |
| →41707 | LegStreamTotalNotional | N | |
| →41708 | LegStreamTotalNotionalUnitOfMeasure | N | |
| →Component | LegStreamCommodity | N | |
| →Component | LegStreamEffectiveDate | N | |
| →Component | LegStreamTerminationDate | N | |
| →Component | LegStreamCalculationPeriodDates | N | |
| →Component | LegPaymentStream | N | |

| Tag | Name | Req'd | Description |
|------------|-------------------------|-------|---|
| →Component | LegPaymentScheduleGrp | N | |
| →Component | LegPaymentStubGrp | N | |
| →Component | LegDeliveryStream | N | |
| →Component | LegDeliveryScheduleGrp | N | |
| →40248 | LegStreamText | N | |
| →40978 | EncodedLegStreamTextLen | N | Must be set if EncodedLegStreamText(40979) field is specified and must immediately precede it. |
| →40979 | EncodedLegStreamText | N | Encoded (non-ASCII characters) representation of the LegStreamText(40248) field in the encoded format specified via the MessageEncoding(347) field. |

8.213 LegStreamTerminationDate

| Tag | Name | Req'd | Description |
|-----------|---|-------|--|
| 40257 | LegStreamTerminationDateUnadjusted | N | |
| 40258 | LegStreamTerminationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream termination date. |
| Component | LegStreamTerminationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream termination date. |
| 40260 | LegStreamTerminationDateRelativeTo | N | |
| 40261 | LegStreamTerminationDateOffsetPeriod | N | Conditionally required when LegStreamTerminationDateOffsetUnit(40262) is specified. |
| 40262 | LegStreamTerminationDateOffsetUnit | N | Conditionally required when LegStreamTerminationDateOffsetPeriod(40261) is specified. |
| 40263 | LegStreamTerminationDateOffsetDayType | N | |
| 40264 | LegStreamTerminationDateAdjusted | N | |

8.214 LegStreamTerminationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 40943 | NoLegStreamTerminationDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →40259 | LegStreamTerminationDateBusinessCenter | N | Required if NoLegStreamTerminationDateBusinessCenters(40943) > 0. |

8.215 LimitAmts

| Tag | Name | Req'd | Description |
|-------|----------------------------|-------|---|
| 1630 | NoLimitAmts | N | |
| →1631 | LimitAmtType | N | Required when NoLimitAmts > 0 |
| →1632 | LastLimitAmt | N | Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0. |
| →1633 | LimitAmtRemaining | N | Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0. |
| →2394 | LimitUtilizationAmt | N | Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0. |
| →2395 | LimitAmt | N | |
| →1634 | LimitAmtCurrency | N | |
| →2935 | LimitAmtCurrencyCodeSource | N | |
| →2396 | LimitRole | N | |

8.216 MarketDisruption

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41087 | MarketDisruptionProvision | N | |
| Component | MarketDisruptionEventGrp | N | |
| 41088 | MarketDisruptionFallbackProvision | N | |
| Component | MarketDisruptionFallbackGrp | N | |
| Component | MarketDisruptionFallbackReferencePriceGrp | N | |
| 41089 | MarketDisruptionMaximumDays | N | |
| 41090 | MarketDisruptionMaterialityPercentage | N | If specified, the disruption event should be specified in MarketDisruptionEventGrp. |
| 41091 | MarketDisruptionMinimumFuturesContracts | N | Applicable only when MarketDisruptionEvent(41093)='DeMinimisTrading'. |

8.217 MarketDisruptionEventGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------|-------|--|
| 41092 | NoMarketDisruptionEvents | N | |
| →41093 | MarketDisruptionEvent | N | Required if NoMarketDisruptionEvents(41092) > 0. |
| →40991 | MarketDisruptionValue | N | |

8.218 MarketDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 41094 | NoMarketDisruptionFallbacks | N | |
| →41095 | MarketDisruptionFallbackType | N | Required if NoMarketDisruptionFallbacks(41094) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied. |
| →40992 | MarketDisruptionFallbackValue | N | |

8.219 MarketDisruptionFallbackReferencePriceGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41096 | NoMarketDisruptionFallbackReferencePrices | N | |
| →41097 | MarketDisruptionFallbackUnderlierType | N | Required if NoMarketDisruptionFallbackReferencePrices(41096) > 0. |
| →41098 | MarketDisruptionFallbackUnderlierSecurityID | N | Conditionally required when MarketDisruptionFallbackUnderlierSecurityIDSource(41099) is specified. |
| →41099 | MarketDisruptionFallbackUnderlierSecurityIDSource | N | Conditionally required when MarketDisruptionFallbackUnderlierSecurityID(41098) is specified. |
| →41100 | MarketDisruptionFallbackUnderlierSecurityDesc | N | |
| →41101 | EncodedMarketDisruptionFallbackUnderlierSecurityDescLen | N | Must be set if EncodedMarketDisruptionFallbackUnderlierSecurityDesc(41102) field is specified and must immediately precede it |
| →41102 | EncodedMarketDisruptionFallbackUnderlierSecurityDesc | N | Encoded (non-ASCII characters) representation of the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field in the encoded format specified via the MessageEncoding(347) field. |
| →41103 | MarketDisruptionFallbackOpenUnits | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|-------------|
| →41104 | MarketDisruptionFallbackBasketCurrency | N | |
| →41105 | MarketDisruptionFallbackBasketDivisor | N | |

8.220 MatchingInstructions

| Tag | Name | Req'd | Description |
|-------|-------------------|-------|------------------------------|
| 1624 | NoMatchInst | N | |
| →1625 | MatchInst | N | Required if NoMatchInst > 0. |
| →1673 | MatchInstMarketID | N | |
| →1626 | MatchAttribTagID | N | Required if NoMatchInst > 0. |
| →1627 | MatchAttribValue | N | Required if NoMatchInst > 0. |

8.221 MiscFeesGrp

| Tag | Name | Req'd | Description |
|------------|-----------------------|-------|----------------------------------|
| 136 | NoMiscFees | N | |
| →137 | MiscFeeAmt | N | Required if NoMiscFees(136) > 0. |
| →138 | MiscFeeCurr | N | |
| →139 | MiscFeeType | N | Required if NoMiscFees(136) > 0. |
| →2712 | MiscFeeQualifier | N | |
| →Component | MiscFeesSubGrp | N | |
| →891 | MiscFeeBasis | N | |
| →2216 | MiscFeeRate | N | |
| →2217 | MiscFeeAmountDue | N | |
| →2713 | MiscFeeDesc | N | |

8.222 MiscFeesSubGrp

| Tag | Name | Req'd | Description |
|-------|------------------------------|-------|---|
| 2633 | NoMiscFeeSubTypes | N | |
| →2634 | MiscFeeSubType | N | Required if NoMiscFeeSubTypes(2633) > 0. |
| →2635 | MiscFeeSubTypeAmt | N | |
| →2636 | MiscFeeSubTypeDesc | N | |
| →2637 | EncodedMiscFeeSubTypeDescLen | N | Must be set if EncodedMiscFeeSubTypeDesc(2638) field is specified and must immediately precede it. |
| →2638 | EncodedMiscFeeSubTypeDesc | N | Encoded (non-ASCII characters) representation of the MiscFeeSubTypeDesc(2636) field in the encoded format specified via the MessageEncoding(347) field. |

8.223 NestedParties

| Tag | Name | Req'd | Description |
|------------|--------------------------|-------|--|
| 539 | NoNestedPartyIDs | N | |
| →524 | NestedPartyID | N | Used to identify source of NestedPartyID. Required if NestedPartyIDSource is specified. Required if NoNestedPartyIDs > 0. |
| →525 | NestedPartyIDSource | N | Used to identify class source of NestedPartyID value (e.g. BIC). Required if NestedPartyID is specified. Required if NoNestedPartyIDs > 0. |
| →538 | NestedPartyRole | N | Identifies the type of NestedPartyID (e.g. Executing Broker). Required if NoNestedPartyIDs > 0. |
| →2384 | NestedPartyRoleQualifier | N | |
| →Component | NstdPtysSubGrp | N | Repeating group of NestedParty sub-identifiers. |

8.224 NestedParties2

| Tag | Name | Req'd | Description |
|------------|---------------------------|-------|---|
| 756 | NoNested2PartyIDs | N | |
| →757 | Nested2PartyID | N | Used to identify source of Nested2PartyID. Required if Nested2PartyIDSource is specified. Required if NoNested2PartyIDs > 0. |
| →758 | Nested2PartyIDSource | N | Used to identify class source of Nested2PartyID value (e.g. BIC). Required if Nested2PartyID is specified. Required if NoNested2PartyIDs > 0. |
| →759 | Nested2PartyRole | N | Identifies the type of Nested2PartyID (e.g. Executing Broker). Required if NoNested2PartyIDs > 0. |
| →2381 | Nested2PartyRoleQualifier | N | |
| →Component | NstdPtys2SubGrp | N | Repeating group of Nested2Party sub-identifiers. |

8.225 NestedParties3

| Tag | Name | Req'd | Description |
|------------|---------------------------|-------|---|
| 948 | NoNested3PartyIDs | N | |
| →949 | Nested3PartyID | N | Used to identify source of Nested3PartyID. Required if Nested3PartyIDSource is specified. Required if NoNested3PartyIDs > 0. |
| →950 | Nested3PartyIDSource | N | Used to identify class source of Nested3PartyID value (e.g. BIC). Required if Nested3PartyID is specified. Required if NoNested3PartyIDs > 0. |
| →951 | Nested3PartyRole | N | Identifies the type of Nested3PartyID (e.g. Executing Broker). Required if NoNested3PartyIDs > 0. |
| →2382 | Nested3PartyRoleQualifier | N | |
| →Component | NstdPtys3SubGrp | N | Repeating group of Nested3Party sub-identifiers. |

8.226 NstdPtys2SubGrp

| Tag | Name | Req'd | Description |
|------|-----------------------|-------|-------------|
| 806 | NoNested2PartySubIDs | N | |
| →760 | Nested2PartySubID | N | |
| →807 | Nested2PartySubIDType | N | |

8.227 NstdPtys3SubGrp

| Tag | Name | Req'd | Description |
|------|-----------------------|-------|-------------|
| 952 | NoNested3PartySubIDs | N | |
| →953 | Nested3PartySubID | N | |
| →954 | Nested3PartySubIDType | N | |

8.228 NstdPtysSubGrp

| Tag | Name | Req'd | Description |
|------|----------------------|-------|-------------|
| 804 | NoNestedPartySubIDs | N | |
| →545 | NestedPartySubID | N | |
| →805 | NestedPartySubIDType | N | |

8.229 OptionExercise

| Tag | Name | Req'd | Description |
|------------------|---------------------------------|-------|--|
| 41106 | ExerciseDesc | N | |
| 41107 | EncodedExerciseDescLen | N | Must be set if EncodedExerciseDesc(41108) field is specified and must immediately precede it. |
| 41108 | EncodedExerciseDesc | N | Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding(347) field. |
| 41109 | AutomaticExerciseIndicator | N | |
| 41110 | AutomaticExerciseThresholdRate | N | |
| 41111 | ExerciseConfirmationMethod | N | |
| 41112 | ManualNoticeBusinessCenter | N | |
| 41113 | FallbackExerciseIndicator | N | |
| 41114 | LimitedRightToConfirmIndicator | N | |
| 41115 | ExerciseSplitTicketIndicator | N | |
| 42590 | SettlMethodElectingPartySide | N | |
| Component | SettlMethodElectionDate | N | |
| Component | OptionExerciseDates | N | |
| Component | OptionExerciseExpiration | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| Component | OptionExerciseMakeWholeProvision | N | |

8.230 OptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 41116 | NoOptionExerciseBusinessCenters | N | |
| →41117 | OptionExerciseBusinessCenter | N | Required if NoOptionExerciseBusinessCenters(41116) > 0. |

8.231 OptionExerciseDateGrp

| Tag | Name | Req'd | Description |
|--------|------------------------|-------|---|
| 41137 | NoOptionExerciseDates | N | |
| →41138 | OptionExerciseDate | N | Required if NoOptionExerciseDates(41137) > 0. |
| →41139 | OptionExerciseDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.232 OptionExerciseDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 41118 | OptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of option exercise dates. |
| Component | OptionExerciseBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise dates. |
| Component | OptionExerciseDateGrp | N | |
| 41119 | OptionExerciseEarliestDateOffsetDayType | N | |
| 41120 | OptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when OptionExerciseEarliestDateUnit(41121) is specified. |
| 41121 | OptionExerciseEarliestDateOffsetUnit | N | Conditionally required when OptionExerciseEarliestDatePeriod(41120) is specified. |
| 41122 | OptionExerciseFrequencyPeriod | N | Conditionally required when OptionExerciseFrequencyUnit(41123) is specified. |
| 41123 | OptionExerciseFrequencyUnit | N | Conditionally required when OptionExerciseFrequencyPeriod(41122) is specified. |
| 41124 | OptionExerciseStartDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|-------|--------------------------------------|-------|--|
| 41125 | OptionExerciseStartDateRelativeTo | N | |
| 41126 | OptionExerciseStartDateOffsetPeriod | N | Conditionally required when OptionExerciseStartDateOffsetUnit(41127) is specified. |
| 41127 | OptionExerciseStartDateOffsetUnit | N | Conditionally required when OptionExerciseStartDateOffsetPeriod(41126) is specified. |
| 41128 | OptionExerciseStartDateOffsetDayType | N | |
| 41129 | OptionExerciseStartDateAdjusted | N | |
| 41130 | OptionExerciseSkip | N | |
| 41131 | OptionExerciseNominationDeadline | N | |
| 41132 | OptionExerciseFirstDateUnadjusted | N | |
| 41133 | OptionExerciseLastDateUnadjusted | N | |
| 41134 | OptionExerciseEarliestTime | N | |
| 41135 | OptionExerciseLatestTime | N | |
| 41136 | OptionExerciseTimeBusinessCenter | N | |

8.233 OptionExerciseExpiration

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41142 | OptionExerciseExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of option exercise expiration dates. |
| Component | OptionExerciseExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise expiration dates. |
| Component | OptionExerciseExpirationDateGrp | N | |
| 41143 | OptionExerciseExpirationDateRelativeTo | N | |
| 41144 | OptionExerciseExpirationDateOffsetPeriod | N | Conditionally required when OptionExerciseExpirationDateOffsetUnit(41145) is specified. |
| 41145 | OptionExerciseExpirationDateOffsetUnit | N | Conditionally required when OptionExerciseExpirationDateOffsetPeriod(41144) is specified. |
| 41146 | OptionExerciseExpirationFrequencyPeriod | N | Conditionally required when OptionExerciseExpirationFrequencyUnit(41147) is specified. |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 41147 | OptionExerciseExpirationFrequencyUnit | N | Conditionally required when OptionExerciseExpirationFrequencyPeriod(41146) is specified. |
| 41148 | OptionExerciseExpirationRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the option expiration dates and times. |
| 41149 | OptionExerciseExpirationDateOffsetDayType | N | |
| 41150 | OptionExerciseExpirationTime | N | |
| 41151 | OptionExerciseExpirationTimeBusinessCenter | N | |

8.234 OptionExerciseExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41140 | NoOptionExerciseExpirationDateBusinessCenters | N | |
| →41141 | OptionExerciseExpirationDateBusinessCenter | N | Required if NoOptionExerciseExpirationDateBusinessCenters(41140) > 0. |

8.235 OptionExerciseExpirationDateGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41152 | NoOptionExerciseExpirationDates | N | |
| →41153 | OptionExerciseExpirationDate | N | Required if NoOptionExpirationDates(41152) > 0. |
| →41154 | OptionExerciseExpirationDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.236 OptionExerciseMakeWholeProvision

| Tag | Name | Req'd | Description |
|-------|------------------------------|-------|-------------|
| 42591 | MakeWholeDate | N | |
| 42592 | MakeWholeAmount | N | |
| 42593 | MakeWholeBenchmarkCurveName | N | |
| 42594 | MakeWholeBenchmarkCurvePoint | N | |
| 42595 | MakeWholeRecallSpread | N | |
| 42596 | MakeWholeBenchmarkQuote | N | |
| 42597 | MakeWholeInterpolationMethod | N | |

8.237 OrderAttributeGrp

| Tag | Name | Req'd | Description |
|-------|---------------------|-------|--|
| 2593 | NoOrderAttributes | N | |
| →2594 | OrderAttributeType | N | Required if NoOrderAttributes(2593) > 0. |
| →2595 | OrderAttributeValue | N | Required if NoOrderAttributes(2593) > 0. |

8.238 OrderQtyData

| Tag | Name | Req'd | Description |
|-----|-------------------|-------|--|
| 38 | OrderQty | N | One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified. |
| 152 | CashOrderQty | N | One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified. Specifies the approximate “monetary quantity” for the order. Broker is responsible for converting and calculating OrderQty in tradeable units (e.g. shares) for subsequent messages. |
| 516 | OrderPercent | N | For CIV - Optional. One of CashOrderQty, OrderQty or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified. |
| 468 | RoundingDirection | N | For CIV - Optional |
| 469 | RoundingModulus | N | For CIV - Optional |

8.239 Parties

| Tag | Name | Req'd | Description |
|------------|--------------------|-------|--|
| 453 | NoPartyIDs | N | |
| →448 | PartyID | N | Required if NoPartyIDs(453) > 0. Identification of the party. |
| →447 | PartyIDSource | N | Required if NoPartyIDs(453) > 0. Used to identify classification source. |
| →452 | PartyRole | N | Required if NoPartyIDs(453) > 0. Identifies the type of PartyID(448). |
| →2376 | PartyRoleQualifier | N | |
| →Component | PtysSubGrp | N | Repeating group of Party sub-identifiers. |

8.240 PartyDetailAltIDGrp

| Tag | Name | Req'd | Description |
|------------|-----------------------------|-------|---------------------------------------|
| 1516 | NoPartyDetailAltID | N | |
| →1517 | PartyDetailAltID | N | Required when NoPartyDetailAltID > 0. |
| →1518 | PartyDetailAltIDSource | N | Required when NoPartyDetailAltID > 0. |
| →Component | PartyDetailAltSubGrp | N | |

8.241 PartyDetailAltSubGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|---|
| 1519 | NoPartyDetailAltSubIDs | N | |
| →1520 | PartyDetailAltSubID | N | Required when NoPartyDetailAltSubIDs > 0. |
| →1521 | PartyDetailAltSubIDType | N | Required when NoPartyDetailAltSubIDs > 0. |

8.242 PartyDetailGrp

| Tag | Name | Req'd | Description |
|------------|------------------------------|-------|---|
| 1671 | NoPartyDetails | N | |
| →1691 | PartyDetailID | N | The identification of the party. Required when NoPartyDetails(1671) > 0. |
| →1692 | PartyDetailIDSource | N | Used to identify source of PartyID value (e.g. BIC). Required when NoPartyDetails(1671) > 0. |
| →1693 | PartyDetailRole | N | Identifies the type of PartyID (e.g. Executing Broker). Required when NoPartyDetails(1671) > 0. |
| →1674 | PartyDetailRoleQualifier | N | |
| →Component | PartyDetailSubGrp | N | |
| →Component | PartyDetailAltIDGrp | N | Optionally used to specify alternate IDs to identify the party specified. |
| →Component | RelatedPartyDetailGrp | N | May not be specified in PartyDetailsListUpdateReport(35=CK) if ListUpdateAction(1324) = D(Delete) |
| →1672 | PartyDetailStatus | N | |

8.243 PartyDetailSubGrp

| Tag | Name | Req'd | Description |
|-------|----------------------|-------|--|
| 1694 | NoPartyDetailSubIDs | N | |
| →1695 | PartyDetailSubID | N | Required when NoPartyDetailSubIDs > 0. |
| →1696 | PartyDetailSubIDType | N | Required when NoPartyDetailSubIDs > 0. |

8.244 PartyRelationshipGrp

| Tag | Name | Req'd | Description |
|-------|----------------------|-------|--|
| 1514 | NoPartyRelationships | N | |
| →1515 | PartyRelationship | N | Identifies the type of party relationship requested. Required if NoPartyRelationships > 0. |

8.245 PaymentBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------|-------|--|
| 40944 | NoPaymentBusinessCenters | N | |
| →40221 | PaymentBusinessCenter | N | Required if NoPaymentBusinessCenters(40944) > 0. |

8.246 PaymentGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 40212 | NoPayments | N | |
| →40213 | PaymentType | N | Required if NoPayments(40212) > 0. |
| →40993 | PaymentSubType | N | |
| →40214 | PaymentPaySide | N | |
| →40215 | PaymentReceiveSide | N | |
| →43087 | PaymentDesc | N | |
| →40216 | PaymentCurrency | N | |
| →40217 | PaymentAmount | N | Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentRFloatingRateIndex(43098) must be specified. |
| →42598 | PaymentAmountRelativeTo | N | |
| →42599 | PaymentAmountDeterminationMethod | N | |
| →43097 | PaymentFixedRate | N | Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified. |
| →43098 | PaymentFloatingRateIndex | N | Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified. |
| →43100 | PaymentFloatingRateIndexCurveUnit | N | Conditionally required when PaymentFloatingRateIndexCurvePeriod(43099) is specified. |
| →43099 | PaymentFloatingRateIndexCurvePeriod | N | Conditionally required when PaymentFloatingRateIndexCurveUnit(43100) is specified. |
| →43101 | PaymentFloatingRateSpread | N | Conditionally required when PaymentFloatingRateIndex(43098) is specified |

| Tag | Name | Req'd | Description |
|------------|---------------------------------|-------|--|
| | | | and the spread to the index is not “zero”. When the spread to the index is “zero” this may be omitted. |
| →43105 | PaymentRateResetFrequencyUnit | N | Conditionally required when PaymentRateResetFrequencyPeriod(43104) is specified. |
| →43104 | PaymentRateResetFrequencyPeriod | N | Conditionally required when PaymentRateResetFrequencyUnit(43105) is specified. |
| →43103 | PaymentFrequencyUnit | N | Conditionally required when PaymentFrequencyPeriod(43102) is specified. |
| →43102 | PaymentFrequencyPeriod | N | Conditionally required when PaymentFrequencyUnitPeriod(43103) is specified. |
| →40218 | PaymentPrice | N | |
| →40919 | PaymentPriceType | N | |
| →41155 | PaymentUnitOfMeasure | N | |
| →40219 | PaymentDateUnadjusted | N | |
| →40220 | PaymentBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment information. |
| →Component | PaymentBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment information. |
| →41156 | PaymentDateRelativeTo | N | |
| →41157 | PaymentDateOffsetPeriod | N | Conditionally required when PaymentDateOffsetUnit(41158) is specified. |
| →41158 | PaymentDateOffsetUnit | N | Conditionally required when PaymentDateOffsetPeriod(41157) is specified. |
| →41159 | PaymentDateOffsetDayType | N | |
| →40222 | PaymentDateAdjusted | N | |
| →41160 | PaymentForwardStartType | N | |
| →40224 | PaymentDiscountFactor | N | |
| →40225 | PaymentPresentValueAmount | N | |
| →40226 | PaymentPresentValueCurrency | N | |
| →40227 | PaymentSettlStyle | N | |
| →492 | PaymentMethod | N | |
| →Component | PaymentSettlGrp | N | |

| Tag | Name | Req'd | Description |
|--------|-----------------------|-------|---|
| →41304 | PaymentLegRefID | N | Used to link a payment back to its parent InstrumentLeg by using the same value as the parent's LegID(1788). |
| →40229 | PaymentText | N | |
| →40984 | EncodedPaymentTextLen | N | Must be set if EncodedPaymentText(40985) field is specified and must immediately precede it. |
| →40985 | EncodedPaymentText | N | Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding(347) field. |

8.247 PaymentScheduleFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40977 | NoPaymentScheduleFixingDateBusinessCenters | N | |
| →40854 | PaymentScheduleFixingDateBusinessCenter | N | Required if NoPaymentScheduleFixingDateBusinessCenters(40944) > 0. |

8.248 PaymentScheduleFixingDayGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|---|
| 41161 | NoPaymentScheduleFixingDays | N | |
| →41162 | PaymentScheduleFixingDayOfWeek | N | Required if NoPaymentScheduleFixingDays(41161) > 0. |
| →41163 | PaymentScheduleFixingDayNumber | N | |

8.249 PaymentScheduleGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|--|
| 40828 | NoPaymentSchedules | N | |
| →40829 | PaymentScheduleType | N | Required if NoPaymentSchedules(40828) > 0. |
| →41164 | PaymentScheduleXID | N | |
| →41165 | PaymentScheduleXIDRef | N | |
| →40830 | PaymentScheduleStubType | N | |
| →40831 | PaymentScheduleStartDateUnadjusted | N | |
| →40832 | PaymentScheduleEndDateUnadjusted | N | |
| →40833 | PaymentSchedulePaySide | N | |
| →40834 | PaymentScheduleReceiveSide | N | |
| →40835 | PaymentScheduleNotional | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →40836 | PaymentScheduleCurrency | N | |
| →40837 | PaymentScheduleRate | N | |
| →40838 | PaymentScheduleRateMultiplier | N | |
| →40839 | PaymentScheduleRateSpread | N | |
| →41166 | PaymentScheduleRateCurrency | N | |
| →41167 | PaymentScheduleRateUnitOfMeasure | N | |
| →41168 | PaymentScheduleRateConversionFactor | N | |
| →41169 | PaymentScheduleRateSpreadType | N | |
| →40840 | PaymentScheduleRateSpreadPositionType | N | |
| →40841 | PaymentScheduleRateTreatment | N | |
| →40842 | PaymentScheduleFixedAmount | N | |
| →40843 | PaymentScheduleFixedCurrency | N | |
| →41170 | PaymentScheduleSettlPeriodPrice | N | |
| →41171 | PaymentScheduleSettlPeriodPriceCurrency | N | |
| →41172 | PaymentScheduleSettlPeriodPriceUnitOfMeasure | N | |
| →41173 | PaymentScheduleStepUnitOfMeasure | N | |
| →40844 | PaymentScheduleStepFrequencyPeriod | N | Conditionally required when PaymentScheduleStepFrequencyUnit(40845) is specified. |
| →40845 | PaymentScheduleStepFrequencyUnit | N | Conditionally required when PaymentScheduleStepFrequencyPeriod(40844) is specified. |
| →40846 | PaymentScheduleStepOffsetValue | N | |
| →40847 | PaymentScheduleStepRate | N | |
| →40848 | PaymentScheduleStepOffsetRate | N | |
| →40849 | PaymentScheduleStepRelativeTo | N | |
| →Component | PaymentScheduleRateSourceGrp | N | |
| →40850 | PaymentScheduleFixingDateUnadjusted | N | |
| →40851 | PaymentScheduleWeight | N | |
| →40852 | PaymentScheduleFixingDateRelativeTo | N | |
| →40853 | PaymentScheduleFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule. |
| →Component | PaymentScheduleFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| | | | component in Instrument. The specified values would be specific to this instance of the payment schedule. |
| →40855 | PaymentScheduleFixingDateOffsetPeriod | N | Conditionally required when PaymentScheduleFixingDateOffsetUnit(40856) is specified. |
| →40856 | PaymentScheduleFixingDateOffsetUnit | N | Conditionally required when PaymentScheduleFixingDateOffsetPeriod(40855) is specified. |
| →40857 | PaymentScheduleFixingDateOffsetDayType | N | |
| →41174 | PaymentScheduleFixingDayDistribution | N | |
| →41175 | PaymentScheduleFixingDayCount | N | |
| →40858 | PaymentScheduleFixingDateAdjusted | N | |
| →Component | PaymentScheduleFixingDayGrp | N | |
| →41176 | PaymentScheduleFixingLagPeriod | N | Conditionally required when PaymentScheduleFixingLagUnit(41177) is specified. |
| →41177 | PaymentScheduleFixingLagUnit | N | Conditionally required when PaymentScheduleFixingLagPeriod(41176) is specified. |
| →41178 | PaymentScheduleFixingFirstObservationDateOffsetPeriod | N | Conditionally required when PaymentScheduleFixingFirstObservationDateOffsetUnit(41179) is specified. |
| →41179 | PaymentScheduleFixingFirstObservationDateOffsetUnit | N | Conditionally required when PaymentScheduleFixingFirstObservationDateOffsetPeriod(41178) is specified. |
| →40859 | PaymentScheduleFixingTime | N | |
| →40860 | PaymentScheduleFixingTimeBusinessCenter | N | |
| →40861 | PaymentScheduleInterimExchangePaymentDateRelativeTo | N | |
| →40862 | PaymentScheduleInterimExchangeDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule. |
| →Component | PaymentScheduleInterimExchangeDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment schedule. |
| →40864 | PaymentScheduleInterimExchangeDatesOffsetPeriod | N | Conditionally required when PaymentScheduleInterimExchangeDatesOffsetUnit(40865) is specified. |

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| →40865 | PaymentScheduleInterimExchangeDatesOffsetUnit | N | Conditionally required when PaymentScheduleInterimExchangeDatesOffsetPeriod(40864) is specified. |
| →40866 | PaymentScheduleInterimExchangeDatesOffsetDayType | N | |
| →40867 | PaymentScheduleInterimExchangeDateAdjusted | N | |

8.250 PaymentScheduleInterimExchangeDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40945 | NoPaymentScheduleInterimExchangeDateBusinessCenters | N | |
| →40863 | PaymentScheduleInterimExchangeDatesBusinessCenter | N | Required if NoPaymentScheduleInterimExchangeDateBusinessCenters(40945) > 0. |

8.251 PaymentScheduleRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 40868 | NoPaymentScheduleRateSources | N | |
| →40869 | PaymentScheduleRateSource | N | Required if NoPaymentScheduleRateSources(40868) > 0. |
| →40870 | PaymentScheduleRateSourceType | N | Required if NoPaymentScheduleRateSources(40868) > 0. |
| →40871 | PaymentScheduleReferencePage | N | Conditionally required when PaymentScheduleRateSource(40869) = 99 (Other) |

8.252 PaymentSettlGrp

| Tag | Name | Req'd | Description |
|------------|----------------------|-------|---|
| 40230 | NoPaymentSettls | N | |
| →40231 | PaymentSettlAmount | N | Required if NoPaymentSettls(40230) > 0. |
| →40232 | PaymentSettlCurrency | N | |
| →Component | PaymentSettlParties | N | |

8.253 PaymentSettlParties

| Tag | Name | Req'd | Description |
|--------|---------------------------|-------|--|
| 40233 | NoPaymentSettlPartyIDs | N | |
| →40234 | PaymentSettlPartyID | N | Required if NoPaymentSettlPartyIDs(40233) > 0. |
| →40235 | PaymentSettlPartyIDSource | N | Required if NoPaymentSettlPartyIDs(40233) > 0. |
| →40236 | PaymentSettlPartyRole | N | Required if NoPaymentSettlPartyIDs(40233) > 0. |

| Tag | Name | Req'd | Description |
|------------|--------------------------------|-------|-------------|
| →40237 | PaymentSettlPartyRoleQualifier | N | |
| →Component | PaymentSettlPtysSubGrp | N | |

8.254 PaymentSettlPtysSubGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 40238 | NoPaymentSettlPartySubIDs | N | |
| →40239 | PaymentSettlPartySubID | N | Required if NoPaymentSettlPartySubIDs(40238) > 0. |
| →40240 | PaymentSettlPartySubIDType | N | Required if NoPaymentSettlPartySubIDs(40238) > 0. |

8.255 PaymentStream

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 40738 | PaymentStreamType | N | |
| 40739 | PaymentStreamMarketRate | N | |
| 40740 | PaymentStreamDelayIndicator | N | |
| 42600 | PaymentStreamCashSettlIndicator | N | |
| 40741 | PaymentStreamSettlCurrency | N | |
| 40742 | PaymentStreamDayCount | N | |
| 43106 | PaymentStreamOtherDayCount | N | May be used to specify a count method not listed in PaymentStreamDayCount(40742). |
| 40743 | PaymentStreamAccrualDays | N | |
| 40744 | PaymentStreamDiscountType | N | |
| 40745 | PaymentStreamDiscountRate | N | |
| 40746 | PaymentStreamDiscountRateDayCount | N | |
| 40747 | PaymentStreamCompoundingMethod | N | |
| 42601 | PaymentStreamCompoundingXIDRef | N | Mutually exclusive with PaymentStreamCompoundingFixedRate(42605) or the PaymentStreamCompoundingFloatingRate component. |
| 42602 | PaymentStreamCompoundingSpread | N | |
| 42603 | PaymentStreamInterpolationMethod | N | |
| 42604 | PaymentStreamInterpolationPeriod | N | |
| 40748 | PaymentStreamInitialPrincipalExchangeIndicator | N | |
| 40749 | PaymentStreamInterimPrincipalExchangeIndicator | N | |
| 40750 | PaymentStreamFinalPrincipalExchangeIndicator | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41180 | PaymentStreamFlatRateIndicator | N | |
| 41181 | PaymentStreamFlatRateAmount | N | |
| 41182 | PaymentStreamFlatRateCurrency | N | |
| 41183 | PaymentStreamMaximumPaymentAmount | N | |
| 41184 | PaymentStreamMaximumPaymentCurrency | N | |
| 41185 | PaymentStreamMaximumTransactionAmount | N | |
| 41186 | PaymentStreamMaximumTransactionCurrency | N | |
| Component | PaymentStreamPaymentDates | N | |
| Component | PaymentStreamResetDates | N | |
| Component | PaymentStreamFixedRate | N | |
| Component | PaymentStreamFloatingRate | N | |
| 42605 | PaymentStreamCompoundingFixedRate | N | Mutually exclusive with PaymentStreamCompoundingXIDRef(42601) or the PaymentStreamCompoundingFloatingRate component. |
| Component | PaymentStreamCompoundingFloatingRate | N | Mutually exclusive with PaymentStreamCompoundingFixedRate(42605) or the PaymentStreamCompoundingXIDRef(42601). |
| Component | PaymentStreamCompoundingDates | N | |
| Component | PaymentStreamNonDeliverableSettlTerms | N | |

8.256 PaymentStreamCompoundingDateGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|--|
| 42606 | NoPaymentStreamCompoundingDates | N | |
| →42607 | PaymentStreamCompoundingDate | N | Required if NoPaymentStreamCompoundingDates(42606) > 0. |
| →42608 | PaymentStreamCompoundingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.257 PaymentStreamCompoundingDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42609 | PaymentStreamCompoundingDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream compounding dates. |
| Component | PaymentStreamCompoundingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to payment stream compounding dates. |
| Component | PaymentStreamCompoundingDateGrp | N | |
| 42610 | PaymentStreamCompoundingDatesRelativeTo | N | |
| 42611 | PaymentStreamCompoundingDatesOffsetPeriod | N | Conditionally required when PaymentStreamCompoundingDatesOffsetUnit(42612) is specified. |
| 42612 | PaymentStreamCompoundingDatesOffsetUnit | N | Conditionally required when PaymentCompoundingDatesOffsetPeriod(42611) is specified. |
| 42613 | PaymentStreamCompoundingDatesOffsetDayType | N | |
| 42614 | PaymentStreamCompoundingPeriodSkip | N | |
| Component | PaymentStreamCompoundingStartDate | N | |
| Component | PaymentStreamCompoundingEndDate | N | |
| 42615 | PaymentStreamCompoundingFrequencyPeriod | N | Conditionally required when PaymentStreamCompoundingFrequencyUnit(42616) is specified. |
| 42616 | PaymentStreamCompoundingFrequencyUnit | N | Conditionally required when PaymentStreamCompoundingFrequencyPeriod(42615) is specified. |
| 42617 | PaymentStreamCompoundingRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream compounding dates. |
| 42618 | PaymentStreamBoundsFirstDateUnadjusted | N | |
| 42619 | PaymentStreamBoundsLastDateUnadjusted | N | |

8.258 PaymentStreamCompoundingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42620 | NoPaymentStreamCompoundingDatesBusinessCenters | N | |
| →42621 | PaymentStreamCompoundingDatesBusinessCenter | N | Required if NoPaymentStreamCompoundingDatesBusinessCenters(42620) > 0. |

8.259 PaymentStreamCompoundingEndDate

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42622 | PaymentStreamCompoundingEndDateUnadjusted | N | |
| 42623 | PaymentStreamCompoundingEndDateRelativeTo | N | |
| 42624 | PaymentStreamCompoundingEndDateOffsetPeriod | N | Conditionally required when PaymentStreamCompoundingEndDateOffsetUnit(42625) is specified. |
| 42625 | PaymentStreamCompoundingEndDateOffsetUnit | N | Conditionally required when PaymentStreamCompoundingEndDateOffsetPeriod(42624) is specified. |
| 42626 | PaymentStreamCompoundingEndDateOffsetDayType | N | |
| 42627 | PaymentStreamCompoundingEndDateAdjusted | N | |

8.260 PaymentStreamCompoundingFloatingRate

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 42628 | PaymentStreamCompoundingRateIndex | N | |
| 42629 | PaymentStreamCompoundingRateIndexCurvePeriod | N | Conditionally required if PaymentStreamCompoundingRateIndexCurveUnit(42630) is specified. |
| 42630 | PaymentStreamCompoundingRateIndexCurveUnit | N | Conditionally required if PaymentStreamCompoundingRateIndexCurvePeriod(42629) is specified. |
| 42631 | PaymentStreamCompoundingRateMultiplier | N | |
| 42632 | PaymentStreamCompoundingRateSpread | N | |
| 42633 | PaymentStreamCompoundingRateSpreadPositionType | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 42634 | PaymentStreamCompoundingRateTreatment | N | |
| 42635 | PaymentStreamCompoundingCapRate | N | |
| 42636 | PaymentStreamCompoundingCapRateBuySide | N | |
| 42637 | PaymentStreamCompoundingCapRateSellSide | N | |
| 42638 | PaymentStreamCompoundingFloorRate | N | |
| 42639 | PaymentStreamCompoundingFloorRateBuySide | N | |
| 42640 | PaymentStreamCompoundingFloorRateSellSide | N | |
| 42641 | PaymentStreamCompoundingInitialRate | N | |
| 42642 | PaymentStreamCompoundingFinalRateRoundingDirection | N | |
| 42643 | PaymentStreamCompoundingFinalRatePrecision | N | |
| 42644 | PaymentStreamCompoundingAveragingMethod | N | |
| 42645 | PaymentStreamCompoundingNegativeRateTreatment | N | |

8.261 PaymentStreamCompoundingStartDate

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42646 | PaymentStreamCompoundingStartDateUnadjusted | N | |
| 42647 | PaymentStreamCompoundingStartDateRelativeTo | N | |
| 42648 | PaymentStreamCompoundingStartDateOffsetPeriod | N | Conditionally required when PaymentStreamCompoundingStartDateOffsetUnit(42649) is specified. |
| 42649 | PaymentStreamCompoundingStartDateOffsetUnit | N | Conditionally required when PaymentStreamCompoundingStartDateOffsetPeriod(42648) is specified. |
| 42650 | PaymentStreamCompoundingStartDateOffsetDayType | N | |
| 42651 | PaymentStreamCompoundingStartDateAdjusted | N | |

8.262 PaymentStreamFinalPricePaymentDate

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42654 | PaymentStreamFinalPricePaymentDateUnadjusted | N | |
| 42655 | PaymentStreamFinalPricePaymentDateRelativeTo | N | |
| 42656 | PaymentStreamFinalPricePaymentDateOffsetPeriod | N | Conditionally required when PaymentStreamFinalPricePaymentDateOffsetUnit(42657) is specified. |
| 42657 | PaymentStreamFinalPricePaymentDateOffsetUnit | N | Conditionally required when PaymentStreamFinalPricePaymentDateOffsetPeriod(42656) is specified. |
| 42658 | PaymentStreamFinalPricePaymentDateOffsetDayType | N | |
| 42659 | PaymentStreamFinalPricePaymentDateAdjusted | N | |

8.263 PaymentStreamFixedRate

| Tag | Name | Req'd | Description |
|-------|---------------------------------------|-------|--|
| 40784 | PaymentStreamRate | N | Mutually exclusive with PaymentStreamFixedAmount(40785). |
| 40785 | PaymentStreamFixedAmount | N | Mutually exclusive with PaymentStreamRate(40784). |
| 40786 | PaymentStreamRateOrAmountCurrency | N | |
| 41187 | PaymentStreamFixedAmountUnitOfMeasure | N | |
| 41188 | PaymentStreamTotalFixedAmount | N | |
| 40787 | PaymentStreamFutureValueNotional | N | |
| 40788 | PaymentStreamFutureValueDateAdjusted | N | |
| 41189 | PaymentStreamWorldScaleRate | N | |
| 41190 | PaymentStreamContractPrice | N | |
| 41191 | PaymentStreamContractPriceCurrency | N | |

8.264 PaymentStreamFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40950 | NoPaymentStreamFixingDateBusinessCenters | N | |
| →40776 | PaymentStreamFixingDateBusinessCenter | N | Required if NoPaymentStreamFixingDateBusinessCenters(40950) > 0. |

8.265 PaymentStreamFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|--|
| 42660 | NoPaymentStreamFixingDates | N | |
| →42661 | PaymentStreamFixingDate | N | Required if NoPaymentStreamFixingDates(42660) > 0. |
| →42662 | PaymentStreamFixingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.266 PaymentStreamFloatingRate

| Tag | Name | Req'd | Description |
|-------|-------------------------------------|-------|---|
| 40789 | PaymentStreamRateIndex | N | |
| 40790 | PaymentStreamRateIndexSource | N | |
| 43090 | PaymentStreamRateIndexID | N | Conditionally required when PaymentStreamRateIndexIDSource(43091) is specified. |
| 43091 | PaymentStreamRateIndexIDSource | N | Conditionally required when PaymentStreamRateIndexID(43090) is specified. |
| 40791 | PaymentStreamRateIndexCurveUnit | N | Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified. |
| 40792 | PaymentStreamRateIndexCurvePeriod | N | Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified. |
| 43112 | PaymentStreamRateIndex2 | N | |
| 43113 | PaymentStreamRateIndex2Source | N | |
| 43114 | PaymentStreamRateIndex2ID | N | Conditionally required when PaymentStreamRateIndex2IDSource(43115) is specified. |
| 43115 | PaymentStreamRateIndex2IDSource | N | Conditionally required when PaymentStreamRateIndex2ID(43114) is specified. |
| 41194 | PaymentStreamRateIndex2CurvePeriod | N | Conditionally required when PaymentStreamRateIndex2CurveUnit(41195) is specified. |
| 41195 | PaymentStreamRateIndex2CurveUnit | N | Conditionally required when PaymentStreamRateIndex2CurvePeriod(41194) is specified. |
| 41196 | PaymentStreamRateIndexLocation | N | |
| 41197 | PaymentStreamRateIndexLevel | N | |
| 41198 | PaymentStreamRateIndexUnitOfMeasure | N | |
| 41199 | PaymentStreamSettlLevel | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 41200 | PaymentStreamReferenceLevel | N | |
| 41201 | PaymentStreamReferenceLevelUnitOfMeasure | N | |
| 41202 | PaymentStreamReferenceLevelEqualsZeroIndicator | N | |
| 40793 | PaymentStreamRateMultiplier | N | |
| 40794 | PaymentStreamRateSpread | N | |
| 41203 | PaymentStreamRateSpreadCurrency | N | |
| 41204 | PaymentStreamRateSpreadUnitOfMeasure | N | |
| 41205 | PaymentStreamRateConversionFactor | N | |
| 41206 | PaymentStreamRateSpreadType | N | |
| 40795 | PaymentStreamRateSpreadPositionType | N | |
| 40796 | PaymentStreamRateTreatment | N | |
| 40797 | PaymentStreamCapRate | N | |
| 40798 | PaymentStreamCapRateBuySide | N | |
| 40799 | PaymentStreamCapRateSellSide | N | |
| 40800 | PaymentStreamFloorRate | N | |
| 40801 | PaymentStreamFloorRateBuySide | N | |
| 40802 | PaymentStreamFloorRateSellSide | N | |
| 40803 | PaymentStreamInitialRate | N | |
| 41207 | PaymentStreamLastResetRate | N | |
| 41208 | PaymentStreamFinalRate | N | |
| 40804 | PaymentStreamFinalRateRoundingDirection | N | |
| 40805 | PaymentStreamFinalRatePrecision | N | |
| 40806 | PaymentStreamAveragingMethod | N | |
| 40807 | PaymentStreamNegativeRateTreatment | N | |
| 41209 | PaymentStreamCalculationLagPeriod | N | Conditionally required when PaymentStreamCalculationLagUnit(41210) is specified. |
| 41210 | PaymentStreamCalculationLagUnit | N | Conditionally required when PaymentStreamCalculationLagPeriod(41209) is specified. |
| 42663 | PaymentStreamFirstObservationDateUnadjusted | N | |
| 42664 | PaymentStreamFirstObservationDateRelativeTo | N | |
| 42665 | PaymentStreamFirstObservationDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41211 | PaymentStreamFirstObservationDateOffsetPeriod | N | Conditionally required when PaymentStreamFirstObservationOffsetUnit(41212) is specified. |
| 41212 | PaymentStreamFirstObservationDateOffsetUnit | N | Conditionally required when PaymentStreamFirstObservationOffsetPeriod(41211) is specified. |
| 42666 | PaymentStreamFirstObservationDateAdjusted | N | |
| 41213 | PaymentStreamPricingDayType | N | |
| 41214 | PaymentStreamPricingDayDistribution | N | |
| 41215 | PaymentStreamPricingDayCount | N | |
| 41216 | PaymentStreamPricingBusinessCalendar | N | |
| 41217 | PaymentStreamPricingBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of pricing dates. |
| Component | PaymentStreamPricingBusinessCenterGroup | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of pricing dates. |
| Component | PaymentStreamPricingDayGroup | N | |
| Component | PaymentStreamPricingDateGroup | N | |
| 40808 | PaymentStreamInflationLagPeriod | N | Conditionally required when PaymentStreamInflationLagUnit(40809) is specified. |
| 40809 | PaymentStreamInflationLagUnit | N | Conditionally required when PaymentStreamInflationLagPeriod(40808) is specified. |
| 40810 | PaymentStreamInflationLagDayType | N | |
| 40811 | PaymentStreamInflationInterpolationMethod | N | |
| 40812 | PaymentStreamInflationIndexSource | N | |
| 40813 | PaymentStreamInflationPublicationSource | N | |
| 40814 | PaymentStreamInflationInitialIndexLevel | N | |
| 40815 | PaymentStreamInflationFallbackBondApplicable | N | |
| 40816 | PaymentStreamFRADiscounting | N | |
| 42667 | PaymentStreamUnderlierRefID | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| Component | PaymentStreamFormula | N | |
| Component | DividendConditions | N | |
| 42668 | ReturnRateNotionalReset | N | |
| Component | ReturnRateGrp | N | |
| 42669 | PaymentStreamLinkInitialLevel | N | |
| 42670 | PaymentStreamLinkClosingLevelIndicator | N | |
| 42671 | PaymentStreamLinkExpiringLevelIndicator | N | |
| 42672 | PaymentStreamLinkEstimatedTradingDays | N | |
| 42673 | PaymentStreamLinkStrikePrice | N | |
| 42674 | PaymentStreamLinkStrikePriceType | N | |
| 42675 | PaymentStreamLinkMaximumBoundary | N | |
| 42676 | PaymentStreamLinkMinimumBoundary | N | |
| 42677 | PaymentStreamLinkNumberOfDataSeries | N | |
| 42678 | PaymentStreamVarianceUnadjustedCap | N | |
| 42679 | PaymentStreamRealizedVarianceMethod | N | |
| 42680 | PaymentStreamDaysAdjustmentIndicator | N | |
| 42681 | PaymentStreamNearestExchangeContractRef ID | N | |
| 42682 | PaymentStreamVegaNotionalAmount | N | |

8.267 PaymentStreamFormula

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 42686 | PaymentStreamFormulaCurrency | N | |
| 42687 | PaymentStreamFormulaCurrencyDeterminationMethod | N | |
| 42688 | PaymentStreamFormulaReferenceAmount | N | |
| Component | PaymentStreamFormulaMathGrp | N | |
| Component | PaymentStreamFormulalImage | N | |

8.268 PaymentStreamFormulalImage

| Tag | Name | Req'd | Description |
|-------|----------------------------------|-------|---|
| 42652 | PaymentStreamFormulalImageLength | N | Conditionally required when PaymentStreamFormulalImage(42653) is specified. |
| 42653 | PaymentStreamFormulalImage | N | Conditionally required when PaymentStreamFormulalImageLength(42652) is specified. |

8.269 PaymentStreamFormulaMathGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 42683 | NoPaymentStreamFormulas | N | |
| →43109 | PaymentStreamFormulaLength | N | Required if NoPaymentStreamFormulas(42683) > 0. |
| →42684 | PaymentStreamFormula | N | Required if NoPaymentStreamFormulas(42683) > 0. |
| →42685 | PaymentStreamFormulaDesc | N | |

8.270 PaymentStreamInitialFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40949 | NoPaymentStreamInitialFixingDateBusinessCenters | N | |
| →40769 | PaymentStreamInitialFixingDateBusinessCenter | N | Required if NoPaymentStreamInitialFixingDateBusinessCenters(40949) > 0. |

8.271 PaymentStreamNonDeliverableFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|---|
| 40825 | NoNonDeliverableFixingDates | N | |
| →40826 | NonDeliverableFixingDate | N | Required if NoNonDeliverableFixingDates(40825) > 0. |
| →40827 | NonDeliverableFixingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.272 PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40946 | NoPaymentStreamNonDeliverableFixingDatesBusinessCenters | N | |
| →40819 | PaymentStreamNonDeliverableFixingDatesBusinessCenter | N | Required if NoPaymentStreamNonDeliverableFixingDatesBusinessCenters(40946) > 0. |

8.273 PaymentStreamNonDeliverableSettlRateSource

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40371 | PaymentStreamNonDeliverableSettlRateSource | N | |
| 40372 | PaymentStreamNonDeliverableSettlReferencePage | N | Conditionally required when PaymentStreamNonDeliverableSettlRateSource(4 |

| Tag | Name | Req'd | Description |
|-----|------|-------|--|
| | | | 0371) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.274 PaymentStreamNonDeliverableSettlTerms

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40817 | PaymentStreamNonDeliverableRefCurrency | N | |
| 40818 | PaymentStreamNonDeliverableFixingDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's non-deliverable fixing dates. |
| Component | PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's non-deliverable fixing dates. |
| 40820 | PaymentStreamNonDeliverableFixingDatesRelativeTo | N | |
| 40821 | PaymentStreamNonDeliverableFixingDatesOffsetPeriod | N | Conditionally required when PaymentStreamNonDeliverableFixingDatesOffsetUnit(40822) is specified. |
| 40822 | PaymentStreamNonDeliverableFixingDatesOffsetUnit | N | Conditionally required when PaymentStreamNonDeliverableFixingDatesOffsetPeriod(40821) is specified. |
| 40823 | PaymentStreamNonDeliverableFixingDatesOffsetDayType | N | |
| Component | PaymentStreamNonDeliverableSettlRateSource | N | |
| Component | PaymentStreamNonDeliverableFixingDateGrp | N | |
| Component | SettlRateDisruptionFallbackGrp | N | |

8.275 PaymentStreamPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40947 | NoPaymentStreamPaymentDateBusinessCenters | N | |
| →40752 | PaymentStreamPaymentDateBusinessCenter | N | Required if NoPaymentStreamPaymentDateBusinessCenters(40947) > 0. |

8.276 PaymentStreamPaymentDateGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|---|
| 41220 | NoPaymentStreamPaymentDates | N | |
| →41221 | PaymentStreamPaymentDate | N | Required if NoPaymentStreamPaymentDates(41220) > 0. |
| →41222 | PaymentStreamPaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.277 PaymentStreamPaymentDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40751 | PaymentStreamPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's payment dates. |
| Component | PaymentStreamPaymentDateBusinessCenterGroup | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's payment dates. |
| Component | PaymentStreamPaymentDateGrp | N | |
| 40753 | PaymentStreamPaymentFrequencyPeriod | N | Conditionally required when PaymentStreamPaymentFrequencyUnit(40754) is specified. |
| 40754 | PaymentStreamPaymentFrequencyUnit | N | Conditionally required when PaymentStreamPaymentFrequencyPeriod(40753) is specified. |
| 40755 | PaymentStreamPaymentRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream payment dates |
| 40756 | PaymentStreamFirstPaymentDateUnadjusted | N | |
| 40757 | PaymentStreamLastRegularPaymentDateUnadjusted | N | |
| 40758 | PaymentStreamPaymentDateRelativeTo | N | |
| 40759 | PaymentStreamPaymentDateOffsetPeriod | N | Conditionally required when PaymentStreamPaymentDateOffsetUnit(40760) is specified. |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 40760 | PaymentStreamPaymentDateOffsetUnit | N | Conditionally required when PaymentStreamPaymentDateOffsetPeriod (40759) is specified. |
| 40920 | PaymentStreamPaymentDateOffsetDayType | N | |
| 41223 | PaymentStreamMasterAgreementPaymentDatesIndicator | N | |
| Component | PaymentStreamFinalPricePaymentDate | N | |

8.278 PaymentStreamPricingBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|---|
| 41192 | NoPaymentStreamPricingBusinessCenters | N | |
| →41193 | PaymentStreamPricingBusinessCenter | N | Required if NoPaymentStreamPricingBusinessCenters(41192) > 0. |

8.279 PaymentStreamPricingDateGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|---|
| 41224 | NoPaymentStreamPricingDates | N | |
| →41225 | PaymentStreamPricingDate | N | Required if NoPaymentStreamPricingDates(41224) > 0. |
| →41226 | PaymentStreamPricingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.280 PaymentStreamPricingDayGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|--|
| 41227 | NoPaymentStreamPricingDays | N | |
| →41228 | PaymentStreamPricingDayOfWeek | N | Required if NoPaymentStreamPricingDays(41227) > 0. |
| →41229 | PaymentStreamPricingDayNumber | N | |

8.281 PaymentStreamResetDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40948 | NoPaymentStreamResetDateBusinessCenters | N | |
| →40763 | PaymentStreamResetDateBusinessCenter | N | Required if NoPaymentStreamResetDateBusinessCenters(40948) > 0. |

8.282 PaymentStreamResetDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40761 | PaymentStreamResetDateRelativeTo | N | |
| 40762 | PaymentStreamResetDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates. |
| Component | PaymentStreamResetDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates. |
| 40764 | PaymentStreamResetFrequencyPeriod | N | Conditionally required when PaymentStreamResetFrequencyUnit(40765) is specified. |
| 40765 | PaymentStreamResetFrequencyUnit | N | Conditionally required when PaymentStreamResetFrequencyPeriod(40764) is specified. |
| 40766 | PaymentStreamResetWeeklyRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream floating rate reset dates. |
| 40767 | PaymentStreamInitialFixingDateRelativeTo | N | |
| 40768 | PaymentStreamInitialFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates. |
| Component | PaymentStreamInitialFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates. |
| 40770 | PaymentStreamInitialFixingDateOffsetPeriod | N | Conditionally required when PaymentStreamInitialFixingDateOffsetUnit(40771) is specified. |
| 40771 | PaymentStreamInitialFixingDateOffsetUnit | N | Conditionally required when PaymentStreamInitialFixingDateOffsetPeriod(40770) is specified. |
| 40772 | PaymentStreamInitialFixingDateOffsetDayType | N | |
| 40773 | PaymentStreamInitialFixingDateAdjusted | N | |
| 40774 | PaymentStreamFixingDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40775 | PaymentStreamFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates. |
| Component | PaymentStreamFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates. |
| 40777 | PaymentStreamFixingDateOffsetPeriod | N | Conditionally required when PaymentStreamFixingDateOffsetUnit(40778) is specified. |
| 40778 | PaymentStreamFixingDateOffsetUnit | N | Conditionally required when PaymentStreamFixingDateOffsetPeriod(40777) is specified. |
| 40779 | PaymentStreamFixingDateOffsetDayType | N | |
| 40780 | PaymentStreamFixingDateAdjusted | N | |
| 40781 | PaymentStreamRateCutoffDateOffsetPeriod | N | Conditionally required when PaymentStreamRateCutoffDateOffsetUnit(40782) is specified. |
| 40782 | PaymentStreamRateCutoffDateOffsetUnit | N | Conditionally required when PaymentStreamRateCutoffDateOffsetPeriod(40783) is specified. |
| 40783 | PaymentStreamRateCutoffDateOffsetDayType | N | |
| Component | PaymentStreamFixingDateGrp | N | |

8.283 PaymentStubEndDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42689 | PaymentStubEndDateUnadjusted | N | |
| 42690 | PaymentStubEndDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance. |
| Component | PaymentStubEndDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance. |
| 42691 | PaymentStubEndDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|---------------------------------|-------|---|
| 42692 | PaymentStubEndDateOffsetPeriod | N | Conditionally required when PaymentStubEndDateOffsetUnit(42693) is specified. |
| 42693 | PaymentStubEndDateOffsetUnit | N | Conditionally required when PaymentStubEndDateOffsetPeriod(42692) is specified. |
| 42694 | PaymentStubEndDateOffsetDayType | N | |
| 42695 | PaymentStubEndDateAdjusted | N | |

8.284 PaymentStubEndDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 42696 | NoPaymentStubEndDateBusinessCenters | N | |
| →42697 | PaymentStubEndDateBusinessCenter | N | Required if NoPaymentStubEndDateBusinessCenters(42696) > 0. |

8.285 PaymentStubGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 40872 | NoPaymentStubs | N | |
| →40873 | PaymentStubType | N | Required if NoPaymentStubs(40872) > 0. |
| →40874 | PaymentStubLength | N | |
| →Component | PaymentStubStartDate | N | |
| →Component | PaymentStubEndDate | N | |
| →40875 | PaymentStubRate | N | |
| →40876 | PaymentStubFixedAmount | N | |
| →40877 | PaymentStubFixedCurrency | N | |
| →40878 | PaymentStubIndex | N | |
| →40879 | PaymentStubIndexSource | N | |
| →40880 | PaymentStubIndexCurvePeriod | N | Conditionally required when PaymentStubIndexCurveUnit(40881) is specified. |
| →40881 | PaymentStubIndexCurveUnit | N | Conditionally required when PaymentStubIndexCurvePeriod(40880) is specified. |
| →40882 | PaymentStubIndexRateMultiplier | N | |
| →40883 | PaymentStubIndexRateSpread | N | |
| →40884 | PaymentStubIndexRateSpreadPositionType | N | |
| →40885 | PaymentStubIndexRateTreatment | N | |
| →40886 | PaymentStubIndexCapRate | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| →40887 | PaymentStubIndexCapRateBuySide | N | |
| →40888 | PaymentStubIndexCapRateSellSide | N | |
| →40889 | PaymentStubIndexFloorRate | N | |
| →40890 | PaymentStubIndexFloorRateBuySide | N | |
| →40891 | PaymentStubIndexFloorRateSellSide | N | |
| →40892 | PaymentStubIndex2 | N | |
| →40893 | PaymentStubIndex2Source | N | |
| →40894 | PaymentStubIndex2CurvePeriod | N | Conditionally required when PaymentStubIndex2CurveUnit(40895) is specified. |
| →40895 | PaymentStubIndex2CurveUnit | N | Conditionally required when PaymentStubIndex2CurvePeriod(40894) is specified. |
| →40896 | PaymentStubIndex2RateMultiplier | N | |
| →40897 | PaymentStubIndex2RateSpread | N | |
| →40898 | PaymentStubIndex2RateSpreadPositionType | N | |
| →40899 | PaymentStubIndex2RateTreatment | N | |
| →40900 | PaymentStubIndex2CapRate | N | |
| →40901 | PaymentStubIndex2FloorRate | N | |

8.286 PaymentStubStartDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42698 | PaymentStubStartDateUnadjusted | N | |
| 42699 | PaymentStubStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance. |
| Component | PaymentStubStartDateBusinessCenterGroup | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance. |
| 42700 | PaymentStubStartDateRelativeTo | N | |
| 42701 | PaymentStubStartDateOffsetPeriod | N | Conditionally required when PaymentStubStartDateOffsetUnit(42702) is specified. |
| 42702 | PaymentStubStartDateOffsetUnit | N | Conditionally required when PaymentStubStartDateOffsetPeriod(42701) is specified. |
| 42703 | PaymentStubStartDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|-------|------------------------------|-------|-------------|
| 42704 | PaymentStubStartDateAdjusted | N | |

8.287 PaymentStubStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|---|
| 42705 | NoPaymentStubStartDateBusinessCenters | N | |
| →42706 | PaymentStubStartDateBusinessCenter | N | Required if NoPaymentStubStartDateBusinessCenters(42705) > 0. |

8.288 PhysicalSettleDeliverableObligationGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 40209 | NoPhysicalSettleDeliverableObligations | N | |
| →40210 | PhysicalSettleDeliverableObligationType | N | Required if NoPhysicalSettleDeliverableObligations (40209) > 0. |
| →40211 | PhysicalSettleDeliverableObligationValue | N | |

8.289 PhysicalSettleTermGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| 40204 | NoPhysicalSettleTerms | N | |
| →Component | PhysicalSettleDeliverableObligationGrp | N | Required if NoPhysicalSettleTerms(40204) > 0. |
| →40205 | PhysicalSettleCurrency | N | |
| →40206 | PhysicalSettleBusinessDays | N | |
| →40207 | PhysicalSettleMaximumBusinessDays | N | |
| →40208 | PhysicalSettleTermXID | N | |

8.290 PriceQualifierGrp

| Tag | Name | Req'd | Description |
|-------|-------------------|-------|--|
| 2709 | NoPriceQualifiers | N | |
| →2710 | PriceQualifier | N | Required if NoPriceQualifiers(2709) > 0. |

8.291 PricingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|--|
| 41230 | NoPricingDateBusinessCenters | N | |
| →41231 | PricingDateBusinessCenter | N | Required if NoPricingDateBusinessCenters(41230) > 0. |

8.292 PricingDateTime

| Tag | Name | Req'd | Description |
|------------------|-------------------------------------|-------|--|
| 41232 | PricingDateUnadjusted | N | |
| 41233 | PricingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of pricing dates. |
| Component | PricingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of pricing dates. |
| 41234 | PricingDateAdjusted | N | |
| 41235 | PricingTime | N | |
| 41236 | PricingTimeBusinessCenter | N | |

8.293 ProtectionTermEventGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 40191 | NoProtectionTermEvents | N | |
| →40192 | ProtectionTermEventType | N | Required if NoProtectionTermEvents(40191) > 0. |
| →40193 | ProtectionTermEventValue | N | |
| →40194 | ProtectionTermEventCurrency | N | |
| →40195 | ProtectionTermEventPeriod | N | Conditionally required when ProtectionTermEventUnit(40196) is specified. |
| →40196 | ProtectionTermEventUnit | N | Conditionally required when ProtectionTermEventPeriod(40195) is specified. |
| →40197 | ProtectionTermEventDayType | N | |
| →40198 | ProtectionTermEventRateSource | N | |
| →Component | ProtectionTermEventQualifierGrp | N | |

8.294 ProtectionTermEventNewsSourceGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|--|
| 40951 | NoProtectionTermEventNewsSources | N | |
| →40189 | ProtectionTermEventNewsSource | N | Required if NoProtectionTermEventNewsSources(40951) > 0. |

8.295 ProtectionTermEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| 40199 | NoProtectionTermEventQualifiers | N | |
| →40200 | ProtectionTermEventQualifier | N | Required if NoProtectionTermEventQualifiers(40199) > 0. |

8.296 ProtectionTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 40181 | NoProtectionTerms | N | |
| →40182 | ProtectionTermNotional | N | Required if NoProtectionTerms(40181) > 0. |
| →40183 | ProtectionTermCurrency | N | |
| →40184 | ProtectionTermSellerNotifies | N | |
| →40185 | ProtectionTermBuyerNotifies | N | |
| →40186 | ProtectionTermEventBusinessCenter | N | |
| →40187 | ProtectionTermStandardSources | N | |
| →40188 | ProtectionTermEventMinimumSources | N | |
| →Component | ProtectionTermEventNewsSourceGrp | N | |
| →Component | ProtectionTermEventGrp | N | |
| →Component | ProtectionTermObligationGrp | N | |
| →40190 | ProtectionTermXID | N | |

8.297 ProtectionTermObligationGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 40201 | NoProtectionTermObligations | N | |
| →40202 | ProtectionTermObligationType | N | Required if NoProtectionTermObligations(40201) > 0. |
| →40203 | ProtectionTermObligationValue | N | |

8.298 ProvisionCashSettlPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40952 | NoProvisionCashSettlPaymentDateBusinessCenters | N | |
| →40164 | ProvisionCashSettlPaymentDateBusinessCenter | N | Required if NoProvisionCashSettlPaymentDateBusinessCenters(40952) > 0. |

8.299 ProvisionCashSettlPaymentDates

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 40163 | ProvisionCashSettlPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement payment dates. |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| Component | ProvisionCashSettlPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement payment dates. |
| 40165 | ProvisionCashSettlPaymentDateRelativeTo | N | |
| 40166 | ProvisionCashSettlPaymentDateOffsetPeriod | N | Conditionally required when ProvisionCashSettlPaymentDateOffsetUnit(40167) is specified. |
| 40167 | ProvisionCashSettlPaymentDateOffsetUnit | N | Conditionally required when ProvisionCashSettlPaymentDateOffsetPeriod(40166) is specified. |
| 40168 | ProvisionCashSettlPaymentDateOffsetDayType | N | |
| 40169 | ProvisionCashSettlPaymentDateRangeFirst | N | |
| 40170 | ProvisionCashSettlPaymentDateRangeLast | N | |
| Component | ProvisionCashSettlPaymentFixedDateGrp | N | |

8.300 ProvisionCashSettlPaymentFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 40171 | NoProvisionCashSettlPaymentDates | N | |
| →40172 | ProvisionCashSettlPaymentDate | N | Required if NoProvisionCashSettlPaymentDates (40171) > 0. |
| →40173 | ProvisionCashSettlPaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.301 ProvisionCashSettlQuoteSource

| Tag | Name | Req'd | Description |
|-------|--------------------------------------|-------|-------------|
| 40112 | ProvisionCashSettlQuoteSource | N | |
| 41406 | ProvisionCashSettlQuoteReferencePage | N | |

8.302 ProvisionCashSettlValueDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40953 | NoProvisionCashSettlValueDateBusinessCenters | N | |
| →40117 | ProvisionCashSettlValueDateBusinessCenter | N | Required if NoProvisionCashSettlValueDateBusinessCenters(40953) > 0. |

8.303 ProvisionCashSettlValueDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40114 | ProvisionCashSettlValueTime | N | |
| 40115 | ProvisionCashSettlValueTimeBusinessCenter | N | |
| 40116 | ProvisionCashSettlValueDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement value date. |
| Component | ProvisionCashSettlValueDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement value date. |
| 40118 | ProvisionCashSettlValueDateRelativeTo | N | |
| 40119 | ProvisionCashSettlValueDateOffsetPeriod | N | Conditionally required when ProvisionCashSettlValueDateOffsetUnit(40120) is specified. |
| 40120 | ProvisionCashSettlValueDateOffsetUnit | N | Conditionally required when ProvisionCashSettlValueDateOffsetPeriod(40119) is specified. |
| 40121 | ProvisionCashSettlValueDateOffsetDayType | N | |
| 40122 | ProvisionCashSettlValueDateAdjusted | N | |

8.304 ProvisionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|--|
| 40957 | NoProvisionDateBusinessCenters | N | |
| →40094 | ProvisionDateBusinessCenter | N | Required if NoProvisionDateBusinessCenters(40957) > 0. |

8.305 ProvisionGrp

| Tag | Name | Req'd | Description |
|------------|---------------------------------------|-------|--|
| 40090 | NoProvisions | N | |
| →40091 | ProvisionType | N | Required if NoProvisions(40090) > 0. |
| →40092 | ProvisionDateUnadjusted | N | |
| →40093 | ProvisionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the instrument provisions. |
| →Component | ProvisionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| | | | values would be specific to this instance of the instrument provisions. |
| →40095 | ProvisionDateAdjusted | N | |
| →40096 | ProvisionDateTenorPeriod | N | Conditionally required when ProvisionDateTenorUnit(40097) is specified. |
| →40097 | ProvisionDateTenorUnit | N | Conditionally required when ProvisionDateTenorPeriod(40096) is specified. |
| →42707 | ProvisionBreakFeeElection | N | |
| →42708 | ProvisionBreakFeeRate | N | |
| →40098 | ProvisionCalculationAgent | N | |
| →40099 | ProvisionOptionSinglePartyBuyerSide | N | |
| →40100 | ProvisionOptionSinglePartySellerSide | N | |
| →Component | ProvisionCashSettlValueDates | N | |
| →Component | ProvisionOptionExerciseDates | N | |
| →Component | ProvisionOptionExpirationDate | N | |
| →Component | ProvisionOptionRelevantUnderlyingDate | N | |
| →40101 | ProvisionOptionExerciseStyle | N | |
| →40102 | ProvisionOptionExerciseMultipleNotional | N | |
| →40103 | ProvisionOptionExerciseMinimumNotional | N | |
| →40104 | ProvisionOptionExerciseMaximumNotional | N | |
| →40105 | ProvisionOptionMinimumNumber | N | |
| →40106 | ProvisionOptionMaximumNumber | N | |
| →40107 | ProvisionOptionExerciseConfirmation | N | |
| →Component | ProvisionCashSettlPaymentDates | N | |
| →40108 | ProvisionCashSettlMethod | N | |
| →40109 | ProvisionCashSettlCurrency | N | |
| →40110 | ProvisionCashSettlCurrency2 | N | |
| →40111 | ProvisionCashSettlQuoteType | N | |
| →Component | ProvisionCashSettlQuoteSource | N | |
| →40113 | ProvisionText | N | |
| →40986 | EncodedProvisionTextLen | N | Must be set if EncodedProvisionText(40987) field is specified and must immediately precede it. |
| →40987 | EncodedProvisionText | N | Encoded (non-ASCII characters) representation of the ProvisionText(40113) field in the encoded format specified via the MessageEncoding(347) field. |
| →Component | ProvisionParties | N | |

8.306 ProvisionOptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40954 | NoProvisionOptionExerciseBusinessCenters | N | |
| →40124 | ProvisionOptionExerciseBusinessCenter | N | Required if NoProvisionOptionExerciseBusinessCenters(40954) > 0. |

8.307 ProvisionOptionExerciseDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 40123 | ProvisionOptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option exercise dates. |
| Component | ProvisionOptionExerciseBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option exercise dates. |
| Component | ProvisionOptionExerciseFixedDateGrp | N | |
| 40125 | ProvisionOptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when ProvisionOptionExerciseEarliestDateUnit(40126) is specified. |
| 40126 | ProvisionOptionExerciseEarliestDateOffsetUnit | N | Conditionally required when ProvisionOptionExerciseEarliestDatePeriod(40125) is specified. |
| 40127 | ProvisionOptionExerciseFrequencyPeriod | N | Conditionally required when ProvisionOptionExerciseFrequencyUnit(40128) is specified. |
| 40128 | ProvisionOptionExerciseFrequencyUnit | N | Conditionally required when ProvisionOptionExerciseFrequencyPeriod(40127) is specified. |
| 40129 | ProvisionOptionExerciseStartDateUnadjusted | N | |
| 40130 | ProvisionOptionExerciseStartDateRelativeTo | N | |
| 40131 | ProvisionOptionExerciseStartDateOffsetPeriod | N | Conditionally required when ProvisionOptionExerciseStartDateOffsetUnit(40132) is specified. |
| 40132 | ProvisionOptionExerciseStartDateOffsetUnit | N | Conditionally required when ProvisionOptionExerciseStartDateOffsetPeriod(40131) is specified. |

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 40133 | ProvisionOptionExerciseStartDateOffsetDayType | N | |
| 40134 | ProvisionOptionExerciseStartDateAdjusted | N | |
| 40135 | ProvisionOptionExercisePeriodSkip | N | |
| 40136 | ProvisionOptionExerciseBoundsFirstDateUnadjusted | N | |
| 40137 | ProvisionOptionExerciseBoundsLastDateUnadjusted | N | |
| 40138 | ProvisionOptionExerciseEarliestTime | N | |
| 40139 | ProvisionOptionExerciseEarliestTimeBusinessCenter | N | |
| 40140 | ProvisionOptionExerciseLatestTime | N | |
| 40141 | ProvisionOptionExerciseLatestTimeBusinessCenter | N | |

8.308 ProvisionOptionExerciseFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|---|
| 40142 | NoProvisionOptionExerciseFixedDates | N | |
| →40143 | ProvisionOptionExerciseFixedDate | N | Required if NoProvisionOptionExerciseFixedDates (40142) > 0. |
| →40144 | ProvisionOptionExerciseFixedDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.309 ProvisionOptionExpirationDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40145 | ProvisionOptionExpirationDateUnadjusted | N | |
| 40146 | ProvisionOptionExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option expiration date. |
| Component | ProvisionOptionExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option expiration date. |
| 40148 | ProvisionOptionExpirationDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40149 | ProvisionOptionExpirationDateOffsetPeriod | N | Conditionally required when ProvisionOptionExpirationDateOffsetUnit(40150) is specified. |
| 40150 | ProvisionOptionExpirationDateOffsetUnit | N | Conditionally required when ProvisionOptionExpirationDateOffsetPeriod(40149) is specified. |
| 40151 | ProvisionOptionExpirationDateOffsetDayType | N | |
| 40152 | ProvisionOptionExpirationDateAdjusted | N | |
| 40153 | ProvisionOptionExpirationTime | N | |
| 40154 | ProvisionOptionExpirationTimeBusinessCenter | N | |

8.310 ProvisionOptionExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40955 | NoProvisionOptionExpirationDateBusinessCenters | N | |
| →40147 | ProvisionOptionExpirationDateBusinessCenter | N | Required if NoProvisionOptionExpirationDateBusinessCenters(40955) > 0. |

8.311 ProvisionOptionRelevantUnderlyingDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 40155 | ProvisionOptionRelevantUnderlyingDateUnadjusted | N | |
| 40156 | ProvisionOptionRelevantUnderlyingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option relevant underlying date. |
| Component | ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option relevant underlying date. |
| 40158 | ProvisionOptionRelevantUnderlyingDateRelativeTo | N | |
| 40159 | ProvisionOptionRelevantUnderlyingDateOffsetPeriod | N | Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetUnit(40160) is specified. |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 40160 | ProvisionOptionRelevantUnderlyingDateOffsetUnit | N | Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetPeriod(40159) is specified. |
| 40161 | ProvisionOptionRelevantUnderlyingDateOffsetDayType | N | |
| 40162 | ProvisionOptionRelevantUnderlyingDateAdjusted | N | |

8.312 ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40956 | NoProvisionOptionRelevantUnderlyingDateBusinessCenters | N | |
| →40157 | ProvisionOptionRelevantUnderlyingDateBusinessCenter | N | Required if NoProvisionOptionRelevantUnderlyingDateBusinessCenters(40956) > 0. |

8.313 ProvisionParties

| Tag | Name | Req'd | Description |
|------------|-----------------------------|-------|---|
| 40174 | NoProvisionPartyIDs | N | |
| →40175 | ProvisionPartyID | N | Required if NoProvisionPartyIDs(40174) > 0. |
| →40176 | ProvisionPartyIDSource | N | Required if NoProvisionPartyIDs(40174) > 0. |
| →40177 | ProvisionPartyRole | N | Required if NoProvisionPartyIDs(40174) > 0. |
| →2385 | ProvisionPartyRoleQualifier | N | |
| →Component | ProvisionPtysSubGrp | N | |

8.314 ProvisionPtysSubGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------|-------|--|
| 40178 | NoProvisionPartySubIDs | N | |
| →40179 | ProvisionPartySubID | N | Required if NoProvisionPartySubIDs(40178) > 0. |
| →40180 | ProvisionPartySubIDType | N | Required if NoProvisionPartySubIDs(40178) > 0. |

8.315 PtysSubGrp

| Tag | Name | Req'd | Description |
|------|----------------|-------|-------------|
| 802 | NoPartySubIDs | N | |
| →523 | PartySubID | N | |
| →803 | PartySubIDType | N | |

8.316 RateSource

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|--|
| 1445 | NoRateSources | N | |
| →1446 | RateSource | N | Required if NoRateSource(1445) > 0 |
| →1447 | RateSourceType | N | Required if NoRateSources(1445) > 0 |
| →1448 | ReferencePage | N | May be used when RateSource(1446)=99 (Other) |
| →2412 | RateSourceReferencePageHeading | N | |
| →2796 | FXBenchmarkRateFix | N | |

8.317 ReferenceDataDateGrp

| Tag | Name | Req'd | Description |
|-------|-----------------------|-------|---|
| 2746 | NoReferenceDataDates | N | |
| →2747 | ReferenceDataDate | N | Required if NoReferenceDataDates(2746) > 0. |
| →2748 | ReferenceDataDateType | N | |

8.318 RegulatoryTradeIDGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|--|
| 1907 | NoRegulatoryTradeIDs | N | |
| →1903 | RegulatoryTradeID | N | Required if NoRegulatoryTradeIDs(1907) > 0. |
| →1905 | RegulatoryTradeIDSource | N | |
| →1904 | RegulatoryTradeIDEvent | N | |
| →1906 | RegulatoryTradeIDType | N | |
| →2411 | RegulatoryLegRefID | N | This field may be is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg. |
| →2397 | RegulatoryTradeIDScope | N | |

8.319 RelatedInstrumentGrp

| Tag | Name | Req'd | Description |
|-------|-----------------------|-------|---|
| 1647 | NoRelatedInstruments | N | |
| →1648 | RelatedInstrumentType | N | Conditionally required when NoRelatedInstruments > 0 |
| →1649 | RelatedSymbol | N | Either RelatedSymbol(1649) or RelatedSecurityID(1650) must be specified. For RelatedInstrumentType(1648)=1 (“hedges for” instrument) this would be the instrument being used to offset the option instrument. If one of the “related to” fields is specified, this is the |

| Tag | Name | Req'd | Description |
|-------|-------------------------------|-------|---|
| | | | UnderlyingSymbol(311) of an underlying instrument defining the related security in the current message. |
| →1650 | RelatedSecurityID | N | Either RelatedSymbol(1649) or RelatedSecurityID(1650) must be specified. If one of the “related to” fields is specified, this is the UnderlyingSecurityID(309) of an underlying instrument defining the related security in the current message. |
| →1651 | RelatedSecurityIDSource | N | Conditionally required when RelatedSecurityID(1650) is specified. |
| →1652 | RelatedSecurityType | N | May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message. |
| →1653 | RelatedMaturityMonthYear | N | May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message. |
| →2413 | RelatedToSecurityID | N | Mutually exclusive with RelatedToStreamXIDRef(2415) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all “related to” fields may be omitted. |
| →2414 | RelatedToSecurityIDSource | N | Conditionally required when RelatedToSecurityID(2413) is specified. |
| →2415 | RelatedToStreamXIDRef | N | Mutually exclusive with RelatedToSecurityID(2413) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all “related to” fields may be omitted. |
| →2417 | RelatedToDividendPeriodXIDRef | N | Mutually exclusive with RelatedToSecurityID(2413) and RelatedToStreamXIDRef(2415). If correlation is with the security in Instrument component then all “related to” fields may be omitted. |

8.320 RelatedOrderGrp

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|---|
| 73 | NoOrders | N | |
| →2887 | RelatedOrderID | N | Required if NoOrders(73) > 0. |
| →2888 | RelatedOrderIDSource | N | The same value must be used for all orders having the same OrderRelationship(2890) value. |
| →2836 | RelatedOrderTime | N | |
| →2889 | RelatedOrderQty | N | |
| →2890 | OrderRelationship | N | May be used to explicitly express the type of relationship or to provide orders having different relationships. |
| →2835 | OrderOriginationFirmID | N | May be used when aggregating orders that were originally submitted by different firms, e.g. due to a merger or acquisition. |

8.321 RelatedPartyDetailAltIDGrp

| Tag | Name | Req'd | Description |
|------------|------------------------------------|-------|--|
| 1569 | NoRelatedPartyDetailAltID | N | |
| →1570 | RelatedPartyDetailAltID | N | Required when NoRelatedPartyDetailAltID > 0. |
| →1571 | RelatedPartyDetailAltIDSource | N | Required when NoRelatedPartyDetailAltID > 0. |
| →Component | RelatedPartyDetailAltSubGrp | N | |

8.322 RelatedPartyDetailAltSubGrp

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|--|
| 1572 | NoRelatedPartyDetailAltSubIDs | N | |
| →1573 | RelatedPartyDetailAltSubID | N | Required when NoRelatedPartyDetailAltSubIDs > 0. |
| →1574 | RelatedPartyDetailAltSubIDType | N | Required when NoRelatedPartyDetailAltSubIDs > 0. |

8.323 RelatedPartyDetailGrp

| Tag | Name | Req'd | Description |
|------------|-----------------------------------|-------|--|
| 1562 | NoRelatedPartyDetailID | N | |
| →1563 | RelatedPartyDetailID | N | Required if NoRelatedPartyDetails > 0. |
| →1564 | RelatedPartyDetailIDSource | N | Required if NoRelatedPartyDetails > 0. |
| →1565 | RelatedPartyDetailRole | N | Required if NoRelatedPartyDetails > 0. |
| →1675 | RelatedPartyDetailRoleQualifier | N | |
| →Component | RelatedPartyDetailSubGrp | N | |
| →Component | RelatedPartyDetailAltIDGrp | N | |
| →Component | PartyRelationshipGrp | N | |

8.324 RelatedPartyDetailSubGrp

| Tag | Name | Req'd | Description |
|-------|-----------------------------|-------|---|
| 1566 | NoRelatedPartyDetailSubIDs | N | |
| →1567 | RelatedPartyDetailSubID | N | Required when NoRelatedPartyDetailSubIDs > 0. |
| →1568 | RelatedPartyDetailSubIDType | N | Required when NoRelatedPartyDetailSubIDs > 0. |

8.325 RelatedTradeGrp

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|---|
| 1855 | NoRelatedTrades | N | |
| →1856 | RelatedTradeID | N | Required if NoRelatedTrades(1855) > 0. |
| →1857 | RelatedTradeIDSource | N | |
| →2103 | RelatedRegulatoryTradeIDSource | N | Optionally used for RelatedTradeIDSource(1857)=6(Regulatory trade ID) when RelatedTradeID(1856) is not unique across multiple reporting entities. |
| →1858 | RelatedTradeDate | N | Optionally used to help identify the trade when RelatedTradeID(1856) is not unique across multiple days. |
| →1859 | RelatedTradeMarketID | N | Optionally used to help identify the trade when RelatedTradeID(1856) is not unique across multiple markets. |
| →1860 | RelatedTradeQuantity | N | |

8.326 RelativeValueGrp

| Tag | Name | Req'd | Description |
|-------|-------------------|-------|---|
| 2529 | NoRelativeValues | N | |
| →2530 | RelativeValueType | N | Required if NoRelativeValues(2529) > 0. |
| →2531 | RelativeValue | N | Required if NoRelativeValues(2529) > 0. |
| →2532 | RelativeValueSide | N | |

8.327 ReturnRateDateGrp

| Tag | Name | Req'd | Description |
|------------|-------------------------------------|-------|--|
| 42709 | NoReturnRateDates | N | |
| →42710 | ReturnRateDateMode | N | Required if NoReturnRateDates(42709) > 0. |
| →Component | ReturnRateValuationDateGrp | N | |
| →42711 | ReturnRateValuationDateRelativeTo | N | |
| →42712 | ReturnRateValuationDateOffsetPeriod | N | Conditionally required when ReturnRateValuationDateOffsetUnit(42713) is specified. |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| →42713 | ReturnRateValuationDateOffsetUnit | N | Conditionally required when ReturnRateValuationDateOffsetPeriod(42712) is specified. |
| →42714 | ReturnRateValuationDateOffsetDayType | N | |
| →42715 | ReturnRateValuationStartDateUnadjusted | N | |
| →42716 | ReturnRateValuationStartDateRelativeTo | N | |
| →42717 | ReturnRateValuationStartDateOffsetPeriod | N | Conditionally required when ReturnRateValuationStartDateOffsetUnit(42718) is specified. |
| →42718 | ReturnRateValuationStartDateOffsetUnit | N | Conditionally required when ReturnRateValuationStartDateOffsetPeriod(42717) is specified. |
| →42719 | ReturnRateValuationStartDateOffsetDayType | N | |
| →42720 | ReturnRateValuationStartDateAdjusted | N | |
| →42721 | ReturnRateValuationEndDateUnadjusted | N | |
| →42722 | ReturnRateValuationEndDateRelativeTo | N | |
| →42723 | ReturnRateValuationEndDateOffsetPeriod | N | Conditionally required when ReturnRateValuationEndDateOffsetUnit(42724) is specified. |
| →42724 | ReturnRateValuationEndDateOffsetUnit | N | Conditionally required when ReturnRateValuationEndDateOffsetPeriod(42723) is specified. |
| →42725 | ReturnRateValuationEndDateOffsetDayType | N | |
| →42726 | ReturnRateValuationEndDateAdjusted | N | |
| →42727 | ReturnRateValuationFrequencyPeriod | N | Conditionally required when ReturnRateValuationFrequencyUnit(42728) is specified. |
| →42728 | ReturnRateValuationFrequencyUnit | N | Conditionally required when ReturnRateValuationFrequencyPeriod(42727) is specified. |
| →42729 | ReturnRateValuationFrequencyRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream return rate valuation dates. |
| →42730 | ReturnRateValuationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates. |
| →Component | ReturnRateValuationDateBusinessCenterGroup | N | When specified, this overrides the business day convention defined in the |

| Tag | Name | Req'd | Description |
|-----|------|-------|---|
| | | | DateAdjustment component in Instrument. The specified values would be specific to payment stream return rate valuation dates. |

8.328 ReturnRateFXConversionGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 42731 | NoReturnRateFXConversions | N | |
| →42732 | ReturnRateFXCurrencySymbol | N | Required if NoReturnRateFXConversions(42731) > 0. |
| →42733 | ReturnRateFXRate | N | Required if NoReturnRateFXConversions(42731) > 0. |
| →42734 | ReturnRateFXRateCalc | N | |

8.329 ReturnRateGrp

| Tag | Name | Req'd | Description |
|------------|-----------------------------------|-------|--|
| 42735 | NoReturnRates | N | |
| →42736 | ReturnRatePriceSequence | N | Required if NoReturnRates(42735) > 0. |
| →42737 | ReturnRateCommissionBasis | N | |
| →42738 | ReturnRateCommissionAmount | N | |
| →42739 | ReturnRateCommissionCurrency | N | If not specified, this is defaulted to the reporting currency. |
| →42740 | ReturnRateTotalCommissionPerTrade | N | |
| →42741 | ReturnRateDeterminationMethod | N | |
| →Component | ReturnRatePriceGrp | N | |
| →Component | ReturnRateFXConversionGrp | N | |
| →42742 | ReturnRateAmountRelativeTo | N | |
| →42743 | ReturnRateQuoteMeasureType | N | |
| →42744 | ReturnRateQuoteUnits | N | |
| →42745 | ReturnRateQuoteMethod | N | |
| →42746 | ReturnRateQuoteCurrency | N | |
| →42747 | ReturnRateQuoteCurrencyType | N | |
| →42748 | ReturnRateQuoteTimeType | N | Mutually exclusive with ReturnRateQuoteTime(42749). |
| →42749 | ReturnRateQuoteTime | N | Mutually exclusive with ReturnRateQuoteTimeType(42748). |
| →42750 | ReturnRateQuoteDate | N | |
| →42751 | ReturnRateQuoteExpirationTime | N | |
| →42752 | ReturnRateQuoteBusinessCenter | N | |
| →42753 | ReturnRateQuoteExchange | N | |

| Tag | Name | Req'd | Description |
|------------|---------------------------------------|-------|---|
| →Component | ReturnRateInformationSourceGrp | N | |
| →42754 | ReturnRateQuotePricingModel | N | |
| →42755 | ReturnRateCashFlowType | N | |
| →Component | ReturnRateDateGrp | N | |
| →42756 | ReturnRateValuationTimeType | N | Mutually exclusive with ReturnRateValuationTime(42757). |
| →42757 | ReturnRateValuationTime | N | Mutually exclusive with ReturnRateValuationTimeType(42756). |
| →42758 | ReturnRateValuationTimeBusinessCenter | N | |
| →42759 | ReturnRateValuationPriceOption | N | |
| →42760 | ReturnRateFinalPriceFallback | N | |

8.330 ReturnRateInformationSourceGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------|-------|--|
| 42761 | NoReturnRateInformationSources | N | |
| →42762 | ReturnRateInformationSource | N | Required if NoReturnRateInformationSources(42761) > 0. |
| →42763 | ReturnRateReferencePage | N | |
| →42764 | ReturnRateReferencePageHeading | N | |

8.331 ReturnRatePriceGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------|-------|--|
| 42765 | NoReturnRatePrices | N | |
| →42766 | ReturnRatePriceBasis | N | Required if NoReturnRatePrices(42765) > 0. |
| →42767 | ReturnRatePrice | N | |
| →42768 | ReturnRatePriceCurrency | N | |
| →42769 | ReturnRatePriceType | N | |

8.332 ReturnRateValuationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42770 | NoReturnRateValuationDateBusinessCenters | N | |
| →42771 | ReturnRateValuationDateBusinessCenter | N | Required if NoReturnRateValuationDateBusinessCenters(42770) > 0. |

8.333 ReturnRateValuationDateGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|--|
| 42772 | NoReturnRateValuationDates | N | |
| →42773 | ReturnRateValuationDate | N | Required if NoReturnRateValuationDates(42772) > 0. |
| →42774 | ReturnRateValuationDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.334 RootParties

| Tag | Name | Req'd | Description |
|------------|------------------------|-------|--|
| 1116 | NoRootPartyIDs | N | |
| →1117 | RootPartyID | N | Used to identify source of RootPartyID. Required if RootPartyIDSource is specified. Required if NoRootPartyIDs > 0. |
| →1118 | RootPartyIDSource | N | Used to identify class source of RootPartyID value (e.g. BIC). Required if RootPartyID is specified. Required if NoRootPartyIDs > 0. |
| →1119 | RootPartyRole | N | Identifies the type of RootPartyID (e.g. Executing Broker). Required if NoRootPartyIDs > 0. |
| →2388 | RootPartyRoleQualifier | N | |
| →Component | RootSubParties | N | Repeating group of RootParty sub-identifiers. |

8.335 RootSubParties

| Tag | Name | Req'd | Description |
|-------|--------------------|-------|---|
| 1120 | NoRootPartySubIDs | N | |
| →1121 | RootPartySubID | N | Sub-identifier (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable. Required if NoRootPartySubIDs > 0. |
| →1122 | RootPartySubIDType | N | Type of Sub-identifier. Required if NoRootPartySubIDs > 0. |

8.336 SecAltIDGrp

| Tag | Name | Req'd | Description |
|-------|----------------------|-------|-------------|
| 454 | NoSecurityAltID | N | |
| →455 | SecurityAltID | N | |
| →456 | SecurityAltIDSource | N | |
| →2957 | SymbolPositionNumber | N | |

8.337 SecondaryAssetGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|---|
| 1976 | NoSecondaryAssetClasses | N | |
| →1977 | SecondaryAssetClass | N | Required if NoSecondaryAssetClasses(1976) > 0. |
| →1978 | SecondaryAssetSubClass | N | Required if SecondaryAssetType(1979) is specified. |
| →1979 | SecondaryAssetType | N | Required if SecondaryAssetSubType(2741) is specified. |
| →2741 | SecondaryAssetSubType | N | |

8.338 SecurityXML

| Tag | Name | Req'd | Description |
|------|-------------------|-------|---|
| 1184 | SecurityXMLLen | N | Must be provided if SecurityXML(1185) field is specified and must immediately precede it. |
| 1185 | SecurityXML | N | |
| 1186 | SecurityXMLSchema | N | |

8.339 SettlMethodElectionDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42777 | SettlMethodElectionDateUnadjusted | N | |
| 42778 | SettlMethodElectionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to OptionExercise. |
| Component | SettlMethodElectionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to OptionExercise. |
| 42779 | SettlMethodElectionDateRelativeTo | N | |
| 42780 | SettlMethodElectionDateOffsetPeriod | N | Conditionally required when SettlMethodElectionDateOffsetUnit(42781) is specified. |
| 42781 | SettlMethodElectionDateOffsetUnit | N | Conditionally required when SettlMethodElectionDateOffsetPeriod(42780) is specified. |
| 42782 | SettlMethodElectionDateOffsetDayType | N | |
| 42783 | SettlMethodElectionDateAdjusted | N | |

8.340 SettlMethodElectionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42775 | NoSettlMethodElectionDateBusinessCenters | N | |
| →42776 | SettlMethodElectionDateBusinessCenter | N | Required if NoSettlMethodElectionDateBusinessCenters(42775) > 0. |

8.341 SettlRateDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|------------|---------------------------------------|-------|--|
| 40085 | NoSettlRateFallbacks | N | |
| →40086 | SettlRatePostponementMaximumDays | N | Required if NoSettlRateFallbacks(40085) > 0. |
| →Component | SettlRateFallbackRateSource | N | |
| →40088 | SettlRatePostponementSurvey | N | |
| →40089 | SettlRatePostponementCalculationAgent | N | |

8.342 SettlRateFallbackRateSource

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|---|
| 40373 | SettlRateFallbackRateSource | N | |
| 40655 | SettlRateFallbackReferencePage | N | Conditionally required when SettlRateFallbackRateSource(40373) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.343 SpreadOrBenchmarkCurveData

| Tag | Name | Req'd | Description |
|------|----------------------------------|-------|---|
| 218 | Spread | N | For Fixed Income |
| 220 | BenchmarkCurveCurrency | N | |
| 2950 | BenchmarkCurveCurrencyCodeSource | N | |
| 221 | BenchmarkCurveName | N | |
| 222 | BenchmarkCurvePoint | N | |
| 662 | BenchmarkPrice | N | |
| 663 | BenchmarkPriceType | N | Must be present if BenchmarkPrice is used. |
| 699 | BenchmarkSecurityID | N | The identifier of the benchmark security, e.g. Treasury against Corporate bond. |
| 761 | BenchmarkSecurityIDSource | N | Source of BenchmarkSecurityID. If not specified, then ID Source is understood to be the same as that in the Instrument block. |

8.344 StandardHeader

| Tag | Name | Req'd | Description |
|------|------------------|-------|--|
| 8 | BeginString | Y | FIXT.1.1 (Always unencrypted, must be first field in message) |
| 9 | BodyLength | Y | (Always unencrypted, must be second field in message) |
| 35 | MsgType | Y | (Always unencrypted, must be third field in message) |
| 1128 | ApplVerID | N | Indicates application version using a service pack identifier. The ApplVerID applies to a specific message occurrence. |
| 1156 | ApplExtID | N | |
| 1129 | CstmApplVerID | N | Used to support bilaterally agreed custom functionality |
| 49 | SenderCompID | Y | (Always unencrypted) |
| 56 | TargetCompID | Y | (Always unencrypted) |
| 115 | OnBehalfOfCompID | N | Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.) |
| 128 | DeliverToCompID | N | Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.) |
| 34 | MsgSeqNum | Y | (Can be embedded within encrypted data section.) |
| 50 | SenderSubID | N | (Can be embedded within encrypted data section.) |
| 142 | SenderLocationID | N | Sender's LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.) |
| 57 | TargetSubID | N | "ADMIN" reserved for administrative messages |

| Tag | Name | Req'd | Description |
|-----|----------------------|-------|---|
| | | | not intended for a specific user. (Can be embedded within encrypted data section.) |
| 143 | TargetLocationID | N | Trading partner LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.) |
| 116 | OnBehalfOfSubID | N | Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.) |
| 144 | OnBehalfOfLocationID | N | Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.) |
| 129 | DeliverToSubID | N | Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.) |
| 145 | DeliverToLocationID | N | Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.) |
| 43 | PossDupFlag | N | Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. (Can be embedded within encrypted data section.) |
| 97 | PossResend | N | Required when message may be duplicate of another message sent under a different sequence number. (Can |

| Tag | Name | Req'd | Description |
|------------------|------------------------|-------|--|
| | | | be embedded within encrypted data section.) |
| 52 | SendingTime | Y | (Can be embedded within encrypted data section.) |
| 122 | OrigSendingTime | N | Required for message resent as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.) |
| 212 | XmlDataLen | N | Required when specifying XmlData to identify the length of a XmlData message block. (Can be embedded within encrypted data section.) |
| 213 | XmlData | N | Can contain a XML formatted message block (e.g. FIXML). Always immediately follows XmlDataLen field. (Can be embedded within encrypted data section.) See Volume 1: FIXML Support |
| 347 | MessageEncoding | N | Type of message encoding (non-ASCII characters) used in a message's "Encoded" fields. Required if any "Encoding" fields are used. |
| 369 | LastMsgSeqNumProcessed | N | The last MsgSeqNum value received by the FIX engine and processed by downstream application, such as trading system or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty. |
| Component | HopGrp | N | Number of repeating groups of historical |

| Tag | Name | Req'd | Description |
|-----|------|-------|---|
| | | | “hop” information. Only applicable if OnBehalfOfCompID is used, however, its use is optional. Note that some market regulations or counterparties may require tracking of message hops. |

8.345 StandardTrailer

| Tag | Name | Req'd | Description |
|-----|----------|-------|--|
| 10 | Checksum | Y | (Always unencrypted, always last field in message) |

8.346 Stipulations

| Tag | Name | Req'd | Description |
|------|------------------|-------|-------------------------------|
| 232 | NoStipulations | N | |
| →233 | StipulationType | N | Required if NoStipulations >0 |
| →234 | StipulationValue | N | |

8.347 StreamAssetAttributeGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------|-------|---|
| 41237 | NoStreamAssetAttributes | N | |
| →41238 | StreamAssetAttributeType | N | Required if NoStreamAssetAttributes(41237) > 0. |
| →41239 | StreamAssetAttributeValue | N | |
| →41240 | StreamAssetAttributeLimit | N | |

8.348 StreamCalculationPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40958 | NoStreamCalculationPeriodBusinessCenters | N | |
| →40074 | StreamCalculationPeriodBusinessCenter | N | Required if NoStreamCalculationPeriodBusinessCenters(40958) > 0. |

8.349 StreamCalculationPeriodDateGrp

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|-------------|
| 41241 | NoStreamCalculationPeriodDates | N | |

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|---|
| →41242 | StreamCalculationPeriodDate | N | Required if NoStreamCalculationPeriodDates(41241) > 0. |
| →41243 | StreamCalculationPeriodDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.350 StreamCalculationPeriodDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41244 | StreamCalculationPeriodDatesXID | N | |
| 41245 | StreamCalculationPeriodDatesXIDRef | N | |
| 40073 | StreamCalculationPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream. |
| Component | StreamCalculationPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream. |
| Component | StreamCalculationPeriodDateGrp | N | |
| 40075 | StreamFirstPeriodStartDateUnadjusted | N | |
| 40076 | StreamFirstPeriodStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream. |
| Component | StreamFirstPeriodStartDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream. |
| 40078 | StreamFirstPeriodStartDateAdjusted | N | |
| 40079 | StreamFirstRegularPeriodStartDateUnadjusted | N | |
| 40080 | StreamFirstCompoundingPeriodEndDateUnadjusted | N | |
| 40081 | StreamLastRegularPeriodEndDateUnadjusted | N | |
| 40082 | StreamCalculationFrequencyPeriod | N | Conditionally required when StreamCalculationFrequencyUnit(40083) is specified. |

| Tag | Name | Req'd | Description |
|-------|---------------------------------------|-------|---|
| 40083 | StreamCalculationFrequencyUnit | N | Conditionally required when StreamCalculationFrequencyPeriod(40082) is specified. |
| 40084 | StreamCalculationRollConvention | N | When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream calculation dates. |
| 41246 | StreamCalculationBalanceOfFirstPeriod | N | |
| 41247 | StreamCalculationCorrectionPeriod | N | Conditionally required when StreamCalculationCorrectionUnit(41248) is specified. |
| 41248 | StreamCalculationCorrectionUnit | N | Conditionally required when StreamCalculationCorrectionPeriod(41247) is specified. |

8.351 StreamCommodity

| Tag | Name | Req'd | Description |
|------------------|--------------------------------------|-------|---|
| 41251 | StreamCommodityBase | N | |
| 41252 | StreamCommodityType | N | |
| 41253 | StreamCommoditySecurityID | N | Conditionally required when StreamCommoditySecurityIDSource(41254) is specified. |
| 41254 | StreamCommoditySecurityIDSource | N | Conditionally required when StreamCommoditySecurityID(41253) is specified. |
| Component | StreamCommodityAltIDGrp | N | |
| 41255 | StreamCommodityDesc | N | |
| 41256 | EncodedStreamCommodityDescLen | N | Must be set if EncodedCommodityDesc(41257) field is specified and must immediately precede it. |
| 41257 | EncodedStreamCommodityDesc | N | Encoded (non-ASCII characters) representation of the StreamCommodityDesc(41255) field in the encoded format specified via the MessageEncoding(347) field. |
| 42587 | StreamCommodityDeliveryPricingRegion | N | May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N). |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| Component | StreamAssetAttributeGrp | N | |
| 41258 | StreamCommodityUnitOfMeasure | N | |
| 41259 | StreamCommodityCurrency | N | |
| 41260 | StreamCommodityExchange | N | |
| 41261 | StreamCommodityRateSource | N | |
| 41262 | StreamCommodityRateReferencePage | N | |
| 41263 | StreamCommodityRateReferencePageHeading | N | |
| 41264 | StreamDataProvider | N | |
| Component | StreamCommodityDataSourceGrp | N | |
| 41265 | StreamCommodityPricingType | N | |
| 41266 | StreamCommodityNearbySettlDayPeriod | N | Conditionally required when StreamCommodityNearbySettlDayUnit(41267) is specified. |
| 41267 | StreamCommodityNearbySettlDayUnit | N | Conditionally required when StreamCommodityNearbySettlDayPeriod(41266) is specified. |
| 41268 | StreamCommoditySettlDateUnadjusted | N | |
| 41269 | StreamCommoditySettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of settlement dates. |
| Component | StreamCommoditySettlBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of settlement dates. |
| 41270 | StreamCommoditySettlDateAdjusted | N | |
| 41271 | StreamCommoditySettlMonth | N | |
| 41272 | StreamCommoditySettlDateRollPeriod | N | Conditionally required when StreamCommoditySettlDateRollUnit(41273) is specified. |
| 41273 | StreamCommoditySettlDateRollUnit | N | Conditionally required when StreamCommoditySettlDateRollPeriod(41272) is specified. |
| 41274 | StreamCommoditySettlDayType | N | |
| Component | StreamCommoditySettlPeriodGrp | N | |
| 41275 | StreamCommodityXID | N | |
| 41276 | StreamCommodityXIDRef | N | |

8.352 StreamCommodityAltIDGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------|-------|---|
| 41277 | NoStreamCommodityAltIDs | N | |
| →41278 | StreamCommodityAltID | N | Required if NoStreamCommodityAltIDs(41277) > 0. |
| →41279 | StreamCommodityAltIDSource | N | Required if NoStreamCommodityAltIDs(41277) > 0. |

8.353 StreamCommodityDataSourceGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------|-------|--|
| 41280 | NoStreamCommodityDataSources | N | |
| →41281 | StreamCommodityDataSourceID | N | Required if NoStreamCommodityDataSources(41280) > 0. |
| →41282 | StreamCommodityDataSourceIDType | N | Required if NoStreamCommodityDataSources(41280) > 0. |

8.354 StreamCommoditySettlBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|---|
| 41249 | NoStreamCommoditySettlBusinessCenters | N | |
| →41250 | StreamCommoditySettlBusinessCenter | N | Required if NoStreamCommoditySettlBusinessCenters(41249) > 0. |

8.355 StreamCommoditySettlDayGrp

| Tag | Name | Req'd | Description |
|------------|------------------------------------|-------|--|
| 41283 | NoStreamCommoditySettlDays | N | |
| →41284 | StreamCommoditySettlDay | N | Required if NoStreamCommoditySettlDays(41283) > 0. |
| →41285 | StreamCommoditySettlTotalHours | N | |
| →Component | StreamCommoditySettlTimeGrp | N | |

8.356 StreamCommoditySettlPeriodGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|---|
| 41289 | NoStreamCommoditySettlPeriods | N | |
| →41290 | StreamCommoditySettlCountry | N | Required if NoStreamCommoditySettlPeriods(41289) > 0. |
| →41291 | StreamCommoditySettlTimeZone | N | |
| →41292 | StreamCommoditySettlFlowType | N | |
| →41293 | StreamCommoditySettlPeriodNotional | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| →41294 | StreamCommoditySettlPeriodNotionalUnitOfMeasure | N | |
| →41295 | StreamCommoditySettlPeriodFrequencyPeriod | N | Conditionally required when StreamCommoditySettlFrequencyUnit(41296) is specified. |
| →41296 | StreamCommoditySettlPeriodFrequencyUnit | N | Conditionally required when StreamCommoditySettlFrequencyPeriod(41295) is specified. |
| →41297 | StreamCommoditySettlPeriodPrice | N | |
| →41298 | StreamCommoditySettlPeriodPriceUnitOfMeasure | N | |
| →41299 | StreamCommoditySettlPeriodPriceCurrency | N | |
| →41300 | StreamCommoditySettlHolidaysProcessingInstruction | N | |
| →Component | StreamCommoditySettlDayGrp | N | |
| →41301 | StreamCommoditySettlPeriodXID | N | |
| →41302 | StreamCommoditySettlPeriodXIDRef | N | |

8.357 StreamCommoditySettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|---|
| 41286 | NoStreamCommoditySettlTimes | N | |
| →41287 | StreamCommoditySettlStart | N | Required if NoStreamCommoditySettlTimes(41286) > 0. |
| →41288 | StreamCommoditySettlEnd | N | Required if NoStreamCommoditySettlTimes(41286) > 0. |
| →41588 | StreamCommoditySettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.358 StreamEffectiveDate

| Tag | Name | Req'd | Description |
|-----------|---|-------|---|
| 40907 | StreamEffectiveDateUnadjusted | N | |
| 40908 | StreamEffectiveDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the effective date of the stream. |
| Component | StreamEffectiveDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the effective date of the stream. |
| 40910 | StreamEffectiveDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|----------------------------------|-------|--|
| 40911 | StreamEffectiveDateOffsetPeriod | N | Conditionally required when StreamEffectiveDateOffsetUnit(40912) is specified. |
| 40912 | StreamEffectiveDateOffsetUnit | N | Conditionally required when StreamEffectiveDateOffsetPeriod(40911) is specified. |
| 40913 | StreamEffectiveDateOffsetDayType | N | |
| 40914 | StreamEffectiveDateAdjusted | N | |

8.359 StreamEffectiveDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|--|
| 40960 | NoStreamEffectiveDateBusinessCenters | N | |
| →40909 | StreamEffectiveDateBusinessCenter | N | Required if NoStreamEffectiveDateBusinessCenters(40960) > 0. |

8.360 StreamFirstPeriodStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40959 | NoStreamFirstPeriodStartDateBusinessCenters | N | |
| →40077 | StreamFirstPeriodStartDateBusinessCenter | N | Required if NoStreamFirstPeriodStartDateBusinessCenters(40959) > 0. |

8.361 StreamGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|-----------------------------------|
| 40049 | NoStreams | N | |
| →40050 | StreamType | N | Required if NoStreams(40049) > 0. |
| →41303 | StreamXID | N | |
| →40051 | StreamDesc | N | |
| →42784 | StreamVersion | N | |
| →42785 | StreamVersionEffectiveDate | N | |
| →40052 | StreamPaySide | N | |
| →40053 | StreamReceiveSide | N | |
| →41305 | StreamNotionalXIDRef | N | |
| →40054 | StreamNotional | N | |
| →40055 | StreamCurrency | N | |
| →42786 | StreamNotionalDeterminationMethod | N | |
| →42787 | StreamNotionalAdjustments | N | |

| Tag | Name | Req'd | Description |
|------------|-------------------------------------|-------|--|
| →41306 | StreamNotionalFrequencyPeriod | N | Conditionally required when StreamNotionalFrequencyUnit(41307) is specified. |
| →41307 | StreamNotionalFrequencyUnit | N | Conditionally required when StreamNotionalFrequencyPeriod(41306) is specified. |
| →41308 | StreamNotionalCommodityFrequency | N | |
| →41309 | StreamNotionalUnitOfMeasure | N | |
| →41310 | StreamTotalNotional | N | |
| →41311 | StreamTotalNotionalUnitOfMeasure | N | |
| →Component | StreamCommodity | N | |
| →Component | StreamEffectiveDate | N | |
| →Component | StreamTerminationDate | N | |
| →Component | StreamCalculationPeriodDates | N | |
| →Component | PaymentStream | N | |
| →Component | PaymentScheduleGrp | N | |
| →Component | PaymentStubGrp | N | |
| →Component | DeliveryStream | N | |
| →Component | DeliveryScheduleGrp | N | |
| →40056 | StreamText | N | |
| →40982 | EncodedStreamTextLen | N | Must be set if EncodedStreamText(40983) field is specified and must immediately precede it. |
| →40983 | EncodedStreamText | N | Encoded (non-ASCII characters) representation of the StreamText(40056) field in the encoded format specified via the MessageEncoding(347) field. |

8.362 StreamTerminationDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40065 | StreamTerminationDateUnadjusted | N | |
| 40066 | StreamTerminationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the termination date of the stream. |
| Component | StreamTerminationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the termination date of the stream. |

| Tag | Name | Req'd | Description |
|-------|------------------------------------|-------|--|
| 40068 | StreamTerminationDateRelativeTo | N | |
| 40069 | StreamTerminationDateOffsetPeriod | N | Conditionally required when StreamTerminationDateOffsetUnit(40070) is specified. |
| 40070 | StreamTerminationDateOffsetUnit | N | Conditionally required when StreamTerminationDateOffsetPeriod(40069) is specified. |
| 40071 | StreamTerminationDateOffsetDayType | N | |
| 40072 | StreamTerminationDateAdjusted | N | |

8.363 StreamTerminationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40961 | NoStreamTerminationDateBusinessCenters | N | |
| →40067 | StreamTerminationDateBusinessCenter | N | Required if NoStreamTerminationDateBusinessCenters(40961) > 0. |

8.364 TargetParties

| Tag | Name | Req'd | Description |
|------------|--------------------------|-------|--|
| 1461 | NoTargetPartyIDs | N | |
| →1462 | TargetPartyID | N | Required if NoTargetPartyIDs(1461) > 0. Used to identify the party targeted for the action specified in the message. |
| →1463 | TargetPartyIDSource | N | Used to identify source of target party identifier. |
| →1464 | TargetPartyRole | N | Used to identify the role of source party identifier. |
| →1818 | TargetPartyRoleQualifier | N | Used to further qualify the role of the target party role. |
| →Component | TargetPtysSubGrp | N | Repeating group of target party sub-identifiers. |

8.365 TargetPtysSubGrp

| Tag | Name | Req'd | Description |
|-------|---------------------|-------|--|
| 2433 | NoTargetPartySubIDs | N | |
| →2434 | TargetPartySubID | N | Required when NoTargetPartySubIDs(2433) > 0. |

| Tag | Name | Req'd | Description |
|-------|----------------------|-------|--|
| →2435 | TargetPartySubIDType | N | Required when NoTargetPartySubIDs(2433) > 0. |

8.366 ThrottleResponse

| Tag | Name | Req'd | Description |
|------|------------------------|-------|-------------|
| 1685 | ThrottleInst | N | |
| 1609 | ThrottleStatus | N | |
| 1686 | ThrottleCountIndicator | N | |

8.367 TradePriceConditionGrp

| Tag | Name | Req'd | Description |
|-------|------------------------|-------|---|
| 1838 | NoTradePriceConditions | N | |
| →1839 | TradePriceCondition | N | Required if NoTradePriceConditions(1838) > 0. |

8.368 TrdRegPublicationGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------|-------|---|
| 2668 | NoTrdRegPublications | N | |
| →2669 | TrdRegPublicationType | N | Required if NoTrdRegPublications(2668) > 0. |
| →2670 | TrdRegPublicationReason | N | |

8.369 TrdRegTimestamps

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|---|
| 768 | NoTrdRegTimestamps | N | |
| →769 | TrdRegTimestamp | N | Required if NoTrdRegTimestamps(768) > 0. |
| →770 | TrdRegTimestampType | N | Required if NoTrdRegTimestamps(768) > 0. |
| →771 | TrdRegTimestampOrigin | N | |
| →2839 | TrdRegTimestampManualIndicator | N | |
| →1033 | DeskType | N | |
| →1034 | DeskTypeSource | N | |
| →1035 | DeskOrderHandlingInst | N | |
| →1727 | InformationBarrierID | N | |
| →2831 | NBBOEntryType | N | May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO). |
| →2832 | NBBOPrice | N | May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO). |
| →2833 | NBBOQty | N | May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO). |

| Tag | Name | Req'd | Description |
|-------|------------|-------|---|
| →2834 | NBBOSource | N | May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO). |

8.370 TrdSesGrp

| Tag | Name | Req'd | Description |
|------|---------------------|-------|---------------------------------------|
| 386 | NoTradingSessions | N | |
| →336 | TradingSessionID | N | Required if NoTradingSessions is > 0. |
| →625 | TradingSessionSubID | N | |

8.371 UndInstrmtGrp

| Tag | Name | Req'd | Description |
|------------|----------------------|-------|-------------------------------------|
| 711 | NoUnderlyings | N | |
| →Component | UnderlyingInstrument | N | Required if NoUnderlyings(711) > 0. |

8.372 UndSecAltIDGrp

| Tag | Name | Req'd | Description |
|-------|--------------------------------|-------|-------------|
| 457 | NoUnderlyingSecurityAltID | N | |
| →458 | UnderlyingSecurityAltID | N | |
| →459 | UnderlyingSecurityAltIDSource | N | |
| →2959 | UnderlyingSymbolPositionNumber | N | |

8.373 UnderlyingAdditionalTermBondRefGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41340 | NoUnderlyingAdditionalTermBondRefs | N | |
| →41341 | UnderlyingAdditionalTermBondSecurityID | N | Required if NoUnderlyingAdditionalTermBondRefs(41340) > 0. |
| →41701 | UnderlyingAdditionalTermBondSecurityIDSource | N | Conditionally required when UnderlyingAdditionalTermBondSecurityID(41341) is specified. |
| →41709 | UnderlyingAdditionalTermBondDesc | N | |
| →41710 | EncodedUnderlyingAdditionalTermBondDescLen | N | Must be set if EncodedUnderlyingAdditionalTermBondDesc(41709) field is specified and must immediately precede it. |
| →41711 | EncodedUnderlyingAdditionalTermBondDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondDesc(41709) |

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| | | | field in the encoded format specified via the MessageEncoding(347) field. |
| →41712 | UnderlyingAdditionalTermBondCurrency | N | |
| →42017 | UnderlyingAdditionalTermBondIssuer | N | |
| →42025 | EncodedUnderlyingAdditionalTermBondIssuerLen | N | Must be set if EncodedUnderlyingAdditionalTermBondIssuer(42017) field is specified and must immediately precede it. |
| →42026 | EncodedUnderlyingAdditionalTermBondIssuer | N | Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondIssuer(42017) field in the encoded format specified via the MessageEncoding(347) field. |
| →42027 | UnderlyingAdditionalTermBondSeniority | N | |
| →42028 | UnderlyingAdditionalTermBondCouponType | N | |
| →42029 | UnderlyingAdditionalTermBondCouponRate | N | |
| →42030 | UnderlyingAdditionalTermBondMaturityDate | N | |
| →42031 | UnderlyingAdditionalTermBondParValue | N | |
| →42032 | UnderlyingAdditionalTermBondCurrentTotalIssuedAmount | N | |
| →42033 | UnderlyingAdditionalTermBondCouponFrequencyPeriod | N | Conditionally required when UnderlyingAdditionalTermBondCouponFrequencyUnit(42034) is specified. |
| →42034 | UnderlyingAdditionalTermBondCouponFrequencyUnit | N | Conditionally required when UnderlyingAdditionalTermBondCouponFrequencyPeriod(42033) is specified. |
| →42035 | UnderlyingAdditionalTermBondDayCount | N | |

8.374 UnderlyingAdditionalTermGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42036 | NoUnderlyingAdditionalTerms | N | |
| →42037 | UnderlyingAdditionalTermConditionPrecedentBondIndicator | N | Required if NoUnderlyingAdditionalTerms(42036) > 0. |
| →42038 | UnderlyingAdditionalTermDiscrepancyClauseIndicator | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|-------------|
| →Component | UnderlyingAdditionalTermBondRefGrp | N | |

8.375 UnderlyingAssetAttributeGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------------|-------|--|
| 2312 | NoUnderlyingAssetAttributes | N | |
| →2313 | UnderlyingAssetAttributeType | N | Required if NoUnderlyingAssetAttributes(2312) > 0. |
| →2314 | UnderlyingAssetAttributeValue | N | |
| →2315 | UnderlyingAssetAttributeLimit | N | |

8.376 UnderlyingBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------|-------|---|
| 40962 | NoUnderlyingBusinessCenters | N | |
| →40963 | UnderlyingBusinessCenter | N | Required if NoUnderlyingBusinessCenters(40962) > 0. |

8.377 UnderlyingCashSettlDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42790 | UnderlyingCashSettlDateUnadjusted | N | |
| 42791 | UnderlyingCashSettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision. |
| Component | UnderlyingCashSettlDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision. |
| 42792 | UnderlyingCashSettlDateRelativeTo | N | |
| 42793 | UnderlyingCashSettlDateOffsetPeriod | N | Conditionally required when UnderlyingCashSettlDateOffsetUnit(42794) is specified. |
| 42794 | UnderlyingCashSettlDateOffsetUnit | N | Conditionally required when UnderlyingCashSettlDateOffsetPeriod(42793) is specified. |
| 42795 | UnderlyingCashSettlDateOffsetDayType | N | |
| 42796 | UnderlyingCashSettlDateAdjusted | N | |

8.378 UnderlyingCashSettlDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42788 | NoUnderlyingCashSettlDateBusinessCenters | N | |
| →42789 | UnderlyingCashSettlDateBusinessCenter | N | Required if NoUnderlyingCashSettlDateBusinessCenters(42788) > 0. |

8.379 UnderlyingCashSettlDealerGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------|-------|--|
| 42039 | NoUnderlyingCashSettlDealers | N | |
| →42040 | UnderlyingCashSettlDealer | N | Required if NoUnderlyingCashSettlDealers(42039) > 0. |

8.380 UnderlyingCashSettlTermGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 42041 | NoUnderlyingCashSettlTerms | N | |
| →42042 | UnderlyingCashSettlCurrency | N | Required if NoUnderlyingCashSettlTerms(42041) > 0. |
| →42043 | UnderlyingCashSettlValuationFirstBusinessDayOffset | N | |
| →42044 | UnderlyingCashSettlValuationSubsequentBusinessDaysOffset | N | |
| →42045 | UnderlyingCashSettlNumOfValuationDates | N | |
| →42046 | UnderlyingCashSettlValuationTime | N | |
| →42047 | UnderlyingCashSettlBusinessCenter | N | |
| →42048 | UnderlyingCashSettlQuoteMethod | N | |
| →42049 | UnderlyingCashSettlQuoteAmount | N | |
| →42050 | UnderlyingCashSettlQuoteCurrency | N | |
| →42051 | UnderlyingCashSettlMinimumQuoteAmount | N | |
| →42052 | UnderlyingCashSettlMinimumQuoteCurrency | N | |
| →Component | UnderlyingCashSettlDealerGrp | N | |
| →42797 | UnderlyingCashSettlPriceSource | N | |
| →42798 | UnderlyingCashSettlPriceDefault | N | |
| →42053 | UnderlyingCashSettlBusinessDays | N | |
| →42054 | UnderlyingCashSettlAmount | N | |
| →Component | UnderlyingCashSettlDate | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|-------------|
| →42055 | UnderlyingCashSettlRecoveryFactor | N | |
| →42056 | UnderlyingCashSettlFixedTermIndicator | N | |
| →42057 | UnderlyingCashSettlAccruedInterestIndicator | N | |
| →42058 | UnderlyingCashSettlValuationMethod | N | |
| →42059 | UnderlyingCashSettlTermXID | N | |

8.381 UnderlyingComplexEventAveragingObservationGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41713 | NoUnderlyingComplexEventAveragingObservations | N | |
| →41714 | UnderlyingComplexEventAveragingObservationNumber | N | Required if NoUnderlyingComplexEventAveragingObservations(41713) > 0. |
| →41715 | UnderlyingComplexEventAveragingWeight | N | |

8.382 UnderlyingComplexEventCreditEventGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 41716 | NoUnderlyingComplexEventCreditEvents | N | |
| →41717 | UnderlyingComplexEventCreditEventType | N | Required if NoUnderlyingComplexEventCreditEvents(41716) > 0. |
| →41718 | UnderlyingComplexEventCreditEventValue | N | |
| →41719 | UnderlyingComplexEventCreditEventCurrency | N | |
| →41720 | UnderlyingComplexEventCreditEventPeriod | N | Conditionally required when UnderlyingComplexEventCreditEventUnit(41721) is specified. |
| →41721 | UnderlyingComplexEventCreditEventUnit | N | Conditionally required when UnderlyingComplexEventCreditEventPeriod(41720) is specified. |
| →41722 | UnderlyingComplexEventCreditEventDayType | N | |
| →41723 | UnderlyingComplexEventCreditEventRateSource | N | |
| →Component | UnderlyingComplexEventCreditEventQualifierGrp | N | |

8.383 UnderlyingComplexEventCreditEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41724 | NoUnderlyingComplexEventCreditEventQualifiers | N | |
| →41725 | UnderlyingComplexEventCreditEventQualifier | N | Required if NoUnderlyingComplexEventCreditEventQualifiers(41724) > 0. |

8.384 UnderlyingComplexEventCreditEventSourceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41748 | NoUnderlyingComplexEventCreditEventSources | N | |
| →41749 | UnderlyingComplexEventCreditEventSource | N | Required if NoUnderlyingCreditEventCreditEventSources(41748) > 0. |

8.385 UnderlyingComplexEventDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41737 | NoUnderlyingComplexEventDateBusinessCenters | N | |
| →41738 | UnderlyingComplexEventDateBusinessCenter | N | Required if NoUnderlyingComplexEventDateBusinessCenters(41737) > 0. |

8.386 UnderlyingComplexEventDates

| Tag | Name | Req'd | Description |
|------------|------------------------------------|-------|--|
| 2053 | NoUnderlyingComplexEventDates | N | |
| →2054 | UnderlyingComplexEventStartDate | N | Required if NoUnderlyingComplexEventDates(2054) > 0. |
| →2055 | UnderlyingComplexEventEndDate | N | Required if NoUnderlyingComplexEventDates(2054) > 0. |
| →Component | UnderlyingComplexEventTimes | N | |

8.387 UnderlyingComplexEventPeriodDateGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 41726 | NoUnderlyingComplexEventPeriodDateTimes | N | |

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| →41727 | UnderlyingComplexEventPeriodDate | N | Required if NoUnderlyingComplexEventPeriodDateTimes(41726) > 0. |
| →41728 | UnderlyingComplexEventPeriodTime | N | |

8.388 UnderlyingComplexEventPeriodGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| 41729 | NoUnderlyingComplexEventPeriods | N | |
| →41730 | UnderlyingComplexEventPeriodType | N | Required if NoUnderlyingComplexEventPeriods(41729) > 0. |
| →41731 | UnderlyingComplexEventBusinessCenter | N | |
| →Component | UnderlyingComplexEventScheduleGrp | N | |
| →Component | UnderlyingComplexEventPeriodDateGrp | N | |
| →Component | UnderlyingComplexEventAveragingObservationGrp | N | |

8.389 UnderlyingComplexEventRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41732 | NoUnderlyingComplexEventRateSources | N | |
| →41733 | UnderlyingComplexEventRateSource | N | Required if NoUnderlyingComplexEventRateSources(41732) > 0. |
| →41734 | UnderlyingComplexEventRateSourceType | N | Required if NoUnderlyingComplexEventRateSources(41732) > 0. |
| →41735 | UnderlyingComplexEventReferencePage | N | Conditionally required when ComplexEventRateSource(41014) = 99 (Other). |
| →41736 | UnderlyingComplexEventReferencePageHeading | N | |

8.390 UnderlyingComplexEventRelativeDate

| Tag | Name | Req'd | Description |
|-------|--------------------------------------|-------|-------------|
| 41739 | UnderlyingComplexEventDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41740 | UnderlyingComplexEventDateRelativeTo | N | |
| 41741 | UnderlyingComplexEventDateOffsetPeriod | N | Conditionally required when UnderlyingComplexEventDateOffsetUnit(41742) is specified. |
| 41742 | UnderlyingComplexEventDateOffsetUnit | N | Conditionally required when UnderlyingComplexEventDateOffsetPeriod(41741) is specified. |
| 41743 | UnderlyingComplexEventDateOffsetDayType | N | |
| 41744 | UnderlyingComplexEventDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates. |
| Component | UnderlyingComplexEventDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates. |
| 41745 | UnderlyingComplexEventDateAdjusted | N | |
| 41746 | UnderlyingComplexEventFixingTime | N | |
| 41747 | UnderlyingComplexEventFixingTimeBusinessCenter | N | |

8.391 UnderlyingComplexEventScheduleGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41750 | NoUnderlyingComplexEventSchedules | N | |
| →41751 | UnderlyingComplexEventScheduleStartDate | N | Required if NoUnderlyingComplexEventSchedules(41750) > 0. |
| →41752 | UnderlyingComplexEventScheduleEndDate | N | |
| →41753 | UnderlyingComplexEventScheduleFrequencyPeriod | N | Conditionally required when UnderlyingComplexEventScheduleFrequencyUnit(41754) is specified. |
| →41754 | UnderlyingComplexEventScheduleFrequencyUnit | N | Conditionally required when UnderlyingComplexEventScheduleFrequencyPeriod(41753) is specified. |
| →41755 | UnderlyingComplexEventScheduleRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would |

| Tag | Name | Req'd | Description |
|-----|------|-------|--|
| | | | be specific to this instance of the option schedule dates. |

8.392 UnderlyingComplexEventTimes

| Tag | Name | Req'd | Description |
|-------|---------------------------------|-------|--|
| 2056 | NoUnderlyingComplexEventTimes | N | |
| →2057 | UnderlyingComplexEventStartTime | N | Required if NoUnderlyingComplexEventTimes(2056) > 0. |
| →2058 | UnderlyingComplexEventEndTime | N | Required if NoUnderlyingComplexEventTimes(2056) > 0. |

8.393 UnderlyingComplexEvents

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 2045 | NoUnderlyingComplexEvents | N | |
| →2046 | UnderlyingComplexEventType | N | Required if NoUnderlyingComplexEvents(2045) > 0. |
| →2261 | UnderlyingComplexOptPayoutPaySide | N | |
| →2262 | UnderlyingComplexOptPayoutReceiveSide | N | |
| →2263 | UnderlyingComplexOptPayoutUnderlier | N | |
| →2047 | UnderlyingComplexOptPayoutAmount | N | |
| →2264 | UnderlyingComplexOptPayoutPercentage | N | |
| →2265 | UnderlyingComplexOptPayoutTime | N | |
| →2266 | UnderlyingComplexOptPayoutCurrency | N | |
| →2947 | UnderlyingComplexOptPayoutCurrencyCodeSource | N | |
| →2048 | UnderlyingComplexEventPrice | N | |
| →2267 | UnderlyingComplexEventPricePercentage | N | |
| →2049 | UnderlyingComplexEventPriceBoundaryMethod | N | |
| →2050 | UnderlyingComplexEventPriceBoundaryPrecision | N | |
| →2051 | UnderlyingComplexEventPriceTimeType | N | |
| →2052 | UnderlyingComplexEventCondition | N | Conditionally required when there are more than one UnderlyingComplexEvent occurrences. A chain of events must be linked together through use of the UnderlyingComplexEventCondition(2052) in which the relationship between any two events is described. For any two occurrences of events the first occurrence will specify the |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| | | | UnderlyingComplexEventCondition(2052) which links it with the second event. |
| →Component | UnderlyingComplexEventDates | N | |
| →2268 | UnderlyingComplexEventCurrencyOne | N | |
| →2948 | UnderlyingComplexEventCurrencyOneCodeSource | N | |
| →2269 | UnderlyingComplexEventCurrencyTwo | N | |
| →2949 | UnderlyingComplexEventCurrencyTwoCodeSource | N | |
| →2270 | UnderlyingComplexEventQuoteBasis | N | |
| →2271 | UnderlyingComplexEventFixedFXRate | N | |
| →2419 | UnderlyingComplexEventSpotRate | N | |
| →2420 | UnderlyingComplexEventForwardPoints | N | |
| →2272 | UnderlyingComplexEventDeterminationMethod | N | |
| →2273 | UnderlyingComplexEventCalculationAgent | N | |
| →2274 | UnderlyingComplexEventStrikePrice | N | |
| →2275 | UnderlyingComplexEventStrikeFactor | N | |
| →2276 | UnderlyingComplexEventStrikeNumberOfOptions | N | |
| →Component | UnderlyingComplexEventRateSourceGrp | N | |
| →Component | UnderlyingComplexEventRelativeDate | N | |
| →Component | UnderlyingComplexEventPeriodGrp | N | |
| →2277 | UnderlyingComplexEventCreditEventsXIDRef | N | |
| →2278 | UnderlyingComplexEventCreditEventNotifyingParty | N | |
| →2279 | UnderlyingComplexEventCreditEventBusinessCenter | N | |
| →2280 | UnderlyingComplexEventCreditEventStandardSources | N | |
| →2281 | UnderlyingComplexEventCreditEventMinimumSources | N | |
| →Component | UnderlyingComplexEventCreditEventSourceGrp | N | |
| →Component | UnderlyingComplexEventCreditEventGrp | N | |
| →2611 | UnderlyingComplexEventFuturesPriceValuation | N | |
| →2612 | UnderlyingComplexEventOptionsPriceValuation | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| →2613 | UnderlyingComplexEventPVFinalPriceElectionFallback | N | |
| →2282 | UnderlyingComplexEventXID | N | |
| →2283 | UnderlyingComplexEventXIDRef | N | |

8.394 UnderlyingDateAdjustment

| Tag | Name | Req'd | Description |
|------------------|------------------------------------|-------|-------------|
| 40964 | UnderlyingBusinessDayConvention | N | |
| Component | UnderlyingBusinessCenterGrp | N | |
| 40965 | UnderlyingDateRollConvention | N | |

8.395 UnderlyingDeliveryScheduleGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41756 | NoUnderlyingDeliverySchedules | N | |
| →41757 | UnderlyingDeliveryScheduleType | N | Required if NoUnderlyingDeliverySchedules(41756) > 0. |
| →41758 | UnderlyingDeliveryScheduleXID | N | |
| →41759 | UnderlyingDeliveryScheduleNotional | N | |
| →41760 | UnderlyingDeliveryScheduleNotionalUnitOfMeasure | N | |
| →41761 | UnderlyingDeliveryScheduleNotionalCommodityFrequency | N | |
| →41762 | UnderlyingDeliveryScheduleNegativeTolerance | N | |
| →41763 | UnderlyingDeliverySchedulePositiveTolerance | N | |
| →41764 | UnderlyingDeliveryScheduleToleranceUnitOfMeasure | N | |
| →41765 | UnderlyingDeliveryScheduleToleranceType | N | Conditionally required when UnderlyingDeliveryScheduleNegativeTolerance(41762) or UnderlyingDeliverySchedulePositiveTolerance(41763) is specified. |
| →41766 | UnderlyingDeliveryScheduleSettlCountry | N | |
| →41767 | UnderlyingDeliveryScheduleSettlTimeZone | N | |
| →41768 | UnderlyingDeliveryScheduleSettlFlowType | N | |
| →41769 | UnderlyingDeliveryScheduleSettlHolidaysProcessingInstruction | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|-------------|
| →Component | UnderlyingDeliveryScheduleSettlDayGrp | N | |

8.396 UnderlyingDeliveryScheduleSettlDayGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41770 | NoUnderlyingDeliveryScheduleSettlDays | N | |
| →41771 | UnderlyingDeliveryScheduleSettlDay | N | Required if NoUnderlyingDeliveryScheduleSettlDays(41770) > 0. |
| →41772 | UnderlyingDeliveryScheduleSettlTotalHours | N | |
| →Component | UnderlyingDeliveryScheduleSettlTimeGrp | N | |

8.397 UnderlyingDeliveryScheduleSettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41773 | NoUnderlyingDeliveryScheduleSettlTimes | N | |
| →41774 | UnderlyingDeliveryScheduleSettlStart | N | Required if NoUnderlyingDeliveryScheduleSettlTimes(41773) > 0. |
| →41775 | UnderlyingDeliveryScheduleSettlEnd | N | Required if NoUnderlyingDeliveryScheduleSettlTimes(41773) > 0. |
| →41776 | UnderlyingDeliveryScheduleSettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.398 UnderlyingDeliveryStream

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 41777 | UnderlyingDeliveryStreamType | N | |
| Component | UnderlyingDeliveryStreamCommoditySourceGrp | N | |
| 41778 | UnderlyingDeliveryStreamPipeline | N | |
| 41779 | UnderlyingDeliveryStreamEntryPoint | N | |
| 41780 | UnderlyingDeliveryStreamWithdrawalPoint | N | |
| 41781 | UnderlyingDeliveryStreamDeliveryPoint | N | |
| 42196 | UnderlyingDeliveryStreamDeliveryPointSource | N | |
| 42197 | UnderlyingDeliveryStreamDeliveryPointDesc | N | |
| 41782 | UnderlyingDeliveryStreamDeliveryRestriction | N | |
| 41783 | UnderlyingDeliveryStreamDeliveryContingency | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 41784 | UnderlyingDeliveryStreamDeliveryContingentPartySide | N | |
| 41785 | UnderlyingDeliveryStreamDeliverAtSourceIndicator | N | |
| 41786 | UnderlyingDeliveryStreamRiskApportionment | N | |
| 41587 | UnderlyingDeliveryStreamRiskApportionmentSource | N | |
| Component | UnderlyingDeliveryStreamCycleGrp | N | |
| 41787 | UnderlyingDeliveryStreamTitleTransferLocation | N | |
| 41788 | UnderlyingDeliveryStreamTitleTransferCondition | N | |
| 41789 | UnderlyingDeliveryStreamImporterOfRecord | N | |
| 41790 | UnderlyingDeliveryStreamNegativeTolerance | N | |
| 41791 | UnderlyingDeliveryStreamPositiveTolerance | N | |
| 41792 | UnderlyingDeliveryStreamToleranceUnitOfMeasure | N | |
| 41793 | UnderlyingDeliveryStreamToleranceType | N | |
| 41794 | UnderlyingDeliveryStreamToleranceOptionSide | N | |
| 41795 | UnderlyingDeliveryStreamTotalPositiveTolerance | N | |
| 41796 | UnderlyingDeliveryStreamTotalNegativeTolerance | N | |
| 41797 | UnderlyingDeliveryStreamNotionalConversionFactor | N | |
| 41798 | UnderlyingDeliveryStreamTransportEquipment | N | |
| 41799 | UnderlyingDeliveryStreamElectingPartySide | N | |
| 43096 | UnderlyingDeliveryStreamRouteOrCharter | N | |

8.399 UnderlyingDeliveryStreamCommoditySourceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41808 | NoUnderlyingDeliveryStreamCommoditySources | N | |
| →41809 | UnderlyingDeliveryStreamCommoditySource | N | Required if NoUnderlyingDeliveryStreamCommoditySources(41808) > 0. |

8.400 UnderlyingDeliveryStreamCycleGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 41804 | NoUnderlyingDeliveryStreamCycles | N | |
| →41805 | UnderlyingDeliveryStreamCycleDesc | N | Required if NoUnderlyingDeliveryStreamCycles(41804) > 0. |
| →41806 | EncodedUnderlyingDeliveryStreamCycleDescLen | N | Must be set if EncodedUnderlyingDeliveryStreamCycleDesc(41807) field is specified and must immediately precede it. |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →41807 | EncodedUnderlyingDeliveryStreamCycleDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingDeliveryStreamCycleDesc(41805) field in the encoded format specified via the MessageEncoding(347) field. |

8.401 UnderlyingDividendAccrualFloatingRate

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 42801 | UnderlyingDividendFloatingRateIndex | N | |
| 42802 | UnderlyingDividendFloatingRateIndexCurvePeriod | N | Conditionally required when UnderlyingDividendFloatingRateIndexCurveUnit(42803) is specified. |
| 42803 | UnderlyingDividendFloatingRateIndexCurveUnit | N | Conditionally required when UnderlyingDividendFloatingRateIndexCurvePeriod(42802) is specified. |
| 42804 | UnderlyingDividendFloatingRateMultiplier | N | |
| 42805 | UnderlyingDividendFloatingRateSpread | N | |
| 42806 | UnderlyingDividendFloatingRateSpreadPositionType | N | |
| 42807 | UnderlyingDividendFloatingRateTreatment | N | |
| 42808 | UnderlyingDividendCapRate | N | |
| 42809 | UnderlyingDividendCapRateBuySide | N | |
| 42810 | UnderlyingDividendCapRateSellSide | N | |
| 42811 | UnderlyingDividendFloorRate | N | |
| 42812 | UnderlyingDividendFloorRateBuySide | N | |
| 42813 | UnderlyingDividendFloorRateSellSide | N | |
| 42814 | UnderlyingDividendInitialRate | N | |
| 42815 | UnderlyingDividendFinalRateRoundingDirection | N | |
| 42816 | UnderlyingDividendFinalRatePrecision | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42817 | UnderlyingDividendAveragingMethod | N | |
| 42818 | UnderlyingDividendNegativeRateTreatment | N | |

8.402 UnderlyingDividendAccrualPaymentDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 42819 | UnderlyingDividendAccrualPaymentDateRelativeTo | N | |
| 42820 | UnderlyingDividendAccrualPaymentDateOffsetPeriod | N | Conditionally required when UnderlyingDividendAccrualPaymentDateOffsetUnit(42821) is specified. |
| 42821 | UnderlyingDividendAccrualPaymentDateOffsetUnit | N | Conditionally required when UnderlyingDividendAccrualPaymentDateOffsetPeriod(42820) is specified. |
| 42822 | UnderlyingDividendAccrualPaymentDateOffsetDayType | N | |
| 42823 | UnderlyingDividendAccrualPaymentDateUnadjusted | N | |
| 42824 | UnderlyingDividendAccrualPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The value would be specific to this instance of UnderlyingDividendAccrualPaymentDate. |
| Component | UnderlyingDividendAccrualPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The values would be specific to this instance of UnderlyingDividendAccrualPaymentDate. |
| 42825 | UnderlyingDividendAccrualPaymentDateAdjusted | N | |

8.403 UnderlyingDividendAccrualPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42799 | NoUnderlyingDividendAccrualPaymentDateBusinessCenters | N | |
| →42800 | UnderlyingDividendAccrualPaymentDateBusinessCenter | N | Required if NoUnderlyingDividendAccrualPaymentDateBusinessCenters(42799) > 0. |

8.404 UnderlyingDividendConditions

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| 42826 | UnderlyingDividendReinvestmentIndicator | N | |
| 42827 | UnderlyingDividendEntitlementEvent | N | |
| 42828 | UnderlyingDividendAmountType | N | |
| 42829 | UnderlyingDividendUnderlierRefID | N | |
| Component | UnderlyingDividendPeriodGrp | N | |
| 42830 | UnderlyingExtraordinaryDividendPartySide | N | |
| 42831 | UnderlyingExtraordinaryDividendAmountType | N | |
| 42832 | UnderlyingExtraordinaryDividendCurrency | N | |
| 42833 | UnderlyingExtraordinaryDividendDeterminationMethod | N | |
| Component | UnderlyingDividendFXTriggerDate | N | |
| Component | UnderlyingDividendAccrualFloatingRate | N | |
| 42834 | UnderlyingDividendAccrualFixedRate | N | |
| Component | UnderlyingDividendAccrualPaymentDate | N | |
| 42835 | UnderlyingDividendCompoundingMethod | N | |
| 42836 | UnderlyingDividendNumOfIndexUnits | N | |
| 42837 | UnderlyingDividendCashPercentage | N | |
| 42838 | UnderlyingDividendCashEquivalentPercentage | N | |
| 42839 | UnderlyingNonCashDividendTreatment | N | |
| 42840 | UnderlyingDividendComposition | N | |
| 42841 | UnderlyingSpecialDividendsIndicator | N | |
| 42842 | UnderlyingMaterialDividendsIndicator | N | |
| 42843 | UnderlyingOptionsExchangeDividendsIndicator | N | |
| 42844 | UnderlyingAdditionalDividendsIndicator | N | |
| 42845 | UnderlyingAllDividendsIndicator | N | |

8.405 UnderlyingDividendFXTriggerDate

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42846 | UnderlyingDividendFXTriggerDateRelativeTo | N | |
| 42847 | UnderlyingDividendFXTriggerDateOffsetPeriod | N | Conditionally required when UnderlyingDividendFXTriggerDateOffsetUnit (42848) is specified. |
| 42848 | UnderlyingDividendFXTriggerDateOffsetUnit | N | Conditionally required when UnderlyingDividendFXTriggerDateOffsetPeriod(42847) is specified. |
| 42849 | UnderlyingDividendFXTriggerDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42850 | UnderlyingDividendFXTriggerDateUnadjusted | N | |
| 42851 | UnderlyingDividendFXTriggerDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The value would be specific to this instance of UnderlyingDividendFXTriggerDate. |
| Component | UnderlyingDividendFXTriggerDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The values would be specific to this instance of UnderlyingDividendFXTriggerDate. |
| 42852 | UnderlyingDividendFXTriggerDateAdjusted | N | |

8.406 UnderlyingDividendFXTriggerDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42853 | NoUnderlyingDividendFXTriggerDateBusinessCenters | N | |
| →42854 | UnderlyingDividendFXTriggerDateBusinessCenter | N | Required if NoUnderlyingDividendFXTriggerDateBusinessCenters(42853) > 0. |

8.407 UnderlyingDividendPaymentGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 42855 | NoUnderlyingDividendPayments | N | |
| →42856 | UnderlyingDividendPaymentDate | N | Required if NoUnderlyingDividendPayments (42855) > 0. |
| →42857 | UnderlyingDividendPaymentAmount | N | Required if NoUnderlyingDividendPayments (42855) > 0. |
| →42858 | UnderlyingDividendPaymentCurrency | N | |
| →42859 | UnderlyingDividendAccruedInterest | N | |

8.408 UnderlyingDividendPayout

| Tag | Name | Req'd | Description |
|------------------|-------------------------------------|-------|-------------|
| 42860 | UnderlyingDividendPayoutRatio | N | |
| 42861 | UnderlyingDividendPayoutConditions | N | |
| Component | UnderlyingDividendPaymentGrp | N | |

8.409 UnderlyingDividendPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42882 | NoUnderlyingDividendPeriodBusinessCenters | N | |
| →42883 | UnderlyingDividendPeriodBusinessCenter | N | Required if NoUnderlyingDividendPeriodBusinessCenters(42882) > 0. |

8.410 UnderlyingDividendPeriodGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 42862 | NoUnderlyingDividendPeriods | N | |
| →42863 | UnderlyingDividendPeriodSequence | N | Required if NoUnderlyingDividendPeriods(42862) > 0. |
| →42864 | UnderlyingDividendPeriodStartDateUnadjusted | N | |
| →42865 | UnderlyingDividendPeriodEndDateUnadjusted | N | |
| →42866 | UnderlyingDividendPeriodUnderlierRefID | N | When specified, this overrides UnderlyingDividendUnderlierRefID(42829). The specified value would be specific to this dividend period instance. |
| →42867 | UnderlyingDividendPeriodStrikePrice | N | |
| →42868 | UnderlyingDividendPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this dividend period instance. |
| →Component | UnderlyingDividendPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this dividend period instance. |
| →42869 | UnderlyingDividendPeriodValuationDateUnadjusted | N | |
| →42870 | UnderlyingDividendPeriodValuationDateRelativeTo | N | |
| →42871 | UnderlyingDividendPeriodValuationDateOffsetPeriod | N | Conditionally required when UnderlyingDividendPeriodValuationDateOffsetUnit(42872) is specified. |
| →42872 | UnderlyingDividendPeriodValuationDateOffsetUnit | N | Conditionally required when UnderlyingDividendPeriodValuationDateOffsetPeriod(42871) is specified. |

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| →42873 | UnderlyingDividendPeriodValuationDateOffsetDayType | N | |
| →42874 | UnderlyingDividendPeriodValuationDateAdjusted | N | |
| →42875 | UnderlyingDividendPeriodPaymentDateUnadjusted | N | |
| →42876 | UnderlyingDividendPeriodPaymentDateRelativeTo | N | |
| →42877 | UnderlyingDividendPeriodPaymentDateOffsetPeriod | N | Conditionally required when UnderlyingDividendPeriodPaymentDateOffsetUnit(42878) is specified. |
| →42878 | UnderlyingDividendPeriodPaymentDateOffsetUnit | N | Conditionally required when UnderlyingDividendPeriodPaymentDateOffsetPeriod(42877) is specified. |
| →42879 | UnderlyingDividendPeriodPaymentDateOffsetDayType | N | |
| →42880 | UnderlyingDividendPeriodPaymentDateAdjusted | N | |
| →42881 | UnderlyingDividendPeriodXID | N | |

8.411 UnderlyingEvtGrp

| Tag | Name | Req'd | Description |
|-------|-------------------------------|-------|--|
| 1981 | NoUnderlyingEvents | N | |
| →1982 | UnderlyingEventType | N | Required if NoUnderlyingEvents(1982) > 0. |
| →1983 | UnderlyingEventDate | N | Conditionally required when UnderlyingEventTime(1984) is specified. |
| →1984 | UnderlyingEventTime | N | |
| →1985 | UnderlyingEventTimeUnit | N | Conditionally required when UnderlyingEventTimePeriod(1986) is specified. |
| →1986 | UnderlyingEventTimePeriod | N | Conditionally required when UnderlyingEventTimeUnit(1985) is specified. |
| →2342 | UnderlyingEventMonthYear | N | |
| →1987 | UnderlyingEventPx | N | |
| →2071 | UnderlyingEventText | N | |
| →2072 | EncodedUnderlyingEventTextLen | N | Must be set if EncodedUnderlyingEventText(2073) field is specified and must immediately precede it. |
| →2073 | EncodedUnderlyingEventText | N | Encoded (non-ASCII characters) representation of the UnderlyingEventText(2071) field in the encoded format specified via the MessageEncoding(347) field. |

8.412 UnderlyingExtraordinaryEventGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|---|
| 42884 | NoUnderlyingExtraordinaryEvents | N | |
| →42885 | UnderlyingExtraordinaryEventType | N | Required if NoUnderlyingExtraordinaryEvents(42884) > 0. |
| →42886 | UnderlyingExtraordinaryEventValue | N | Required if NoUnderlyingExtraordinaryEvents(42884) > 0. |

8.413 UnderlyingInstrument

| Tag | Name | Req'd | Description |
|------------------|---------------------------------|-------|---|
| 311 | UnderlyingSymbol | N | Common, “human understood” representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use “[N/A]” for products which do not have a symbol. Required if the UnderlyingInstrument component is marked as required where the component is used. |
| 312 | UnderlyingSymbolSfx | N | |
| 309 | UnderlyingSecurityID | N | |
| 305 | UnderlyingSecurityIDSource | N | |
| Component | UndSecAltIDGrp | N | |
| 2874 | UnderlyingID | N | Used for unique identification of the underlying instance that can subsequently be used to serve as input value for fields such as UnderlyingRefID(2841), for example, whenever a simple underlying reference is allowed or needed. |
| 462 | UnderlyingProduct | N | |
| Component | UnderlyingSecurityXML | N | Embedded XML document describing the underlying instrument. |
| 463 | UnderlyingCFIcode | N | |
| 2894 | UnderlyingUPIcode | N | |
| 310 | UnderlyingSecurityType | N | |
| 763 | UnderlyingSecuritySubType | N | |
| 313 | UnderlyingMaturityMonthYear | N | |
| 542 | UnderlyingMaturityDate | N | |
| 1213 | UnderlyingMaturityTime | N | |
| 1837 | UnderlyingContractPriceRefMonth | N | |
| 241 | UnderlyingCouponPaymentDate | N | |
| 1453 | UnderlyingRestructuringType | N | |

| Tag | Name | Req'd | Description |
|------|---|-------|-------------|
| 1454 | UnderlyingSeniority | N | |
| 2614 | UnderlyingNotional | N | |
| 2615 | UnderlyingNotionalCurrency | N | |
| 2921 | UnderlyingNotionalCurrencyCodeSource | N | |
| 2616 | UnderlyingNotionalDeterminationMethod | N | |
| 2617 | UnderlyingNotionalAdjustments | N | |
| 2619 | UnderlyingNotionalXIDRef | N | |
| 1455 | UnderlyingNotionalPercentageOutstanding | N | |
| 1456 | UnderlyingOriginalNotionalPercentageOutstanding | N | |
| 1459 | UnderlyingAttachmentPoint | N | |
| 1460 | UnderlyingDetachmentPoint | N | |
| 242 | UnderlyingIssueDate | N | |
| 246 | UnderlyingFactor | N | |
| 256 | UnderlyingCreditRating | N | |
| 595 | UnderlyingInstrRegistry | N | |
| 592 | UnderlyingCountryOfIssue | N | |
| 593 | UnderlyingStateOrProvinceOfIssue | N | |
| 594 | UnderlyingLocaleOfIssue | N | |
| 316 | UnderlyingStrikePrice | N | |
| 941 | UnderlyingStrikeCurrency | N | |
| 2917 | UnderlyingStrikeCurrencyCodeSource | N | |
| 317 | UnderlyingOptAttribute | N | |
| 436 | UnderlyingContractMultiplier | N | |
| 1437 | UnderlyingContractMultiplierUnit | N | |
| 2363 | UnderlyingTradingUnitPeriodMultiplier | N | |
| 1441 | UnderlyingFlowScheduleType | N | |
| 998 | UnderlyingUnitOfMeasure | N | |
| 1423 | UnderlyingUnitOfMeasureQty | N | |
| 1718 | UnderlyingUnitOfMeasureCurrency | N | |
| 2918 | UnderlyingUnitOfMeasureCurrencyCodeSource | N | |
| 1424 | UnderlyingPriceUnitOfMeasure | N | |
| 1425 | UnderlyingPriceUnitOfMeasureQty | N | |

| Tag | Name | Req'd | Description |
|------|---|-------|--|
| 1719 | UnderlyingPriceUnitOfMeasureCurrency | N | |
| 2919 | UnderlyingPriceUnitOfMeasureCurrencyCodeSource | N | |
| 1000 | UnderlyingTimeUnit | N | Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.) |
| 1419 | UnderlyingExerciseStyle | N | |
| 1526 | UnderlyingPriceQuoteCurrency | N | |
| 2920 | UnderlyingPriceQuoteCurrencyCodeSource | N | |
| 435 | UnderlyingCouponRate | N | |
| 308 | UnderlyingSecurityExchange | N | |
| 306 | UnderlyingIssuer | N | |
| 362 | EncodedUnderlyingIssuerLen | N | Must be set if UnderlyingEncodedIssuer(363) field is specified and must immediately precede it. |
| 363 | EncodedUnderlyingIssuer | N | Encoded (non-ASCII characters) representation of the UnderlyingIssuer(363) field in the encoded format specified via the MessageEncoding(347) field. |
| 2742 | UnderlyingFinancialInstrumentShortName | N | |
| 2720 | UnderlyingFinancialInstrumentFullName | N | |
| 2721 | EncodedUnderlyingFinancialInstrumentFullNameLen | N | Must be set if EncodedUnderlyingFinancialInstrumentFullName(2722) field is specified and must immediately precede it. |
| 2722 | EncodedUnderlyingFinancialInstrumentFullName | N | Encoded (non-ASCII characters) representation of the UnderlyingFinancialInstrumentFullName(2720) field in the encoded format specified via the MessageEncoding(347) field. |
| 2723 | UnderlyingIndexCurveUnit | N | Requires UnderlyingSecurityID(305) to identify the index. Requires UnderlyingIndexCurvePeriod(2724). |
| 2724 | UnderlyingIndexCurvePeriod | N | Requires UnderlyingSecurityID(305) to identify the index. Requires UnderlyingIndexCurveUnit(2723). |
| 307 | UnderlyingSecurityDesc | N | |
| 364 | EncodedUnderlyingSecurityDescLen | N | Must be set if UnderlyingEncodedSecurityDesc(307) |

| Tag | Name | Req'd | Description |
|------|-------------------------------|-------|---|
| | | | field is specified and must immediately precede it. |
| 365 | EncodedUnderlyingSecurityDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc(307) field in the encoded format specified via the MessageEncoding(347) field. |
| 877 | UnderlyingCPPProgram | N | |
| 878 | UnderlyingCPRRegType | N | |
| 972 | UnderlyingAllocationPercent | N | Specific to the < UnderlyingInstrument > Percent of the Strike Price that this underlying represents. Necessary for derivatives that deliver into more than one underlying instrument. |
| 318 | UnderlyingCurrency | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) |
| 2916 | UnderlyingCurrencyCodeSource | N | |
| 879 | UnderlyingQty | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) Unit amount of the underlying security (par, shares, currency, etc.) |
| 975 | UnderlyingSettlementType | N | Specific to the < UnderlyingInstrument > Indicates order settlement period for the underlying deliverable component. |
| 973 | UnderlyingCashAmount | N | Specific to the < UnderlyingInstrument > Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value. |
| 974 | UnderlyingCashType | N | Specific to the < UnderlyingInstrument > Used for derivatives that deliver into cash underlying. Indicates that the cash is either fixed or difference value (difference between strike and current underlying price) |
| 810 | UnderlyingPx | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal clean price (percent-of-par or per unit) of the underlying security or basket. |
| 882 | UnderlyingDirtyPrice | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest |

| Tag | Name | Req'd | Description |
|------------------|-------------------------------|-------|--|
| 883 | UnderlyingEndPrice | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement. |
| 884 | UnderlyingStartValue | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value attributed to this collateral at the start of the agreement |
| 885 | UnderlyingCurrentValue | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value currently attributed to this collateral |
| 886 | UnderlyingEndValue | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value attributed to this collateral at the end of the agreement |
| 2885 | UnderlyingAccruedInterestAmt | N | |
| 2886 | UnderlyingNumDaysInterest | N | |
| Component | UnderlyingStipulations | N | Specific to the <UnderlyingInstrument> (not in <Instrument>) Insert here the contents of the <UnderlyingStipulations> Component Block |
| 1044 | UnderlyingAdjustedQuantity | N | Specific to the <UnderlyingInstrument> (not in <Instrument>). For listed derivatives margin management, this is the number of shares adjusted for upcoming corporate action. Used only for securities which are optionable and are between ex-date and settlement date (4 days). |
| 1045 | UnderlyingFXRate | N | Specific to the <UnderlyingInstrument> (not in <Instrument>). Foreign exchange rate used to compute UnderlyingCurrentValue (885) (or market value) from UnderlyingCurrency (318) to Currency (15). |
| 1046 | UnderlyingFXRateCalc | N | Specific to the <UnderlyingInstrument> (not in <Instrument>). Specified whether UnderlyingFxRate (1045) should be multiplied or divided to derive UnderlyingCurrentValue (885). |
| 1038 | UnderlyingCapValue | N | |
| Component | UndlyInstrumentParties | N | |
| 1039 | UnderlyingSettlMethod | N | |
| 315 | UnderlyingPutOrCall | N | Used to express option right |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 2683 | UnderlyingInTheMoneyCondition | N | Used to express in-the-moneyness behavior in general terms for the option without the use of UnderlyingStrikePrice(316) and UnderlyingPutOrCall(315). |
| 2687 | UnderlyingContraryInstructionEligibilityIndicator | N | |
| 1988 | UnderlyingConstituentWeight | N | |
| 1989 | UnderlyingCouponType | N | |
| 1990 | UnderlyingTotalIssuedAmount | N | |
| 1991 | UnderlyingCouponFrequencyPeriod | N | Conditionally required when UnderlyingCouponFrequencyUnit(1992) is specified. |
| 1992 | UnderlyingCouponFrequencyUnit | N | Conditionally required when UnderlyingCouponFrequencyPeriod(1991) is specified. |
| 1993 | UnderlyingCouponDayCount | N | |
| 2881 | UnderlyingCouponOtherDayCount | N | |
| 1994 | UnderlyingObligationID | N | |
| 1995 | UnderlyingObligationIDSource | N | Conditionally required when UnderlyingObligationID(1994) is specified. |
| 1996 | UnderlyingEquityID | N | |
| 1997 | UnderlyingEquityIDSource | N | Conditionally required when UnderlyingEquityID(1996) is specified. |
| 2620 | UnderlyingFutureID | N | |
| 2621 | UnderlyingFutureIDSource | N | Required if UnderlyingFutureID(2620) is specified. |
| Component | UnderlyingEvtGrp | N | |
| 1998 | UnderlyingLienSeniority | N | |
| 1999 | UnderlyingLoanFacility | N | |
| 2000 | UnderlyingReferenceEntityType | N | |
| 2003 | UnderlyingIndexSeries | N | |
| 2004 | UnderlyingIndexAnnexVersion | N | |
| 2005 | UnderlyingIndexAnnexDate | N | |
| 2006 | UnderlyingIndexAnnexSource | N | |
| 2284 | UnderlyingSettlRateIndex | N | |
| 2285 | UnderlyingSettlRateIndexLocation | N | |
| 2286 | UnderlyingOptionExpirationDesc | N | |
| 2287 | EncodedUnderlyingOptionExpirationDescLen | N | Must be set if EncodedUnderlyingOptionExpirationDescLen |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| | | | c(2288) field is specified and must immediately precede it. |
| 2288 | EncodedUnderlyingOptionExpirationDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding(347) field. |
| 2007 | UnderlyingProductComplex | N | |
| 2008 | UnderlyingSecurityGroup | N | |
| 2009 | UnderlyingSettleOnOpenFlag | N | |
| 2010 | UnderlyingAssignmentMethod | N | |
| 2011 | UnderlyingSecurityStatus | N | |
| 2012 | UnderlyingObligationType | N | |
| 2491 | UnderlyingAssetGroup | N | |
| 2013 | UnderlyingAssetClass | N | Required if UnderlyingAssetSubClass(2014) is specified. |
| 2014 | UnderlyingAssetSubClass | N | Required if UnderlyingAssetType(2015) is specified. |
| 2015 | UnderlyingAssetType | N | Required if UnderlyingAssetSubType(2744) is specified. |
| 2744 | UnderlyingAssetSubType | N | |
| Component | UnderlyingSecondaryAssetGrp | N | |
| Component | UnderlyingAssetAttributeGrp | N | |
| 2016 | UnderlyingSwapClass | N | |
| 2289 | UnderlyingSwapSubClass | N | |
| 2017 | UnderlyingNthToDefault | N | Conditionally required when UnderlyingMthToDefault(2018) is specified. |
| 2018 | UnderlyingMthToDefault | N | |
| 2019 | UnderlyingSettledEntityMatrixSource | N | |
| 2020 | UnderlyingSettledEntityMatrixPublicationDate | N | |
| 2021 | UnderlyingStrikeMultiplier | N | |
| 2022 | UnderlyingStrikeValue | N | |
| 2290 | UnderlyingStrikeUnitOfMeasure | N | |
| 2622 | UnderlyingStrikeIndexCurvePoint | N | |
| 2291 | UnderlyingStrikeIndex | N | |
| 2623 | UnderlyingStrikeIndexQuote | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 2292 | UnderlyingStrikeIndexSpread | N | |
| 2023 | UnderlyingStrikePriceDeterminationMethod | N | |
| 2024 | UnderlyingStrikePriceBoundaryMethod | N | When specified, UnderlyingPutOrCall(315), UnderlyingStrikePrice(316), and UnderlyingStrikePriceBoundaryPrecision(2025) must also be specified. |
| 2025 | UnderlyingStrikePriceBoundaryPrecision | N | |
| 2026 | UnderlyingMinPriceIncrement | N | |
| 2027 | UnderlyingMinPriceIncrementAmount | N | |
| 2028 | UnderlyingOptPayoutType | N | |
| 2029 | UnderlyingOptPayoutAmount | N | Conditionally required if UnderlyingOptPayoutType(2028) = 3 (Binary). |
| 2757 | UnderlyingReturnTrigger | N | |
| 2030 | UnderlyingPriceQuoteMethod | N | |
| 2031 | UnderlyingValuationMethod | N | |
| 2293 | UnderlyingValuationSource | N | |
| 2294 | UnderlyingValuationReferenceModel | N | |
| 2032 | UnderlyingListMethod | N | |
| 2033 | UnderlyingCapPrice | N | |
| 2034 | UnderlyingFloorPrice | N | |
| 2035 | UnderlyingFlexibleIndicator | N | |
| 2036 | UnderlyingFlexProductEligibilityIndicator | N | |
| 2037 | UnderlyingPositionLimit | N | |
| 2038 | UnderlyingNTPositionLimit | N | |
| 2039 | UnderlyingPool | N | |
| 2040 | UnderlyingContractSettlMonth | N | |
| 2041 | UnderlyingDatedDate | N | |
| 2042 | UnderlyingInterestAccrualDate | N | |
| 2043 | UnderlyingShortSaleRestriction | N | |
| 2044 | UnderlyingRefTickTableID | N | |
| 41314 | UnderlyingProtectionTermXIDRef | N | |
| 41315 | UnderlyingSettlTermXIDRef | N | |
| Component | UnderlyingComplexEvents | N | |
| 2295 | UnderlyingStrategyType | N | |
| 2296 | UnderlyingCommonPricingIndicator | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|-------------|
| 2297 | UnderlyingSettlDisruptionProvision | N | |
| 2756 | UnderlyingDeliveryRouteOrCharter | N | |
| 2298 | UnderlyingInstrumentRoundingDirection | N | |
| 2299 | UnderlyingInstrumentRoundingPrecision | N | |
| Component | UnderlyingDateAdjustment | N | |
| Component | UnderlyingPricingDateTime | N | |
| Component | UnderlyingMarketDisruption | N | |
| Component | UnderlyingOptionExercise | N | |
| Component | UnderlyingStreamGrp | N | |
| Component | UnderlyingProvisionGrp | N | |
| Component | UnderlyingAdditionalTermGrp | N | |
| Component | UnderlyingProtectionTermGrp | N | |
| Component | UnderlyingCashSettlTermGrp | N | |
| Component | UnderlyingPhysicalSettlTermGrp | N | |
| Component | UnderlyingRateSpreadSchedule | N | |
| Component | UnderlyingDividendPayout | N | |
| Component | UnderlyingExtraordinaryEventGrp | N | |
| 2624 | UnderlyingExtraordinaryEventAdjustmentMethod | N | |
| 2625 | UnderlyingExchangeLookAlike | N | |
| 2626 | UnderlyingAverageVolumeLimitationPercentage | N | |
| 2627 | UnderlyingAverageVolumeLimitationPeriodDays | N | |
| 2628 | UnderlyingDepositoryReceiptIndicator | N | |
| 2629 | UnderlyingOpenUnits | N | |
| 2630 | UnderlyingBasketDivisor | N | |
| 2631 | UnderlyingInstrumentXID | N | |

8.414 UnderlyingMarketDisruption

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 41859 | UnderlyingMarketDisruptionProvision | N | |
| Component | UnderlyingMarketDisruptionEventGrp | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41860 | UnderlyingMarketDisruptionFallbackProvision | N | |
| Component | UnderlyingMarketDisruptionFallbackGrp | N | |
| Component | UnderlyingMarketDisruptionFallbackReferencePriceGrp | N | |
| 41861 | UnderlyingMarketDisruptionMaximumDays | N | |
| 41862 | UnderlyingMarketDisruptionMaterialityPercentage | N | If specified, the disruption event should be specified in UnderlyingMarketDisruptionEventGrp. |
| 41863 | UnderlyingMarketDisruptionMinimumFuturesContracts | N | Applicable only when UnderlyingMarketDisruptionEvent(41865)='DeMinimisTrading'. |

8.415 UnderlyingMarketDisruptionEventGrp

| Tag | Name | Req'd | Description |
|--------|------------------------------------|-------|--|
| 41864 | NoUnderlyingMarketDisruptionEvents | N | |
| →41865 | UnderlyingMarketDisruptionEvent | N | Required if NoUnderlyingMarketDisruptionEvents(41864) > 0. |
| →41338 | UnderlyingMarketDisruptionValue | N | |

8.416 UnderlyingMarketDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 41866 | NoUnderlyingMarketDisruptionFallbacks | N | |
| →41867 | UnderlyingMarketDisruptionFallbackType | N | Required if NoUnderlyingMarketDisruptionFallbacks(41866) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied. |
| →41339 | UnderlyingMarketDisruptionFallbackValue | N | |

8.417 UnderlyingMarketDisruptionFallbackReferencePriceGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 41868 | NoUnderlyingMarketDisruptionFallbackReferencePrices | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| →41 869 | UnderlyingMarketDisruptionFallbackUnderlierType | N | Required if NoUnderlyingMarketDisruptionFallbackReferencePrices (41868) > 0. |
| →41 870 | UnderlyingMarketDisruptionFallbackUnderlierSecurityID | N | Conditionally required when UnderlyingMarketDisruptionFallbackUnderlierSecurityIDSource(41871) is specified. |
| →41 871 | UnderlyingMarketDisruptionFallbackUnderlierSecurityIDSource | N | Conditionally required when UnderlyingMarketDisruptionFallbackUnderlierSecurityID(41870) is specified. |
| →41 872 | UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc | N | |
| →41 873 | EncodedUnderlyingMarketDisruptionFallbackUnderlierSecDescLen | N | Must be set if EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41874) field is specified and must immediately precede it. |
| →41 874 | EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41872) field in the encoded format specified via the MessageEncoding(347) field. |
| →41 875 | UnderlyingMarketDisruptionFallbackOpenUnits | N | |
| →41 876 | UnderlyingMarketDisruptionFallbackBasketCurrency | N | |
| →41 877 | UnderlyingMarketDisruptionFallbackBasketDivisor | N | |

8.418 UnderlyingOptionExercise

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 41810 | UnderlyingExerciseDesc | N | |
| 41811 | EncodedUnderlyingExerciseDescLen | N | Must be set if EncodedUnderlyingExerciseDesc(41812) field is specified and must immediately precede it. |
| 41812 | EncodedUnderlyingExerciseDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingExerciseDesc(41810) field in the encoded format specified via the MessageEncoding(347) field. |
| 41813 | UnderlyingAutomaticExerciseIndicator | N | |
| 41814 | UnderlyingAutomaticExerciseThresholdRate | N | |
| 41815 | UnderlyingExerciseConfirmationMethod | N | |
| 41816 | UnderlyingManualNoticeBusinessCenter | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 41817 | UnderlyingFallbackExerciseIndicator | N | |
| 41818 | UnderlyingLimitedRightToConfirmIndicator | N | |
| 41819 | UnderlyingExerciseSplitTicketIndicator | N | |
| 42887 | UnderlyingSettlMethodElectingPartySide | N | |
| Component | UnderlyingSettlMethodElectionDate | N | |
| Component | UnderlyingOptionExerciseDates | N | |
| Component | UnderlyingOptionExerciseExpiration | N | |
| Component | UnderlyingOptionExerciseMakeWholeProvision | N | |

8.419 UnderlyingOptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41820 | NoUnderlyingOptionExerciseBusinessCenters | N | |
| →41821 | UnderlyingOptionExerciseBusinessCenter | N | Required if NoUnderlyingOptionExerciseBusinessCenters(41820) > 0. |

8.420 UnderlyingOptionExerciseDateGrp

| Tag | Name | Req'd | Description |
|--------|----------------------------------|-------|---|
| 41841 | NoUnderlyingOptionExerciseDates | N | |
| →41842 | UnderlyingOptionExerciseDate | N | Required if NoUnderlyingOptionExerciseDates(41841) > 0. |
| →41843 | UnderlyingOptionExerciseDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.421 UnderlyingOptionExerciseDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 41822 | UnderlyingOptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise dates. |
| Component | UnderlyingOptionExerciseBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise dates. |

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| Component | UnderlyingOptionExerciseDateGrp | N | |
| 41823 | UnderlyingOptionExerciseEarliestDateOffsetDayType | N | |
| 41824 | UnderlyingOptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when UnderlyingOptionExerciseEarliestDateUnit(41825) is specified. |
| 41825 | UnderlyingOptionExerciseEarliestDateOffsetUnit | N | Conditionally required when UnderlyingOptionExerciseEarliestDatePeriod(41824) is specified. |
| 41826 | UnderlyingOptionExerciseFrequencyPeriod | N | Conditionally required when UnderlyingOptionExerciseFrequencyUnit(41827) is specified. |
| 41827 | UnderlyingOptionExerciseFrequencyUnit | N | Conditionally required when UnderlyingOptionExerciseFrequencyPeriod(41826) is specified. |
| 41828 | UnderlyingOptionExerciseStartDateUnadjusted | N | |
| 41829 | UnderlyingOptionExerciseStartDateRelativeTo | N | |
| 41830 | UnderlyingOptionExerciseStartDateOffsetPeriod | N | Conditionally required when UnderlyingOptionExerciseStartDateOffsetUnit(41831) is specified. |
| 41831 | UnderlyingOptionExerciseStartDateOffsetUnit | N | Conditionally required when UnderlyingOptionExerciseStartDateOffsetPeriod(41830) is specified. |
| 41832 | UnderlyingOptionExerciseStartDateOffsetDayType | N | |
| 41833 | UnderlyingOptionExerciseStartDateAdjusted | N | |
| 41834 | UnderlyingOptionExerciseSkip | N | |
| 41835 | UnderlyingOptionExerciseNominationDeadline | N | |
| 41836 | UnderlyingOptionExerciseFirstDateUnadjusted | N | |
| 41837 | UnderlyingOptionExerciseLastDateUnadjusted | N | |
| 41838 | UnderlyingOptionExerciseEarliestTime | N | |
| 41839 | UnderlyingOptionExerciseLatestTime | N | |
| 41840 | UnderlyingOptionExerciseTimeBusinessCenter | N | |

8.422 UnderlyingOptionExerciseExpiration

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41846 | UnderlyingOptionExerciseExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise expiration dates. |
| Component | UnderlyingOptionExerciseExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise expiration dates. |
| Component | UnderlyingOptionExerciseExpirationDateGrp | N | |
| 41847 | UnderlyingOptionExerciseExpirationDateRelativeTo | N | |
| 41848 | UnderlyingOptionExerciseExpirationDateOffsetPeriod | N | Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetUnit(41849) is specified. |
| 41849 | UnderlyingOptionExerciseExpirationDateOffsetUnit | N | Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetPeriod(41848) is specified. |
| 41850 | UnderlyingOptionExerciseExpirationFrequencyPeriod | N | Conditionally required when UnderlyingOptionExerciseExpirationFrequencyUnit(41851) is specified. |
| 41851 | UnderlyingOptionExerciseExpirationFrequencyUnit | N | Conditionally required when UnderlyingOptionExerciseExpirationFrequencyPeriod(41850) is specified. |
| 41852 | UnderlyingOptionExerciseExpirationRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the option exercise dates. |
| 41853 | UnderlyingOptionExerciseExpirationDateOffsetDayType | N | |
| 41854 | UnderlyingOptionExerciseExpirationTime | N | |
| 41855 | UnderlyingOptionExerciseExpirationTimeBusinessCenter | N | |

8.423 UnderlyingOptionExerciseExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41844 | NoUnderlyingOptionExerciseExpirationDateBusinessCenters | N | |
| →41845 | UnderlyingOptionExerciseExpirationDateBusinessCenter | N | Required if NoUnderlyingOptionExerciseExpirationDateBusinessCenters(41844) > 0. |

8.424 UnderlyingOptionExerciseExpirationDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41856 | NoUnderlyingOptionExerciseExpirationDates | N | |
| →41857 | UnderlyingOptionExerciseExpirationDate | N | Required if NoUnderlyingOptionExpirationDates(41856) > 0. |
| →41858 | UnderlyingOptionExerciseExpirationDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.425 UnderlyingOptionExerciseMakeWholeProvision

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 42888 | UnderlyingMakeWholeDate | N | |
| 42889 | UnderlyingMakeWholeAmount | N | |
| 42890 | UnderlyingMakeWholeBenchmarkCurveName | N | |
| 42891 | UnderlyingMakeWholeBenchmarkCurvePoint | N | |
| 42892 | UnderlyingMakeWholeRecallSpread | N | |
| 42893 | UnderlyingMakeWholeBenchmarkQuote | N | |
| 42894 | UnderlyingMakeWholeInterpolationMethod | N | |

8.426 UnderlyingPaymentScheduleFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40966 | NoUnderlyingPaymentScheduleFixingDateBusinessCenters | N | |
| →40969 | UnderlyingPaymentScheduleFixingDateBusinessCenter | N | Required if NoUnderlyingPaymentScheduleFixingDateBusinessCenters(40966) > 0. |

8.427 UnderlyingPaymentScheduleFixingDayGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41878 | NoUnderlyingPaymentScheduleFixingDays | N | |
| →41879 | UnderlyingPaymentScheduleFixingDayOfWeek | N | Required if NoUnderlyingPaymentScheduleFixingDays(41878) > 0. |
| →41880 | UnderlyingPaymentScheduleFixingDayNumber | N | |

8.428 UnderlyingPaymentScheduleGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 40664 | NoUnderlyingPaymentSchedules | N | |
| →40665 | UnderlyingPaymentScheduleType | N | Required if NoUnderlyingPaymentSchedules(40664) > 0. |
| →41881 | UnderlyingPaymentScheduleXID | N | |
| →41882 | UnderlyingPaymentScheduleXIDRef | N | |
| →40666 | UnderlyingPaymentScheduleStubType | N | |
| →40667 | UnderlyingPaymentScheduleStartDateUnadjusted | N | |
| →40668 | UnderlyingPaymentScheduleEndDateUnadjusted | N | |
| →40669 | UnderlyingPaymentSchedulePaySide | N | |
| →40670 | UnderlyingPaymentScheduleReceiveSide | N | |
| →40671 | UnderlyingPaymentScheduleNotional | N | |
| →40672 | UnderlyingPaymentScheduleCurrency | N | |
| →40673 | UnderlyingPaymentScheduleRate | N | |
| →40674 | UnderlyingPaymentScheduleRateMultiplier | N | |
| →40675 | UnderlyingPaymentScheduleRateSpread | N | |
| →41883 | UnderlyingPaymentScheduleRateCurrency | N | |
| →41884 | UnderlyingPaymentScheduleRateUnitOfMeasure | N | |
| →41885 | UnderlyingPaymentScheduleRateConversionFactor | N | |
| →41886 | UnderlyingPaymentScheduleRateSpreadType | N | |
| →40676 | UnderlyingPaymentScheduleRateSpreadPositionType | N | |
| →40677 | UnderlyingPaymentScheduleRateTreatment | N | |
| →40678 | UnderlyingPaymentScheduleFixedAmount | N | |

| Tag | Name | Re q'd | Description |
|-------------------------|--|-----------|--|
| →40679 | UnderlyingPaymentScheduleFixedCurrency | N | |
| →41887 | UnderlyingPaymentScheduleSettlPeriodPrice | N | |
| →41888 | UnderlyingPaymentScheduleSettlPeriodPrice Currency | N | |
| →41889 | UnderlyingPaymentScheduleSettlPeriodPrice UnitOfMeasure | N | |
| →41890 | UnderlyingPaymentScheduleStepUnitOfMeas ure | N | |
| →40680 | UnderlyingPaymentScheduleStepFrequencyP eriod | N | Conditionally required when UnderlyingPaymentScheduleStepFrequeencyUni t(40681) is specified. |
| →40681 | UnderlyingPaymentScheduleStepFrequencyU nit | N | Conditionally required when UnderlyingPaymentScheduleStepFrequeencyPeri od(40680) is specified. |
| →40682 | UnderlyingPaymentScheduleStepOffsetValue | N | |
| →40683 | UnderlyingPaymentScheduleStepRate | N | |
| →40684 | UnderlyingPaymentScheduleStepOffsetRate | N | |
| →40685 | UnderlyingPaymentScheduleStepRelativeTo | N | |
| → Comp onent | UnderlyingPaymentScheduleRateSourceGrp | N | |
| →40686 | UnderlyingPaymentScheduleFixingDateUnadj usted | N | |
| →40687 | UnderlyingPaymentScheduleWeight | N | |
| →40688 | UnderlyingPaymentScheduleFixingDateRelati veTo | N | |
| →40689 | UnderlyingPaymentScheduleFixingDateBusin essDayCnvtn | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule. |
| → Comp onent | UnderlyingPaymentScheduleFixingDateBusi nessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule. |
| →40691 | UnderlyingPaymentScheduleFixingDateOffset Period | N | Conditionally required when UnderlyingPaymentScheduleFixingDateOffsetUni t(40692) is specified. |
| →40692 | UnderlyingPaymentScheduleFixingDateOffset Unit | N | Conditionally required when UnderlyingPaymentScheduleFixingDateOffsetPer iod(40691) is specified. |

| Tag | Name | Re q'd | Description |
|--------------------|--|-----------|---|
| →40693 | UnderlyingPaymentScheduleFixingDateOffsetDayType | N | |
| →41891 | UnderlyingPaymentScheduleFixingDayDistribution | N | |
| →41892 | UnderlyingPaymentScheduleFixingDayCount | N | |
| →40694 | UnderlyingPaymentScheduleFixingDateAdjusted | N | |
| → Component | UnderlyingPaymentScheduleFixingDayGrp | N | |
| →41893 | UnderlyingPaymentScheduleFixingLagPeriod | N | Conditionally required when UnderlyingPaymentScheduleFixingLagUnit(41894) is specified. |
| →41894 | UnderlyingPaymentScheduleFixingLagUnit | N | Conditionally required when UnderlyingPaymentScheduleFixingLagPeriod(41893) is specified. |
| →41895 | UnderlyingPaymentScheduleFixingFirstObservationDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentScheduleFixingFirstObservationDateOffsetUnit(41896) is specified. |
| →41896 | UnderlyingPaymentScheduleFixingFirstObservationDateOffsetUnit | N | Conditionally required when UnderlyingPaymentScheduleFixingFirstObservationDateOffsetPeriod(41895) is specified. |
| →40695 | UnderlyingPaymentScheduleFixingTime | N | |
| →40696 | UnderlyingPaymentScheduleFixingTimeBusinessCenter | N | |
| →40697 | UnderlyingPaymentScheduleInterimExchangePaymentDateRelativeTo | N | |
| →40698 | UnderlyingPaymentScheduleInterimExchangeDatesBizDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule. |
| → Component | UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule. |
| →40700 | UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod | N | Conditionally required when UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit(40701) is specified. |
| →40701 | UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit | N | Conditionally required when UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod(40700) is specified. |

| Tag | Name | Req'd | Description |
|--------|--|-------|-------------|
| →40702 | UnderlyingPaymentScheduleInterimExchangeDatesOffsetDayType | N | |
| →40703 | UnderlyingPaymentScheduleInterimExchangeDateAdjusted | N | |

8.429 UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40967 | NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters | N | |
| →40699 | UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenter | N | Required if NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters(40967) > 0. |

8.430 UnderlyingPaymentScheduleRateSourceGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 40704 | NoUnderlyingPaymentScheduleRateSources | N | |
| →40705 | UnderlyingPaymentScheduleRateSource | N | Required if NoUnderlyingPaymentScheduleRates(40704) > 0. |
| →40706 | UnderlyingPaymentScheduleRateSourceType | N | Required if NoUnderlyingPaymentScheduleRates(40704) > 0. |
| →40707 | UnderlyingPaymentScheduleReferencePage | N | Conditionally required when UnderlyingPaymentScheduleRateSource(40705) = 99 (Other). |

8.431 UnderlyingPaymentStream

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 40568 | UnderlyingPaymentStreamType | N | |
| 40569 | UnderlyingPaymentStreamMarketRate | N | |
| 40570 | UnderlyingPaymentStreamDelayIndicator | N | |
| 42895 | UnderlyingPaymentStreamCashSettlIndicator | N | |
| 40571 | UnderlyingPaymentStreamSettlCurrency | N | |
| 40572 | UnderlyingPaymentStreamDayCount | N | |
| 43107 | UnderlyingPaymentStreamOtherDayCount | N | May be used to specify a count method not listed in UnderlyingPaymentStreamDayCount(40572). |
| 40573 | UnderlyingPaymentStreamAccrualDays | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40574 | UnderlyingPaymentStreamDiscountType | N | |
| 40575 | UnderlyingPaymentStreamDiscountRate | N | |
| 40576 | UnderlyingPaymentStreamDiscountRateDayCount | N | |
| 40577 | UnderlyingPaymentStreamCompoundingMethod | N | |
| 42896 | UnderlyingPaymentStreamCompoundingXIDRef | N | Mutually exclusive with UnderlyingPaymentStreamCompoundingFixedRate(42900) or the UnderlyingPaymentStreamCompoundingFloatingRate component. |
| 42897 | UnderlyingPaymentStreamCompoundingSpread | N | |
| 42898 | UnderlyingPaymentStreamInterpolationMethod | N | |
| 42899 | UnderlyingPaymentStreamInterpolationPeriod | N | |
| 40578 | UnderlyingPaymentStreamInitialPrincipalExchangeIndicator | N | |
| 40579 | UnderlyingPaymentStreamInterimPrincipalExchangeIndicator | N | |
| 40580 | UnderlyingPaymentStreamFinalPrincipalExchangeIndicator | N | |
| 41897 | UnderlyingPaymentStreamFlatRateIndicator | N | |
| 41898 | UnderlyingPaymentStreamFlatRateAmount | N | |
| 41899 | UnderlyingPaymentStreamFlatRateCurrency | N | |
| 41900 | UnderlyingPaymentStreamMaximumPaymentAmount | N | |
| 41901 | UnderlyingPaymentStreamMaximumPaymentCurrency | N | |
| 41902 | UnderlyingPaymentStreamMaximumTransactionAmount | N | |
| 41903 | UnderlyingPaymentStreamMaximumTransactionCurrency | N | |
| Component | UnderlyingPaymentStreamPaymentDates | N | |
| Component | UnderlyingPaymentStreamResetDates | N | |
| Component | UnderlyingPaymentStreamFixedRate | N | |
| Component | UnderlyingPaymentStreamFloatingRate | N | |

| Tag | Name | Req'd | Description |
|-----------|--|-------|--|
| 42900 | UnderlyingPaymentStreamCompoundingFixedRate | N | Mutually exclusive with UnderlyingPaymentStreamCompoundingXIDRef(42896) or the UnderlyingPaymentStreamCompoundingFloatingRate component. |
| Component | UnderlyingPaymentStreamCompoundingFloatingRate | N | Mutually exclusive with UnderlyingPaymentStreamCompoundingFixedRate(42900) or the UnderlyingPaymentStreamCompoundingXIDRef(42896). |
| Component | UnderlyingPaymentStreamCompoundingDates | N | |
| Component | UnderlyingPaymentStreamNonDeliverableSettlementTerms | N | |

8.432 UnderlyingPaymentStreamCompoundingDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42901 | NoUnderlyingPaymentStreamCompoundingDates | N | |
| →42902 | UnderlyingPaymentStreamCompoundingDate | N | Required if NoUnderlyingPaymentStreamCompoundingDates(42901) > 0. |
| →42903 | UnderlyingPaymentStreamCompoundingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.433 UnderlyingPaymentStreamCompoundingDates

| Tag | Name | Req'd | Description |
|-----------|--|-------|--|
| 42904 | UnderlyingPaymentStreamCompoundingDatesBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to payment stream compounding dates. |
| Component | UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to payment stream compounding dates. |
| Component | UnderlyingPaymentStreamCompoundingDateGrp | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42905 | UnderlyingPaymentStreamCompoundingDatesRelativeTo | N | |
| 42906 | UnderlyingPaymentStreamCompoundingDatesOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamCompoundingDatesOffsetUnit(42907) is specified. |
| 42907 | UnderlyingPaymentStreamCompoundingDatesOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamCompoundingDatesOffsetPeriod(42906) is specified. |
| 42908 | UnderlyingPaymentStreamCompoundingDatesOffsetDayType | N | |
| 42909 | UnderlyingPaymentStreamCompoundingPeriodSkip | N | |
| Component | UnderlyingPaymentStreamCompoundingStartDate | N | |
| Component | UnderlyingPaymentStreamCompoundingEndDate | N | |
| 42910 | UnderlyingPaymentStreamCompoundingFrequencyPeriod | N | Conditionally required when UnderlyingPaymentStreamCompoundingFrequencyUnit(42911) is specified. |
| 42911 | UnderlyingPaymentStreamCompoundingFrequencyUnit | N | Conditionally required when UnderlyingPaymentStreamCompoundingFrequencyPeriod(42910) is specified. |
| 42912 | UnderlyingPaymentStreamCompoundingRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the payment stream dates. |
| 42913 | UnderlyingPaymentStreamBoundsFirstDateUnadjusted | N | |
| 42914 | UnderlyingPaymentStreamBoundsLastDateUnadjusted | N | |

8.434 UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42915 | NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters | N | |
| →42916 | UnderlyingPaymentStreamCompoundingDatesBusinessCenter | N | Required if NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters(42915) > 0. |

8.435 UnderlyingPaymentStreamCompoundingEndDate

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42917 | UnderlyingPaymentStreamCompoundingEndDateUnadjusted | N | |
| 42918 | UnderlyingPaymentStreamCompoundingEndDateRelativeTo | N | |
| 42919 | UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetUnit(42920) is specified. |
| 42920 | UnderlyingPaymentStreamCompoundingEndDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod(42919) is specified. |
| 42921 | UnderlyingPaymentStreamCompoundingEndDateOffsetDayType | N | |
| 42922 | UnderlyingPaymentStreamCompoundingEndDateAdjusted | N | |

8.436 UnderlyingPaymentStreamCompoundingFloatingRate

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 42923 | UnderlyingPaymentStreamCompoundingRateIndex | N | |
| 42924 | UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod | N | Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurveUnit(42925) is specified. |
| 42925 | UnderlyingPaymentStreamCompoundingRateIndexCurveUnit | N | Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod(42924) is specified. |
| 42926 | UnderlyingPaymentStreamCompoundingRateMultiplier | N | |
| 42927 | UnderlyingPaymentStreamCompoundingRateSpread | N | |
| 42928 | UnderlyingPaymentStreamCompoundingRateSpreadPositionType | N | |
| 42929 | UnderlyingPaymentStreamCompoundingRateTreatment | N | |
| 42930 | UnderlyingPaymentStreamCompoundingCapRate | N | |
| 42931 | UnderlyingPaymentStreamCompoundingCapRateBuySide | N | |
| 42932 | UnderlyingPaymentStreamCompoundingCapRateSellSide | N | |
| 42933 | UnderlyingPaymentStreamCompoundingFloorRate | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 42934 | UnderlyingPaymentStreamCompoundingFloorRateBuySide | N | |
| 42935 | UnderlyingPaymentStreamCompoundingFloorRateSellSide | N | |
| 42936 | UnderlyingPaymentStreamCompoundingInitialRate | N | |
| 42937 | UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection | N | |
| 42938 | UnderlyingPaymentStreamCompoundingFinalRatePrecision | N | |
| 42939 | UnderlyingPaymentStreamCompoundingAveragingMethod | N | |
| 42940 | UnderlyingPaymentStreamCompoundingNegativeRateTreatment | N | |

8.437 UnderlyingPaymentStreamCompoundingStartDate

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 42941 | UnderlyingPaymentStreamCompoundingStartDateUnadjusted | N | |
| 42942 | UnderlyingPaymentStreamCompoundingStartDateRelativeTo | N | |
| 42943 | UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetUnit(42944) is specified. |
| 42944 | UnderlyingPaymentStreamCompoundingStartDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod(42943) is specified. |
| 42945 | UnderlyingPaymentStreamCompoundingStartDateOffsetDayType | N | |
| 42946 | UnderlyingPaymentStreamCompoundingStartDateAdjusted | N | |

8.438 UnderlyingPaymentStreamFinalPricePaymentDate

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 42949 | UnderlyingPaymentStreamFinalPricePaymentDateUnadjusted | N | |
| 42950 | UnderlyingPaymentStreamFinalPricePaymentDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42951 | UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit(42952) is specified. |
| 42952 | UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod(42951) is specified. |
| 42953 | UnderlyingPaymentStreamFinalPricePaymentDateOffsetDayType | N | |
| 42954 | UnderlyingPaymentStreamFinalPricePaymentDateAdjusted | N | |

8.439 UnderlyingPaymentStreamFixedRate

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40615 | UnderlyingPaymentStreamRate | N | Mutually exclusive with UnderlyingPaymentStreamFixedAmount(40616). |
| 40616 | UnderlyingPaymentStreamFixedAmount | N | Mutually exclusive with UnderlyingPaymentStreamRate(40615). |
| 40617 | UnderlyingPaymentStreamRateOrAmountCurrency | N | |
| 41904 | UnderlyingPaymentStreamFixedAmountUnitOfMeasure | N | |
| 41905 | UnderlyingPaymentStreamTotalFixedAmount | N | |
| 40618 | UnderlyingPaymentStreamFutureValueNotional | N | |
| 40619 | UnderlyingPaymentStreamFutureValueDateAdjusted | N | |
| 41906 | UnderlyingPaymentStreamWorldScaleRate | N | |
| 41907 | UnderlyingPaymentStreamContractPrice | N | |
| 41908 | UnderlyingPaymentStreamContractPriceCurrency | N | |

8.440 UnderlyingPaymentStreamFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 40972 | NoUnderlyingPaymentStreamFixingDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| →40607 | UnderlyingPaymentStreamFixingDateBusinessCenter | N | Required if NoUnderlyingPaymentStreamFixingDateBusinessCenters(40972) > 0. |

8.441 UnderlyingPaymentStreamFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|--|
| 42955 | NoUnderlyingPaymentStreamFixingDates | N | |
| →42956 | UnderlyingPaymentStreamFixingDate | N | Required if NoUnderlyingPaymentStreamFixingDates(42955) > 0. |
| →42957 | UnderlyingPaymentStreamFixingDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.442 UnderlyingPaymentStreamFloatingRate

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 40620 | UnderlyingPaymentStreamRateIndex | N | |
| 40621 | UnderlyingPaymentStreamRateIndexSource | N | |
| 43092 | UnderlyingPaymentStreamRateIndexID | N | Conditionally required when UnderlyingPaymentStreamRateIndexIDSource(43093) is specified. |
| 43093 | UnderlyingPaymentStreamRateIndexIDSource | N | Conditionally required when UnderlyingPaymentStreamRateIndexID(43092) is specified. |
| 40622 | UnderlyingPaymentStreamRateIndexCurveUnit | N | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified. |
| 40623 | UnderlyingPaymentStreamRateIndexCurvePeriod | N | Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit(40622) is specified. |
| 43120 | UnderlyingPaymentStreamRateIndex2 | N | |
| 43121 | UnderlyingPaymentStreamRateIndex2Source | N | |
| 43122 | UnderlyingPaymentStreamRateIndex2ID | N | Conditionally required when UnderlyingPaymentStreamRateIndex2IDSource(43123) is specified. |
| 43123 | UnderlyingPaymentStreamRateIndex2IDSource | N | Conditionally required when UnderlyingPaymentStreamRateIndex2ID(43122) is specified. |
| 41911 | UnderlyingPaymentStreamRateIndex2CurveUnit | N | Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod(41912) is specified. |

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 41912 | UnderlyingPaymentStreamRateIndex2CurvePeriod | N | Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit(41911) is specified. |
| 41913 | UnderlyingPaymentStreamRateIndexLocation | N | |
| 41914 | UnderlyingPaymentStreamRateIndexLevel | N | |
| 41915 | UnderlyingPaymentStreamRateIndexUnitOfMeasure | N | |
| 41916 | UnderlyingPaymentStreamSettlLevel | N | |
| 41917 | UnderlyingPaymentStreamReferenceLevel | N | |
| 41918 | UnderlyingPaymentStreamReferenceLevelUnitOfMeasure | N | |
| 41919 | UnderlyingPaymentStreamReferenceLevelEqualsZeroIndicator | N | |
| 40624 | UnderlyingPaymentStreamRateMultiplier | N | |
| 40625 | UnderlyingPaymentStreamRateSpread | N | |
| 41920 | UnderlyingPaymentStreamRateSpreadCurrency | N | |
| 41921 | UnderlyingPaymentStreamRateSpreadUnitOfMeasure | N | |
| 41922 | UnderlyingPaymentStreamRateConversionFactor | N | |
| 41923 | UnderlyingPaymentStreamRateSpreadType | N | |
| 40626 | UnderlyingPaymentStreamRateSpreadPositionType | N | |
| 40627 | UnderlyingPaymentStreamRateTreatment | N | |
| 40628 | UnderlyingPaymentStreamCapRate | N | |
| 40629 | UnderlyingPaymentStreamCapRateBuySide | N | |
| 40630 | UnderlyingPaymentStreamCapRateSellSide | N | |
| 40631 | UnderlyingPaymentStreamFloorRate | N | |
| 40632 | UnderlyingPaymentStreamFloorRateBuySide | N | |
| 40633 | UnderlyingPaymentStreamFloorRateSellSide | N | |
| 40634 | UnderlyingPaymentStreamInitialRate | N | |
| 41924 | UnderlyingPaymentStreamLastResetRate | N | |
| 41925 | UnderlyingPaymentStreamFinalRate | N | |
| 40635 | UnderlyingPaymentStreamFinalRateRoundingDirection | N | |
| 40636 | UnderlyingPaymentStreamFinalRatePrecision | N | |
| 40637 | UnderlyingPaymentStreamAveragingMethod | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40638 | UnderlyingPaymentStreamNegativeRateTreatment | N | |
| 41926 | UnderlyingPaymentStreamCalculationLagPeriod | N | Conditionally required when UnderlyingPaymentStreamCalculationLagUnit(41927) is specified. |
| 41927 | UnderlyingPaymentStreamCalculationLagUnit | N | Conditionally required when UnderlyingPaymentStreamCalculationLagPeriod(41926) is specified. |
| 42958 | UnderlyingPaymentStreamFirstObservationDateUnadjusted | N | |
| 42959 | UnderlyingPaymentStreamFirstObservationDateRelativeTo | N | |
| 42960 | UnderlyingPaymentStreamFirstObservationDateOffsetDayType | N | |
| 41928 | UnderlyingPaymentStreamFirstObservationDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetUnit(41929) is specified. |
| 41929 | UnderlyingPaymentStreamFirstObservationDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetPeriod(41928) is specified. |
| 42961 | UnderlyingPaymentStreamFirstObservationDateAdjusted | N | |
| 41930 | UnderlyingPaymentStreamPricingDayType | N | |
| 41931 | UnderlyingPaymentStreamPricingDayDistribution | N | |
| 41932 | UnderlyingPaymentStreamPricingDayCount | N | |
| 41933 | UnderlyingPaymentStreamPricingBusinessCalendar | N | |
| 41934 | UnderlyingPaymentStreamPricingBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of pricing dates. |
| Component | UnderlyingPaymentStreamPricingBusinessCenterGrp | N | |
| Component | UnderlyingPaymentStreamPricingDayGrp | N | |
| Component | UnderlyingPaymentStreamPricingDateGrp | N | |
| 40639 | UnderlyingPaymentStreamInflationLagPeriod | N | Conditionally required when UnderlyingPaymentStreamInflationLagUnit(40640) is specified. |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40640 | UnderlyingPaymentStreamInflationLagUnit | N | Conditionally required when UnderlyingPaymentStreamInflationLagPeriod(40639) is specified. |
| 40641 | UnderlyingPaymentStreamInflationLagDayType | N | |
| 40642 | UnderlyingPaymentStreamInflationInterpolationMethod | N | |
| 40643 | UnderlyingPaymentStreamInflationIndexSource | N | |
| 40644 | UnderlyingPaymentStreamInflationPublicationSource | N | |
| 40645 | UnderlyingPaymentStreamInflationInitialIndexLevel | N | |
| 40646 | UnderlyingPaymentStreamInflationFallbackBondApplicable | N | |
| 40647 | UnderlyingPaymentStreamFRADiscounting | N | |
| 42962 | UnderlyingPaymentStreamUnderlierRefID | N | |
| Component | UnderlyingPaymentStreamFormula | N | |
| Component | UnderlyingDividendConditions | N | |
| 42963 | UnderlyingReturnRateNotionalReset | N | |
| Component | UnderlyingReturnRateGrp | N | |
| 42964 | UnderlyingPaymentStreamLinkInitialLevel | N | |
| 42965 | UnderlyingPaymentStreamLinkClosingLevelIndicator | N | |
| 42966 | UnderlyingPaymentStreamLinkExpiringLevelIndicator | N | |
| 42967 | UnderlyingPaymentStreamLinkEstimatedTradingDays | N | |
| 42968 | UnderlyingPaymentStreamLinkStrikePrice | N | |
| 42969 | UnderlyingPaymentStreamLinkStrikePriceType | N | |
| 42970 | UnderlyingPaymentStreamLinkMaximumBoundary | N | |
| 42971 | UnderlyingPaymentStreamLinkMinimumBoundary | N | |
| 42972 | UnderlyingPaymentStreamLinkNumberOfDataSeries | N | |
| 42973 | UnderlyingPaymentStreamVarianceUnadjustedCap | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42974 | UnderlyingPaymentStreamRealizedVarianceMethod | N | |
| 42975 | UnderlyingPaymentStreamDaysAdjustmentIndicator | N | |
| 42976 | UnderlyingPaymentStreamNearestExchangeContractRefID | N | |
| 42977 | UnderlyingPaymentStreamVegaNotionalAmount | N | |

8.443 UnderlyingPaymentStreamFormula

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 42978 | UnderlyingPaymentStreamFormulaCurrency | N | |
| 42979 | UnderlyingPaymentStreamFormulaCurrencyDeterminationMethod | N | |
| 42980 | UnderlyingPaymentStreamFormulaReferenceAmount | N | |
| Component | UnderlyingPaymentStreamFormulaMathGrp | N | |
| Component | UnderlyingPaymentStreamFormulaImage | N | |

8.444 UnderlyingPaymentStreamFormulaImage

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 42947 | UnderlyingPaymentStreamFormulaImageLength | N | Conditionally required when UnderlyingPaymentStreamFormulaImage(42948) is specified. |
| 42948 | UnderlyingPaymentStreamFormulaImage | N | Conditionally required when UnderlyingPaymentStreamFormulaImageLength(42947) is specified. |

8.445 UnderlyingPaymentStreamFormulaMathGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|---|
| 42981 | NoUnderlyingPaymentStreamFormulas | N | |
| →43111 | UnderlyingPaymentStreamFormulaLength | N | Required if NoUnderlyingPaymentStreamFormulas(42981) > 0 |
| →42982 | UnderlyingPaymentStreamFormula | N | Required if NoUnderlyingPaymentStreamFormulas(42981) > 0. |
| →42983 | UnderlyingPaymentStreamFormulaDesc | N | |

8.446 UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40971 | NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters | N | |
| →40600 | UnderlyingPaymentStreamInitialFixingDateBusinessCenter | N | Required if NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters(40971) > 0. |

8.447 UnderlyingPaymentStreamNonDeliverableFixingDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 40656 | NoUnderlyingNonDeliverableFixingDates | N | |
| →40657 | UnderlyingNonDeliverableFixingDate | N | Required if NoUnderlyingNonDeliverableFixingDates(40656) > 0. |
| →40658 | UnderlyingNonDeliverableFixingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.448 UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40968 | NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters | N | |
| →40650 | UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenter | N | Required if NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters(40968) > 0. |

8.449 UnderlyingPaymentStreamNonDeliverableSettlRateSource

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| 40661 | UnderlyingPaymentStreamNonDeliverableSettlRateSource | N | |
| 40824 | UnderlyingPaymentStreamNonDeliverableSettlReferencePage | N | Conditionally required when UnderlyingPaymentStreamNonDeliverableSettlRateSource(40661) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.450 UnderlyingPaymentStreamNonDeliverableSettlTerms

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 40648 | UnderlyingPaymentStreamNonDeliverableRefCurrency | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40649 | UnderlyingPaymentStreamNonDeliverableFixingDatesBizDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's non-deliverable settlement terms. |
| Component | UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's non-deliverable settlement terms. |
| 40651 | UnderlyingPaymentStreamNonDeliverableFixingDatesRelativeTo | N | |
| 40652 | UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit(40653) is specified. |
| 40653 | UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod(40652) is specified. |
| 40654 | UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetDayType | N | |
| Component | UnderlyingPaymentStreamNonDeliverableSettlementRateSource | N | |
| Component | UnderlyingPaymentStreamNonDeliverableFixingDateGrp | N | |
| Component | UnderlyingSettlementRateDisruptionFallbackGrp | N | |

8.451 UnderlyingPaymentStreamPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40969 | NoUnderlyingPaymentStreamPaymentDateBusinessCenters | N | |
| →40982 | UnderlyingPaymentStreamPaymentDateBusinessCenter | N | Required if NoUnderlyingPaymentStreamPaymentDateBusinessCenters(40969) > 0. |

8.452 UnderlyingPaymentStreamPaymentDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41937 | NoUnderlyingPaymentStreamPaymentDates | N | |
| →41938 | UnderlyingPaymentStreamPaymentDate | N | Required if NoUnderlyingPaymentStreamPaymentDates(41937) > 0. |
| →41939 | UnderlyingPaymentStreamPaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.453 UnderlyingPaymentStreamPaymentDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40581 | UnderlyingPaymentStreamPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's payment dates. |
| Component | UnderlyingPaymentStreamPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's payment dates. |
| Component | UnderlyingPaymentStreamPaymentDateGrp | N | |
| 40583 | UnderlyingPaymentStreamPaymentFrequencyPeriod | N | Conditionally required when UnderlyingPaymentStreamPaymentFrequencyUnit(40584) is specified. |
| 40584 | UnderlyingPaymentStreamPaymentFrequencyUnit | N | Conditionally required when UnderlyingPaymentStreamPaymentFrequencyPeriod(40583) is specified. |
| 40585 | UnderlyingPaymentStreamPaymentRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates. |
| 40586 | UnderlyingPaymentStreamFirstPaymentDateUnadjusted | N | |
| 40587 | UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted | N | |

| Tag | Name | Req'd | Description |
|-----------------------|---|-------|---|
| 40588 | UnderlyingPaymentStreamPaymentDateRelativeT o | N | |
| 40589 | UnderlyingPaymentStreamPaymentDateOffsetPer iod | N | Conditionally required when UnderlyingPaymentStreamPaymentOffsetUnit(40590) is specified. |
| 40590 | UnderlyingPaymentStreamPaymentDateOffsetUni t | N | Conditionally required when UnderlyingPaymentStreamPaymentOffsetPeriod(40589) is specified. |
| 40591 | UnderlyingPaymentStreamPaymentDateOffsetDa yType | N | |
| 41940 | UnderlyingPaymentStreamMasterAgreementPay mentDatesIndicator | N | |
| Compon ent | UnderlyingPaymentStreamFinalPricePaymentDat e | N | |

8.454 UnderlyingPaymentStreamPricingBusinessCenterGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 41909 | NoUnderlyingPaymentStreamPricingBusines sCenters | N | |
| →419 10 | UnderlyingPaymentStreamPricingBusinessC enter | N | Required if NoUnderlyingPaymentStreamPricingBusinessCenters(41909) > 0. |

8.455 UnderlyingPaymentStreamPricingDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 41941 | NoUnderlyingPaymentStreamPricingDates | N | |
| →41942 | UnderlyingPaymentStreamPricingDate | N | Required if NoUnderlyingPaymentStreamPricingDates(41941) > 0. |
| →41943 | UnderlyingPaymentStreamPricingDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.456 UnderlyingPaymentStreamPricingDayGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 41944 | NoUnderlyingPaymentStreamPricingDays | N | |
| →4194 5 | UnderlyingPaymentStreamPricingDayOfWee k | N | Required if NoUnderlyingPaymentStreamPricingDays(41944) > 0. |

| Tag | Name | Req'd | Description |
|--------|---|-------|-------------|
| →41946 | UnderlyingPaymentStreamPricingDayNumber | N | |

8.457 UnderlyingPaymentStreamResetDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40970 | NoUnderlyingPaymentStreamResetDateBusinessCenters | N | |
| →40594 | UnderlyingPaymentStreamResetDateBusinessCenter | N | Required if NoUnderlyingPaymentStreamResetDateBusinessCenters(40970) > 0. |

8.458 UnderlyingPaymentStreamResetDates

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40592 | UnderlyingPaymentStreamResetDateRelativeTo | N | |
| 40593 | UnderlyingPaymentStreamResetDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| Component | UnderlyingPaymentStreamResetDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| 40595 | UnderlyingPaymentStreamResetFrequencyPeriod | N | Conditionally required when UnderlyingPaymentStreamResetFrequencyUnit(40596) is specified. |
| 40596 | UnderlyingPaymentStreamResetFrequencyUnit | N | Conditionally required when UnderlyingPaymentStreamResetFrequencyPeriod(40595) is specified. |
| 40597 | UnderlyingPaymentStreamResetWeeklyRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the reset dates. |
| 40598 | UnderlyingPaymentStreamInitialFixingDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40599 | UnderlyingPaymentStreamInitialFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| Component | UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| 40601 | UnderlyingPaymentStreamInitialFixingDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetUnit(40602) is specified. |
| 40602 | UnderlyingPaymentStreamInitialFixingDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetPeriod(40601) is specified. |
| 40603 | UnderlyingPaymentStreamInitialFixingDateOffsetDayType | N | |
| 40604 | UnderlyingPaymentStreamInitialFixingDateAdjusted | N | |
| 40605 | UnderlyingPaymentStreamFixingDateRelativeTo | N | |
| 40606 | UnderlyingPaymentStreamFixingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| Component | UnderlyingPaymentStreamFixingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates. |
| 40608 | UnderlyingPaymentStreamFixingDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamFixingDateOffsetUnit(40609) is specified. |
| 40609 | UnderlyingPaymentStreamFixingDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamFixingDateOffsetPeriod(40608) is specified. |
| 40610 | UnderlyingPaymentStreamFixingDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 40611 | UnderlyingPaymentStreamFixingDateAdjusted | N | |
| 40612 | UnderlyingPaymentStreamRateCutoffDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStreamRateCutoffDateOffsetUnit(40613) is specified. |
| 40613 | UnderlyingPaymentStreamRateCutoffDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStreamRateCutoffDateOffsetPeriod(40612) is specified. |
| 40614 | UnderlyingPaymentStreamRateCutoffDateOffsetDayType | N | |
| Component | UnderlyingPaymentStreamFixingDateGrp | N | |

8.459 UnderlyingPaymentStubEndDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42984 | UnderlyingPaymentStubEndDateUnadjusted | N | |
| 42985 | UnderlyingPaymentStubEndDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this payment stub instance. |
| Component | UnderlyingPaymentStubEndDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this payment stub instance. |
| 42986 | UnderlyingPaymentStubEndDateRelativeTo | N | |
| 42987 | UnderlyingPaymentStubEndDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStubEndDateOffsetUnit(42988) is specified. |
| 42988 | UnderlyingPaymentStubEndDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStubEndDateOffsetPeriod(42987) is specified. |
| 42989 | UnderlyingPaymentStubEndDateOffsetDayType | N | |
| 42990 | UnderlyingPaymentStubEndDateAdjusted | N | |

8.460 UnderlyingPaymentStubEndDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42991 | NoUnderlyingPaymentStubEndDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →42992 | UnderlyingPaymentStubEndDateBusinessCenter | N | Required if NoUnderlyingPaymentStubEndDateBusinessCenters(42991) > 0. |

8.461 UnderlyingPaymentStubGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 40708 | NoUnderlyingPaymentStubs | N | |
| →40709 | UnderlyingPaymentStubType | N | Required if NoUnderlyingPaymentStubs(40708) > 0. |
| →40710 | UnderlyingPaymentStubLength | N | |
| →Component | UnderlyingPaymentStubStartDate | N | |
| →Component | UnderlyingPaymentStubEndDate | N | |
| →40711 | UnderlyingPaymentStubRate | N | |
| →40712 | UnderlyingPaymentStubFixedAmount | N | |
| →40713 | UnderlyingPaymentStubFixedCurrency | N | |
| →40714 | UnderlyingPaymentStubIndex | N | |
| →40715 | UnderlyingPaymentStubIndexSource | N | |
| →40716 | UnderlyingPaymentStubIndexCurvePeriod | N | Conditionally required when UnderlyingPaymentStubIndexCurveUnit(40717) is specified. |
| →40717 | UnderlyingPaymentStubIndexCurveUnit | N | Conditionally required when UnderlyingPaymentStubIndexCurvePeriod(40716) is specified. |
| →40718 | UnderlyingPaymentStubIndexRateMultiplier | N | |
| →40719 | UnderlyingPaymentStubIndexRateSpread | N | |
| →40720 | UnderlyingPaymentStubIndexRateSpreadPositionType | N | |
| →40721 | UnderlyingPaymentStubIndexRateTreatment | N | |
| →40722 | UnderlyingPaymentStubIndexCapRate | N | |
| →40723 | UnderlyingPaymentStubIndexCapRateBuySide | N | |
| →40724 | UnderlyingPaymentStubIndexCapRateSellSide | N | |
| →40725 | UnderlyingPaymentStubIndexFloorRate | N | |
| →40726 | UnderlyingPaymentStubIndexFloorRateBuySide | N | |
| →40727 | UnderlyingPaymentStubIndexFloorRateSellSide | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| →40728 | UnderlyingPaymentStubIndex2 | N | |
| →40729 | UnderlyingPaymentStubIndex2Source | N | |
| →40730 | UnderlyingPaymentStubIndex2CurvePeriod | N | Conditionally required when UnderlyingPaymentStubIndex2CurveUnit(40731) is specified. |
| →40731 | UnderlyingPaymentStubIndex2CurveUnit | N | Conditionally required when UnderlyingPaymentStubIndex2CurvePeriod(40730) is specified. |
| →40732 | UnderlyingPaymentStubIndex2RateMultiplier | N | |
| →40733 | UnderlyingPaymentStubIndex2RateSpread | N | |
| →40734 | UnderlyingPaymentStubIndex2RateSpreadPositionType | N | |
| →40735 | UnderlyingPaymentStubIndex2RateTreatment | N | |
| →40736 | UnderlyingPaymentStubIndex2CapRate | N | |
| →40737 | UnderlyingPaymentStubIndex2FloorRate | N | |

8.462 UnderlyingPaymentStubStartDate

| Tag | Name | Req'd | Description |
|------------------|--|-------|--|
| 42993 | UnderlyingPaymentStubStartDateUnadjusted | N | |
| 42994 | UnderlyingPaymentStubStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this payment stub instance. |
| Component | UnderlyingPaymentStubStartDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this payment stub instance. |
| 42995 | UnderlyingPaymentStubStartDateRelativeTo | N | |
| 42996 | UnderlyingPaymentStubStartDateOffsetPeriod | N | Conditionally required when UnderlyingPaymentStubStartDateOffsetUnit(42997) is specified. |
| 42997 | UnderlyingPaymentStubStartDateOffsetUnit | N | Conditionally required when UnderlyingPaymentStubStartDateOffsetPeriod(42996) is specified. |
| 42998 | UnderlyingPaymentStubStartDateOffsetDayType | N | |
| 42999 | UnderlyingPaymentStubStartDateAdjusted | N | |

8.463 UnderlyingPaymentStubStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 43000 | NoUnderlyingPaymentStubStartDateBusinessCenters | N | |
| →43001 | UnderlyingPaymentStubStartDateBusinessCenter | N | Required if NoUnderlyingPaymentStubStartDateBusinessCenters(43000) > 0. |

8.464 UnderlyingPhysicalSettleDeliverableObligationGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42065 | NoUnderlyingPhysicalSettleDeliverableObligations | N | |
| →42066 | UnderlyingPhysicalSettleDeliverableObligationType | N | Required if NoUnderlyingPhysicalSettleDeliverableObligations(42065) > 0. |
| →42067 | UnderlyingPhysicalSettleDeliverableObligationValue | N | |

8.465 UnderlyingPhysicalSettleTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 42060 | NoUnderlyingPhysicalSettleTerms | N | |
| →Component | UnderlyingPhysicalSettleDeliverableObligationGrp | N | Required if NoUnderlyingPhysicalSettleTerms(42060) > 0. |
| →42061 | UnderlyingPhysicalSettleCurrency | N | |
| →42062 | UnderlyingPhysicalSettleBusinessDays | N | |
| →42063 | UnderlyingPhysicalSettleMaximumBusinessDays | N | |
| →42064 | UnderlyingPhysicalSettleTermXID | N | |

8.466 UnderlyingPricingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 41947 | NoUnderlyingPricingDateBusinessCenters | N | |
| →41948 | UnderlyingPricingDateBusinessCenter | N | Required if NoUnderlyingPricingDateBusinessCenters(41947) > 0. |

8.467 UnderlyingPricingDateTime

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 41949 | UnderlyingPricingDateUnadjusted | N | |
| 41950 | UnderlyingPricingDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates. |
| Component | UnderlyingPricingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates. |
| 41951 | UnderlyingPricingDateAdjusted | N | |
| 41952 | UnderlyingPricingTime | N | |
| 41953 | UnderlyingPricingTimeBusinessCenter | N | |

8.468 UnderlyingProtectionTermEventGrp

| Tag | Name | Req'd | Description |
|--------------------|--|-------|--|
| 42077 | NoUnderlyingProtectionTermEvents | N | |
| →42078 | UnderlyingProtectionTermEventType | N | Required if NoUnderlyingProtectionTermEvents (42078) > 0. |
| →42079 | UnderlyingProtectionTermEventValue | N | |
| →42080 | UnderlyingProtectionTermEventCurrency | N | |
| →42081 | UnderlyingProtectionTermEventPeriod | N | Conditionally required when UnderlyingProtectionTermEventUnit(42082) is specified. |
| →42082 | UnderlyingProtectionTermEventUnit | N | Conditionally required when UnderlyingProtectionTermEventPeriod(42081) is specified. |
| →42083 | UnderlyingProtectionTermEventDayType | N | |
| →42084 | UnderlyingProtectionTermEventRateSource | N | |
| → Component | UnderlyingProtectionTermEventQualifierGrp | N | |

8.469 UnderlyingProtectionTermEventNewsSourceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42090 | NoUnderlyingProtectionTermEventNewsSources | N | |
| →42091 | UnderlyingProtectionTermEventNewsSource | N | Required if NoUnderlyingProtectionTermEventNewsSources(42090) > 0. |

8.470 UnderlyingProtectionTermEventQualifierGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42085 | NoUnderlyingProtectionTermEventQualifiers | N | |
| →42086 | UnderlyingProtectionTermEventQualifier | N | Required if NoUnderlyingProtectionTermEventQualifiers(42085) > 0. |

8.471 UnderlyingProtectionTermGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| 42068 | NoUnderlyingProtectionTerms | N | |
| →42069 | UnderlyingProtectionTermNotional | N | Required if NoUnderlyingProtectionTerms(42068) > 0. |
| →42070 | UnderlyingProtectionTermCurrency | N | |
| →42071 | UnderlyingProtectionTermSellerNotifies | N | |
| →42072 | UnderlyingProtectionTermBuyerNotifies | N | |
| →42073 | UnderlyingProtectionTermEventBusinessCenter | N | |
| →42074 | UnderlyingProtectionTermStandardSources | N | |
| →42075 | UnderlyingProtectionTermEventMinimumSources | N | |
| →Component | UnderlyingProtectionTermEventNewsSourceGrp | N | |
| →Component | UnderlyingProtectionTermEventGrp | N | |
| →Component | UnderlyingProtectionTermObligationGrp | N | |
| →42076 | UnderlyingProtectionTermXID | N | |

8.472 UnderlyingProtectionTermObligationGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42087 | NoUnderlyingProtectionTermObligations | N | |
| →42088 | UnderlyingProtectionTermObligationType | N | Required if NoUnderlyingProtectionTermObligations(42087) > 0. |
| →42089 | UnderlyingProtectionTermObligationValue | N | |

8.473 UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42180 | NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters | N | |
| →42181 | UnderlyingProvisionCashSettlPaymentDateBusinessCenter | N | Required if NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters(42180) > 0. |

8.474 UnderlyingProvisionCashSettlPaymentDates

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 42092 | UnderlyingProvisionCashSettlPaymentDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional cash settlement payment date. |
| Component | UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional cash settlement payment date. |
| 42093 | UnderlyingProvisionCashSettlPaymentDateRelativeTo | N | |
| 42094 | UnderlyingProvisionCashSettlPaymentDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetUnit(42095) is specified. |
| 42095 | UnderlyingProvisionCashSettlPaymentDateOffsetUnit | N | Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetPeriod(42094) is specified. |
| 42096 | UnderlyingProvisionCashSettlPaymentDateOffsetDayType | N | |
| 42097 | UnderlyingProvisionCashSettlPaymentDateRangeFirst | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|-------------|
| 42098 | UnderlyingProvisionCashSettlePaymentDateRangeLast | N | |
| Component | UnderlyingProvisionCashSettlePaymentFixedDateGrp | N | |

8.475 UnderlyingProvisionCashSettlePaymentFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 42099 | NoUnderlyingProvisionCashSettlePaymentDates | N | |
| →42100 | UnderlyingProvisionCashSettlePaymentDate | N | Required if NoUnderlyingProvisionCashSettlePaymentDates (42099) > 0. |
| →42101 | UnderlyingProvisionCashSettlePaymentDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.476 UnderlyingProvisionCashSettleQuoteSource

| Tag | Name | Req'd | Description |
|-------|---|-------|-------------|
| 42102 | UnderlyingProvisionCashSettleQuoteSource | N | |
| 42103 | UnderlyingProvisionCashSettleQuoteReferencePage | N | |

8.477 UnderlyingProvisionCashSettleValueDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 42182 | NoUnderlyingProvisionCashSettleValueDateBusinessCenters | N | |
| →42183 | UnderlyingProvisionCashSettleValueDateBusinessCenter | N | Required if NoUnderlyingProvisionCashSettleValueDateBusinessCenters(42182) > 0. |

8.478 UnderlyingProvisionCashSettleValueDates

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42104 | UnderlyingProvisionCashSettleValueTime | N | |
| 42105 | UnderlyingProvisionCashSettleValueTimeBusinessCenter | N | |
| 42106 | UnderlyingProvisionCashSettleValueDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| | | | would be specific to this instance of the provisional cash settlement value date. |
| Component | UnderlyingProvisionCashSettlValueDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional cash settlement value date. |
| 42107 | UnderlyingProvisionCashSettlValueDateRelativeTo | N | |
| 42108 | UnderlyingProvisionCashSettlValueDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionCashSettlValueDateOffsetUnit(42109) is specified. |
| 42109 | UnderlyingProvisionCashSettlValueDateOffsetUnit | N | Conditionally required when UnderlyingProvisionCashSettlValueDateOffsetPeriod(42108) is specified. |
| 42110 | UnderlyingProvisionCashSettlValueDateOffsetDayType | N | |
| 42111 | UnderlyingProvisionCashSettlValueDateAdjusted | N | |

8.479 UnderlyingProvisionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42190 | NoUnderlyingProvisionDateBusinessCenters | N | |
| →42191 | UnderlyingProvisionDateBusinessCenter | N | Required if NoUnderlyingProvisionDateBusinessCenters(42190) > 0. |

8.480 UnderlyingProvisionGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42149 | NoUnderlyingProvisions | N | |
| →42150 | UnderlyingProvisionType | N | Required if NoUnderlyingProvisions(42149) > 0. |
| →42151 | UnderlyingProvisionDateUnadjusted | N | |
| →42152 | UnderlyingProvisionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the instrument provisions. |

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| →Component | UnderlyingProvisionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the instrument provisions. |
| →42153 | UnderlyingProvisionDateAdjusted | N | |
| →42154 | UnderlyingProvisionDateTenorPeriod | N | Conditionally required when UnderlyingProvisionDateTenorUnit(42155) is specified. |
| →42155 | UnderlyingProvisionDateTenorUnit | N | Conditionally required when UnderlyingProvisionDateTenorPeriod(42154) is specified. |
| →43002 | UnderlyingProvisionBreakFeeElection | N | |
| →43003 | UnderlyingProvisionBreakFeeRate | N | |
| →42156 | UnderlyingProvisionCalculationAgent | N | |
| →42157 | UnderlyingProvisionOptionSinglePartyBuyerSide | N | |
| →42158 | UnderlyingProvisionOptionSinglePartySellerSide | N | |
| →Component | UnderlyingProvisionCashSettlValueDates | N | |
| →Component | UnderlyingProvisionOptionExerciseDates | N | |
| →Component | UnderlyingProvisionOptionExpirationDate | N | |
| →Component | UnderlyingProvisionOptionRelevantUnderlyingDate | N | |
| →42159 | UnderlyingProvisionOptionExerciseStyle | N | |
| →42160 | UnderlyingProvisionOptionExerciseMultipleNotional | N | |
| →42161 | UnderlyingProvisionOptionExerciseMinimumNotional | N | |
| →42162 | UnderlyingProvisionOptionExerciseMaximumNotional | N | |
| →42163 | UnderlyingProvisionOptionMinimumNumber | N | |
| →42164 | UnderlyingProvisionOptionMaximumNumber | N | |
| →42165 | UnderlyingProvisionOptionExerciseConfirmation | N | |
| →Component | UnderlyingProvisionCashSettlPaymentDates | N | |
| →42166 | UnderlyingProvisionCashSettlMethod | N | |
| →42167 | UnderlyingProvisionCashSettlCurrency | N | |
| →42168 | UnderlyingProvisionCashSettlCurrency2 | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|---|
| →42169 | UnderlyingProvisionCashSettlQuoteType | N | |
| →Component | UnderlyingProvisionCashSettlQuoteSource | N | |
| →42170 | UnderlyingProvisionText | N | |
| →42171 | EncodedUnderlyingProvisionTextLen | N | Must be set if EncodedProvisionText(40987) field is specified and must immediately precede it. |
| →42172 | EncodedUnderlyingProvisionText | N | Encoded (non-ASCII characters) representation of the UnderlyingProvisionText(42170) field in the encoded format specified via the MessageEncoding(347) field. |
| →Component | UnderlyingProvisionParties | N | |

8.481 UnderlyingProvisionOptionExerciseBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42184 | NoUnderlyingProvisionOptionExerciseBusinessCenters | N | |
| →42185 | UnderlyingProvisionOptionExerciseBusinessCenter | N | Required if NoUnderlyingProvisionOptionExerciseBusinessCenters(42184) > 0. |

8.482 UnderlyingProvisionOptionExerciseDates

| Tag | Name | Req'd | Description |
|-----------|---|-------|---|
| 42115 | UnderlyingProvisionOptionExerciseBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option exercise date. |
| Component | UnderlyingProvisionOptionExerciseBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option exercise date. |
| Component | UnderlyingProvisionOptionExerciseFixedDateGrp | N | |

| Tag | Name | Req'd | Description |
|-------|---|-------|---|
| 42116 | UnderlyingProvisionOptionExerciseEarliestDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionOptionExerciseEarliestDateUnit(42117) is specified. |
| 42117 | UnderlyingProvisionOptionExerciseEarliestDateOffsetUnit | N | Conditionally required when UnderlyingProvisionOptionExerciseEarliestDatePeriod(42116) is specified. |
| 42118 | UnderlyingProvisionOptionExerciseFrequencyPeriod | N | Conditionally required when UnderlyingProvisionOptionExerciseFrequencyUnit(42119) is specified. |
| 42119 | UnderlyingProvisionOptionExerciseFrequencyUnit | N | Conditionally required when UnderlyingProvisionOptionExerciseFrequencyPeriod(42118) is specified. |
| 42120 | UnderlyingProvisionOptionExerciseStartDateUnadjusted | N | |
| 42121 | UnderlyingProvisionOptionExerciseStartDateRelativeTo | N | |
| 42122 | UnderlyingProvisionOptionExerciseStartDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetUnit(42123) is specified. |
| 42123 | UnderlyingProvisionOptionExerciseStartDateOffsetUnit | N | Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetPeriod(42122) is specified. |
| 42124 | UnderlyingProvisionOptionExerciseStartDateOffsetDayType | N | |
| 42125 | UnderlyingProvisionOptionExerciseStartDateAdjusted | N | |
| 42126 | UnderlyingProvisionOptionExercisePeriodSkip | N | |
| 42127 | UnderlyingProvisionOptionExerciseBoundsFirstDateUnadjusted | N | |
| 42128 | UnderlyingProvisionOptionExerciseBoundsLastDateUnadjusted | N | |
| 42129 | UnderlyingProvisionOptionExerciseEarliestTime | N | |
| 42130 | UnderlyingProvisionOptionExerciseEarliestTimeBusinessCenter | N | |
| 42131 | UnderlyingProvisionOptionExerciseLatestTime | N | |
| 42132 | UnderlyingProvisionOptionExerciseLatestTimeBusinessCenter | N | |

8.483 UnderlyingProvisionOptionExerciseFixedDateGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| 42112 | NoUnderlyingProvisionOptionExerciseFixedDates | N | |
| →42113 | UnderlyingProvisionOptionExerciseFixedDate | N | Required if NoUnderlyingProvisionOptionExerciseFixedDates(42112) > 0. |
| →42114 | UnderlyingProvisionOptionExerciseFixedDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.484 UnderlyingProvisionOptionExpirationDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 42133 | UnderlyingProvisionOptionExpirationDateUnadjusted | N | |
| 42134 | UnderlyingProvisionOptionExpirationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option expiration date. |
| Component | UnderlyingProvisionOptionExpirationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option expiration date. |
| 42135 | UnderlyingProvisionOptionExpirationDateRelativeTo | N | |
| 42136 | UnderlyingProvisionOptionExpirationDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetUnit(42137) is specified. |
| 42137 | UnderlyingProvisionOptionExpirationDateOffsetUnit | N | Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetPeriod(42136) is specified. |
| 42138 | UnderlyingProvisionOptionExpirationDateOffsetDayType | N | |
| 42139 | UnderlyingProvisionOptionExpirationDateAdjusted | N | |
| 42140 | UnderlyingProvisionOptionExpirationTime | N | |
| 42141 | UnderlyingProvisionOptionExpirationTimeBusinessCenter | N | |

8.485 UnderlyingProvisionOptionExpirationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 42186 | NoUnderlyingProvisionOptionExpirationDateBusinessCenters | N | |
| →42187 | UnderlyingProvisionOptionExpirationDateBusinessCenter | N | Required if NoUnderlyingProvisionOptionExpirationDateBusinessCenters(42186) > 0. |

8.486 UnderlyingProvisionOptionRelevantUnderlyingDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 42142 | UnderlyingProvisionOptionRelevantUnderlyingDateUnadjusted | N | |
| 42143 | UnderlyingProvisionOptionRelevantUnderlyingDateBizDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option relevant underlying date. |
| Component | UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option relevant underlying date. |
| 42144 | UnderlyingProvisionOptionRelevantUnderlyingDateRelativeTo | N | |
| 42145 | UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod | N | Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit(42146) is specified. |
| 42146 | UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit | N | Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod(42145) is specified. |
| 42147 | UnderlyingProvisionOptionRelevantUnderlyingDateOffsetDayType | N | |
| 42148 | UnderlyingProvisionOptionRelevantUnderlyingDateAdjusted | N | |

8.487 UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 42188 | NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters | N | |

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| →42189 | UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenter | N | Required if NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters(42188) > 0. |

8.488 UnderlyingProvisionParties

| Tag | Name | Req'd | Description |
|------------|---------------------------------------|-------|---|
| 42173 | NoUnderlyingProvisionPartyIDs | N | |
| →42174 | UnderlyingProvisionPartyID | N | Required if NoUnderlyingProvisionPartyIDs(42173) > 0. |
| →42175 | UnderlyingProvisionPartyIDSource | N | Required if NoUnderlyingProvisionPartyIDs(42173) > 0. |
| →42176 | UnderlyingProvisionPartyRole | N | Required if NoUnderlyingProvisionPartyIDs(42173) > 0. |
| →40918 | UnderlyingProvisionPartyRoleQualifier | N | |
| →Component | UnderlyingProvisionPtysSubGrp | N | |

8.489 UnderlyingProvisionPtysSubGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|--|
| 42177 | NoUnderlyingProvisionPartySubIDs | N | |
| →42178 | UnderlyingProvisionPartySubID | N | Required if NoUnderlyingProvisionPartySubIDs(42177) > 0. |
| →42179 | UnderlyingProvisionPartySubIDType | N | Required if NoUnderlyingProvisionPartySubIDs(42177) > 0. |

8.490 UnderlyingRateSpreadSchedule

| Tag | Name | Req'd | Description |
|-----------|------------------------------------|-------|-------------|
| 43004 | UnderlyingRateSpreadInitialValue | N | |
| Component | UnderlyingRateSpreadStepGrp | N | |

8.491 UnderlyingRateSpreadStepGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------|-------|---|
| 43005 | NoUnderlyingRateSpreadSteps | N | |
| →43006 | UnderlyingRateSpreadStepDate | N | Required if NoUnderlyingRateSpreadSteps(43005) > 0. |
| →43007 | UnderlyingRateSpreadStepValue | N | Required if NoUnderlyingRateSpreadSteps(43005) > 0. |

8.492 UnderlyingReturnRateDateGrp

| Tag | Name | Req'd | Description |
|--------------------|---|-------|---|
| 43008 | NoUnderlyingReturnRateDates | N | |
| →43009 | UnderlyingReturnRateDateMode | N | Required if NoUnderlyingReturnRateDates(43008) > 0. |
| → Component | UnderlyingReturnRateValuationDateGrp | N | |
| →43010 | UnderlyingReturnRateValuationDateRelativeTo | N | |
| →43011 | UnderlyingReturnRateValuationDateOffsetPeriod | N | Conditionally required when UnderlyingReturnRateValuationDateOffsetUnit(43012) is specified. |
| →43012 | UnderlyingReturnRateValuationDateOffsetUnit | N | Conditionally required when UnderlyingReturnRateValuationDateOffsetPeriod(43011) is specified. |
| →43013 | UnderlyingReturnRateValuationDateOffsetDayType | N | |
| →43014 | UnderlyingReturnRateValuationStartDateUnadjusted | N | |
| →43015 | UnderlyingReturnRateValuationStartDateRelativeTo | N | |
| →43016 | UnderlyingReturnRateValuationStartDateOffsetPeriod | N | Conditionally required when UnderlyingReturnRateValuationStartDateOffsetUnit(43017) is specified. |
| →43017 | UnderlyingReturnRateValuationStartDateOffsetUnit | N | Conditionally required when UnderlyingReturnRateValuationStartDateOffsetPeriod(43016) is specified. |
| →43018 | UnderlyingReturnRateValuationStartDateOffsetDayType | N | |
| →43019 | UnderlyingReturnRateValuationStartDateAdjusted | N | |
| →43020 | UnderlyingReturnRateValuationEndDateUnadjusted | N | |
| →43021 | UnderlyingReturnRateValuationEndDateRelativeTo | N | |
| →43022 | UnderlyingReturnRateValuationEndDateOffsetPeriod | N | Conditionally required when UnderlyingReturnRateValuationEndDateOffsetUnit(43023) is specified. |
| →43023 | UnderlyingReturnRateValuationEndDateOffsetUnit | N | Conditionally required when UnderlyingReturnRateValuationEndDateOffsetPeriod(43022) is specified. |
| →43024 | UnderlyingReturnRateValuationEndDateOffsetDayType | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →43025 | UnderlyingReturnRateValuationEndDateAdjusted | N | |
| →43026 | UnderlyingReturnRateValuationFrequencyPeriod | N | Conditionally required when UnderlyingReturnRateValuationFrequencyUnit (43027) is specified. |
| →43027 | UnderlyingReturnRateValuationFrequencyUnit | N | Conditionally required when UnderlyingReturnRateValuationFrequencyPeriod(43026) is specified. |
| →43028 | UnderlyingReturnRateValuationFrequencyRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the return rate dates. |
| →43029 | UnderlyingReturnRateValuationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to payment stream return rate valuation dates. |
| →Component | UnderlyingReturnRateValuationDateBusinessCenterGrp | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to payment stream return rate valuation dates. |

8.493 UnderlyingReturnRateFXConversionGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|---|
| 43030 | NoUnderlyingReturnRateFXConversions | N | |
| →43031 | UnderlyingReturnRateFXCurrencySymbol | N | Required if NoUnderlyingReturnRateFXConversions(43030) > 0. |
| →43032 | UnderlyingReturnRateFXRate | N | Required if NoUnderlyingReturnRateFXConversions(43030) > 0. |
| →43033 | UnderlyingReturnRateFXRateCalc | N | |

8.494 UnderlyingReturnRateGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 43034 | NoUnderlyingReturnRates | N | |
| →43035 | UnderlyingReturnRatePriceSequence | N | Required if NoUnderlyingReturnRates(43034) > 0. |
| →43036 | UnderlyingReturnRateCommissionBasis | N | |

| Tag | Name | Req'd | Description |
|------------|---|-------|---|
| →43037 | UnderlyingReturnRateCommissionAmount | N | |
| →43038 | UnderlyingReturnRateCommissionCurrency | N | If not specified, this is defaulted to the reporting currency. |
| →43039 | UnderlyingReturnRateTotalCommissionPerTrade | N | |
| →43040 | UnderlyingReturnRateDeterminationMethod | N | |
| →Component | UnderlyingReturnRatePriceGrp | N | |
| →Component | UnderlyingReturnRateFXConversionGrp | N | |
| →43041 | UnderlyingReturnRateAmountRelativeTo | N | |
| →43042 | UnderlyingReturnRateQuoteMeasureType | N | |
| →43043 | UnderlyingReturnRateQuoteUnits | N | |
| →43044 | UnderlyingReturnRateQuoteMethod | N | |
| →43045 | UnderlyingReturnRateQuoteCurrency | N | |
| →43046 | UnderlyingReturnRateQuoteCurrencyType | N | |
| →43047 | UnderlyingReturnRateQuoteTimeType | N | Mutually exclusive with UnderlyingReturnRateQuoteTime(43048). |
| →43048 | UnderlyingReturnRateQuoteTime | N | Mutually exclusive with UnderlyingReturnRateQuoteTimeType(43047). |
| →43049 | UnderlyingReturnRateQuoteDate | N | |
| →43050 | UnderlyingReturnRateQuoteExpirationTime | N | |
| →43051 | UnderlyingReturnRateQuoteBusinessCenter | N | |
| →43052 | UnderlyingReturnRateQuoteExchange | N | |
| →Component | UnderlyingReturnRateInformationSourceGrp | N | |
| →43053 | UnderlyingReturnRateQuotePricingModel | N | |
| →43054 | UnderlyingReturnRateCashFlowType | N | |
| →Component | UnderlyingReturnRateDateGrp | N | |
| →43055 | UnderlyingReturnRateValuationTimeType | N | Mutually exclusive with UnderlyingReturnRateValuationTime(43056) |
| →43056 | UnderlyingReturnRateValuationTime | N | Mutually exclusive with UnderlyingReturnRateValuationTimeType(43055). |
| →43057 | UnderlyingReturnRateValuationTimeBusinessCenter | N | |
| →43058 | UnderlyingReturnRateValuationPriceOption | N | |

| Tag | Name | Req'd | Description |
|--------|--|-------|-------------|
| →43059 | UnderlyingReturnRateFinalPriceFallback | N | |

8.495 UnderlyingReturnRateInformationSourceGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 43060 | NoUnderlyingReturnRateInformationSources | N | |
| →43061 | UnderlyingReturnRateInformationSource | N | Required if NoUnderlyingReturnRateInformationSources(43060) > 0. |
| →43062 | UnderlyingReturnRateReferencePage | N | |
| →43063 | UnderlyingReturnRateReferencePageHeading | N | |

8.496 UnderlyingReturnRatePriceGrp

| Tag | Name | Req'd | Description |
|--------|-----------------------------------|-------|--|
| 43064 | NoUnderlyingReturnRatePrices | N | |
| →43065 | UnderlyingReturnRatePriceBasis | N | Required if NoUnderlyingReturnRatePrices(43064) > 0. |
| →43066 | UnderlyingReturnRatePrice | N | |
| →43067 | UnderlyingReturnRatePriceCurrency | N | |
| →43068 | UnderlyingReturnRatePriceType | N | |

8.497 UnderlyingReturnRateValuationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 43069 | NoUnderlyingReturnRateValuationDateBusinessCenters | N | |
| →43070 | UnderlyingReturnRateValuationDateBusinessCenter | N | Required if NoUnderlyingReturnRateValuationDateBusinessCenters(43069) > 0. |

8.498 UnderlyingReturnRateValuationDateGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|--|
| 43071 | NoUnderlyingReturnRateValuationDates | N | |
| →43072 | UnderlyingReturnRateValuationDate | N | Required if NoUnderlyingReturnRateValuationDates(43071) > 0. |

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|--|
| →43073 | UnderlyingReturnRateValuationDateType | N | When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified. |

8.499 UnderlyingSecondaryAssetGrp

| Tag | Name | Req'd | Description |
|-------|-----------------------------------|-------|---|
| 2080 | NoUnderlyingSecondaryAssetClasses | N | |
| →2081 | UnderlyingSecondaryAssetClass | N | Required if NoUnderlyingSecondaryAssetClasses(2080) > 0. |
| →2082 | UnderlyingSecondaryAssetSubClass | N | Required if UnderlyingSecondaryAssetType(2083) is specified. |
| →2083 | UnderlyingSecondaryAssetType | N | Required if UnderlyingSecondaryAssetSubType(2745) is specified. |
| →2745 | UnderlyingSecondaryAssetSubType | N | |

8.500 UnderlyingSecurityXML

| Tag | Name | Req'd | Description |
|------|-----------------------------|-------|---|
| 1874 | UnderlyingSecurityXMLLen | N | Must be provided if UnderlyingSecurityXML(1875) field is specified and must immediately precede it. |
| 1875 | UnderlyingSecurityXML | N | |
| 1876 | UnderlyingSecurityXMLSchema | N | |

8.501 UnderlyingSettlMethodElectionDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|--|
| 43076 | UnderlyingSettlMethodElectionDateUnadjusted | N | |
| 43077 | UnderlyingSettlMethodElectionDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to UnderlyingOptionExercise. |
| Component | UnderlyingSettlMethodElectionDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to UnderlyingOptionExercise. |
| 43078 | UnderlyingSettlMethodElectionDateRelativeTo | N | |

| Tag | Name | Req'd | Description |
|-------|--|-------|--|
| 43079 | UnderlyingSettlMethodElectionDateOffsetPeriod | N | Conditionally required when UnderlyingSettlMethodElectionDateOffsetUnit(43080) is specified. |
| 43080 | UnderlyingSettlMethodElectionDateOffsetUnit | N | Conditionally required when UnderlyingSettlMethodElectionDateOffsetPeriod(43079) is specified. |
| 43081 | UnderlyingSettlMethodElectionDateOffsetDayType | N | |
| 43082 | UnderlyingSettlMethodElectionDateAdjusted | N | |

8.502 UnderlyingSettlMethodElectionDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 43074 | NoUnderlyingSettlMethodElectionDateBusinessCenters | N | |
| →43075 | UnderlyingSettlMethodElectionDateBusinessCenter | N | Required if NoUnderlyingSettlMethodElectionDateBusinessCenters(43074) > 0. |

8.503 UnderlyingSettlRateDisruptionFallbackGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 40659 | NoUnderlyingSettlRateFallbacks | N | |
| →40660 | UnderlyingSettlRatePostponementMaximumDays | N | Required if NoUnderlyingSettlRateFallbacks(40659) > 0. |
| →Component | UnderlyingSettlRateFallbackRateSource | N | |
| →40662 | UnderlyingSettlRatePostponementSurvey | N | |
| →40663 | UnderlyingSettlRatePostponementCalculationAge | N | |

8.504 UnderlyingSettlRateFallbackRateSource

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 40904 | UnderlyingSettlRateFallbackRateSource | N | |
| 40915 | UnderlyingSettlRateFallbackReferencePage | N | Conditionally required when UnderlyingSettlRateFallbackRateSource(40904) = 3 (ISDA Settlement Rate Option) or 99 (Other). |

8.505 UnderlyingStipulations

| Tag | Name | Req'd | Description |
|------|---------------------|-------|----------------------------------|
| 887 | NoUnderlyingStips | N | |
| →888 | UnderlyingStipType | N | Required if NoUnderlyingStips >0 |
| →889 | UnderlyingStipValue | N | |

8.506 UnderlyingStreamAssetAttributeGrp

| Tag | Name | Req'd | Description |
|--------|-------------------------------------|-------|---|
| 41800 | NoUnderlyingStreamAssetAttributes | N | |
| →41801 | UnderlyingStreamAssetAttributeType | N | Required if NoUnderlyingStreamAssetAttributes(41800) > 0. |
| →41802 | UnderlyingStreamAssetAttributeValue | N | |
| →41803 | UnderlyingStreamAssetAttributeLimit | N | |

8.507 UnderlyingStreamCalculationPeriodBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40973 | NoUnderlyingStreamCalculationPeriodBusinessCenters | N | |
| →40557 | UnderlyingStreamCalculationPeriodBusinessCenter | N | Required if NoUnderlyingStreamCalculationPeriodBusinessCenters(40973) > 0. |

8.508 UnderlyingStreamCalculationPeriodDateGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41954 | NoUnderlyingStreamCalculationPeriodDates | N | |
| →41955 | UnderlyingStreamCalculationPeriodDate | N | Required if NoUnderlyingStreamCalculationPeriodDates(41954) > 0. |
| →41956 | UnderlyingStreamCalculationPeriodDateType | N | When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. |

8.509 UnderlyingStreamCalculationPeriodDates

| Tag | Name | Req'd | Description |
|-------|--|-------|-------------|
| 41957 | UnderlyingStreamCalculationPeriodDatesXID | N | |
| 41958 | UnderlyingStreamCalculationPeriodDatesXIDRef | N | |

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 40556 | UnderlyingStreamCalculationPeriodBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates. |
| Component | UnderlyingStreamCalculationPeriodBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's calculation period dates. |
| Component | UnderlyingStreamCalculationPeriodDateGrp | N | |
| 40558 | UnderlyingStreamFirstPeriodStartDateUnadjusted | N | |
| 40559 | UnderlyingStreamFirstPeriodStartDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates. |
| Component | UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's calculation period dates. |
| 40561 | UnderlyingStreamFirstPeriodStartDateAdjusted | N | |
| 40562 | UnderlyingStreamFirstRegularPeriodStartDateUnadjusted | N | |
| 40563 | UnderlyingStreamFirstCompoundingPeriodEndDateUnadjusted | N | |
| 40564 | UnderlyingStreamLastRegularPeriodEndDateUnadjusted | N | |
| 40565 | UnderlyingStreamCalculationFrequencyPeriod | N | Conditionally required when UnderlyingStreamCalculationFrequencyUnit(40566) is specified. |
| 40566 | UnderlyingStreamCalculationFrequencyUnit | N | Conditionally required when UnderlyingStreamCalculationFrequencyPeriod(40565) is specified. |
| 40567 | UnderlyingStreamCalculationRollConvention | N | When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in |

| Tag | Name | Req'd | Description |
|-------|---|-------|--|
| | | | UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates. |
| 41959 | UnderlyingStreamCalculationBalanceOfFirstPeriod | N | |
| 41960 | UnderlyingStreamCalculationCorrectionPeriod | N | Conditionally required when UnderlyingStreamCalculationCorrectionUnit(41961) is specified. |
| 41961 | UnderlyingStreamCalculationCorrectionUnit | N | Conditionally required when UnderlyingStreamCalculationCorrectionPeriod(41960) is specified. |

8.510 UnderlyingStreamCommodity

| Tag | Name | Req'd | Description |
|------------------|--|-------|---|
| 41964 | UnderlyingStreamCommodityBase | N | |
| 41965 | UnderlyingStreamCommodityType | N | |
| 41966 | UnderlyingStreamCommoditySecurityID | N | Conditionally required when UnderlyingStreamCommoditySecurityIDSource(41967) is specified. |
| 41967 | UnderlyingStreamCommoditySecurityIDSource | N | Conditionally required when UnderlyingStreamCommoditySecurityID(41966) is specified. |
| Component | UnderlyingStreamCommodityAltIDGrp | N | |
| 41968 | UnderlyingStreamCommodityDesc | N | |
| 41969 | EncodedUnderlyingStreamCommodityDescLen | N | Must be set if EncodedUnderlyingStreamCommodityDesc(41970) field is specified and must immediately precede it. |
| 41970 | EncodedUnderlyingStreamCommodityDesc | N | Encoded (non-ASCII characters) representation of the UnderlyingStreamCommodityDesc(41968) field in the encoded format specified via the MessageEncoding(347) field. |
| 42589 | UnderlyingStreamCommodityDeliveryPricingRegion | N | May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N). |
| Component | UnderlyingStreamAssetAttributeGrp | N | |
| 41971 | UnderlyingStreamCommodityUnitOfMeasure | N | |
| 41972 | UnderlyingStreamCommodityCurrency | N | |

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 41973 | UnderlyingStreamCommodityExchange | N | |
| 41974 | UnderlyingStreamCommodityRateSource | N | |
| 41975 | UnderlyingStreamCommodityRateReferencePage | N | |
| 41976 | UnderlyingStreamCommodityRateReferencePageHeading | N | |
| 41977 | UnderlyingStreamDataProvider | N | |
| Component | UnderlyingStreamCommodityDataSourceGrp | N | |
| 41978 | UnderlyingStreamCommodityPricingType | N | |
| 41979 | UnderlyingStreamCommodityNearbySettlDayPeriod | N | Conditionally required when UnderlyingStreamCommodityNearbySettlDayUnit(41980) is specified. |
| 41980 | UnderlyingStreamCommodityNearbySettlDayUnit | N | Conditionally required when UnderlyingStreamCommodityNearbySettlDayPeriod(41979) is specified. |
| 41981 | UnderlyingStreamCommoditySettlDateUnadjusted | N | |
| 41982 | UnderlyingStreamCommoditySettlDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying settlement dates. |
| Component | UnderlyingStreamCommoditySettlBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the settlement dates. |
| 41983 | UnderlyingStreamCommoditySettlDateAdjusted | N | |
| 41984 | UnderlyingStreamCommoditySettlMonth | N | |
| 41985 | UnderlyingStreamCommoditySettlDateRollPeriod | N | Conditionally required when UnderlyingStreamCommoditySettlDateRollUnit(41986) is specified. |
| 41986 | UnderlyingStreamCommoditySettlDateRollUnit | N | Conditionally required when UnderlyingStreamCommoditySettlDateRollPeriod(41985) is specified. |
| 41987 | UnderlyingStreamCommoditySettlDayType | N | |
| Component | UnderlyingStreamCommoditySettlPeriodGrp | N | |
| 41988 | UnderlyingStreamCommodityXID | N | |
| 41989 | UnderlyingStreamCommodityXIDRef | N | |

8.511 UnderlyingStreamCommodityAltIDGrp

| Tag | Name | Req'd | Description |
|--------|--------------------------------------|-------|---|
| 41990 | NoUnderlyingStreamCommodityAltIDs | N | |
| →41991 | UnderlyingStreamCommodityAltID | N | Required if NoUnderlyingStreamCommodityAltIDs(41990) > 0. |
| →41992 | UnderlyingStreamCommodityAltIDSource | N | Required if NoUnderlyingStreamCommodityAltIDs(41990) > 0. |

8.512 UnderlyingStreamCommodityDataSourceGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|--|
| 41993 | NoUnderlyingStreamCommodityDataSources | N | |
| →41994 | UnderlyingStreamCommodityDataSourceID | N | Required if NoUnderlyingStreamCommodityDataSources(41993) > 0. |
| →41995 | UnderlyingStreamCommodityDataSourceIDType | N | Required if NoUnderlyingStreamCommodityDataSources(41993) > 0. |

8.513 UnderlyingStreamCommoditySettlBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 41962 | NoUnderlyingStreamCommoditySettlBusinessCenters | N | |
| →41963 | UnderlyingStreamCommoditySettlBusinessCenter | N | Required if NoUnderlyingStreamCommoditySettlBusinessCenters(41962) > 0. |

8.514 UnderlyingStreamCommoditySettlDayGrp

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 41996 | NoUnderlyingStreamCommoditySettlDays | N | |
| →41997 | UnderlyingStreamCommoditySettlDay | N | Required if NoUnderlyingStreamCommoditySettlDays(41996) > 0. |
| →41998 | UnderlyingStreamCommoditySettlTotalHours | N | |
| →Component | UnderlyingStreamCommoditySettlTimeGroup | N | |

8.515 UnderlyingStreamCommoditySettlPeriodGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 42002 | NoUnderlyingStreamCommoditySettlPeriods | N | |
| →42003 | UnderlyingStreamCommoditySettlCountry | N | Required if NoUnderlyingStreamCommoditySettlPeriods(42002) > 0. |
| →42004 | UnderlyingStreamCommoditySettlTimeZone | N | |
| →42005 | UnderlyingStreamCommoditySettlFlowType | N | |
| →42006 | UnderlyingStreamCommoditySettlPeriodNotional | N | |
| →42007 | UnderlyingStreamCommoditySettlPeriodNotionalUnitOfMeasure | N | |
| →42008 | UnderlyingStreamCommoditySettlPeriodFrequencyPeriod | N | Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyUnit(42009) is specified. |
| →42009 | UnderlyingStreamCommoditySettlPeriodFrequencyUnit | N | Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyPeriod(42008) is specified. |
| →42010 | UnderlyingStreamCommoditySettlPeriodPrice | N | |
| →42011 | UnderlyingStreamCommoditySettlPeriodPriceUnitOfMeasure | N | |
| →42012 | UnderlyingStreamCommoditySettlPeriodPriceCurrency | N | |
| →42013 | UnderlyingStreamCommoditySettlHolidaysProcessingInstruction | N | |
| →Component | UnderlyingStreamCommoditySettlDayGrp | N | |
| →42014 | UnderlyingStreamCommoditySettlPeriodXID | N | |
| →42015 | UnderlyingStreamCommoditySettlPeriodXIDRef | N | |

8.516 UnderlyingStreamCommoditySettlTimeGrp

| Tag | Name | Req'd | Description |
|--------|---------------------------------------|-------|---|
| 41999 | NoUnderlyingStreamCommoditySettlTimes | N | |
| →42000 | UnderlyingStreamCommoditySettlStart | N | Required if NoUnderlyingStreamCommoditySettlTimes(41999) > 0. |
| →42001 | UnderlyingStreamCommoditySettlEnd | N | Required if NoUnderlyingStreamCommoditySettlTimes(41999) > 0. |

| Tag | Name | Req'd | Description |
|--------|--|-------|---|
| →41936 | UnderlyingStreamCommoditySettlTimeType | N | May be defaulted to market convention or bilaterally agreed if not specified. |

8.517 UnderlyingStreamEffectiveDate

| Tag | Name | Req'd | Description |
|------------------|---|-------|---|
| 40057 | UnderlyingStreamEffectiveDateUnadjusted | N | |
| 40058 | UnderlyingStreamEffectiveDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's stream effective dates. |
| Component | UnderlyingStreamEffectiveDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's stream effective dates. |
| 40060 | UnderlyingStreamEffectiveDateRelativeTo | N | |
| 40061 | UnderlyingStreamEffectiveDateOffsetPeriod | N | Conditionally required when UnderlyingStreamEffectiveDateOffsetUnit(40062) is specified. |
| 40062 | UnderlyingStreamEffectiveDateOffsetUnit | N | Conditionally required when UnderlyingStreamEffectiveDateOffsetPeriod(40061) is specified. |
| 40063 | UnderlyingStreamEffectiveDateOffsetDayType | N | |
| 40064 | UnderlyingStreamEffectiveDateAdjusted | N | |

8.518 UnderlyingStreamEffectiveDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40975 | NoUnderlyingStreamEffectiveDateBusinessCenters | N | |
| →40059 | UnderlyingStreamEffectiveDateBusinessCenter | N | Required if NoUnderlyingStreamEffectiveDateBusinessCenters(40975) > 0. |

8.519 UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|---|-------|---|
| 40974 | NoUnderlyingStreamFirstPeriodStartDateBusinessCenters | N | |
| →40560 | UnderlyingStreamFirstPeriodStartDateBusinessCenter | N | Required if NoUnderlyingStreamFirstPeriodStartDateBusinessCenters(40974) > 0. |

8.520 UnderlyingStreamGrp

| Tag | Name | Req'd | Description |
|------------|---|-------|--|
| 40540 | NoUnderlyingStreams | N | |
| →40541 | UnderlyingStreamType | N | Required if NoUnderlyingStreams(40540) > 0. |
| →42016 | UnderlyingStreamXID | N | |
| →40542 | UnderlyingStreamDesc | N | |
| →43083 | UnderlyingStreamVersion | N | |
| →43084 | UnderlyingStreamVersionEffectiveDate | N | |
| →40543 | UnderlyingStreamPaySide | N | |
| →40544 | UnderlyingStreamReceiveSide | N | |
| →42018 | UnderlyingStreamNotionalXIDRef | N | |
| →40545 | UnderlyingStreamNotional | N | |
| →40546 | UnderlyingStreamCurrency | N | |
| →43085 | UnderlyingStreamNotionalDeterminationMethod | N | |
| →43086 | UnderlyingStreamNotionalAdjustments | N | |
| →42019 | UnderlyingStreamNotionalFrequencyPeriod | N | Conditionally required when UnderlyingStreamNotionalFrequencyUnit(42020) is specified. |
| →42020 | UnderlyingStreamNotionalFrequencyUnit | N | Conditionally required when UnderlyingStreamNotionalFrequencyPeriod(42019) is specified. |
| →42021 | UnderlyingStreamNotionalCommodityFrequency | N | |
| →42022 | UnderlyingStreamNotionalUnitOfMeasure | N | |
| →42023 | UnderlyingStreamTotalNotional | N | |
| →42024 | UnderlyingStreamTotalNotionalUnitOfMeasure | N | |
| →Component | UnderlyingStreamCommodity | N | |

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| →Component | UnderlyingStreamEffectiveDate | N | |
| →Component | UnderlyingStreamTerminationDate | N | |
| →Component | UnderlyingStreamCalculationPeriodDates | N | |
| →Component | UnderlyingPaymentStream | N | |
| →Component | UnderlyingPaymentScheduleGrp | N | |
| →Component | UnderlyingPaymentStubGrp | N | |
| →Component | UnderlyingDeliveryStream | N | |
| →Component | UnderlyingDeliveryScheduleGrp | N | |
| →40547 | UnderlyingStreamText | N | |
| →40988 | EncodedUnderlyingStreamTextLen | N | Must be set if EncodedUnderlyingStreamText(40989) field is specified and must immediately precede it. |
| →40989 | EncodedUnderlyingStreamText | N | Encoded (non-ASCII characters) representation of the UnderlyingStreamText(40547) field in the encoded format specified via the MessageEncoding(347) field. |

8.521 UnderlyingStreamTerminationDate

| Tag | Name | Req'd | Description |
|-----------|--|-------|---|
| 40548 | UnderlyingStreamTerminationDateUnadjusted | N | |
| 40549 | UnderlyingStreamTerminationDateBusinessDayConvention | N | When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's termination date of the stream. |
| Component | UnderlyingStreamTerminationDateBusinessCenterGrp | N | When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's termination date of the stream. |

| Tag | Name | Req'd | Description |
|-------|--|-------|---|
| 40551 | UnderlyingStreamTerminationDateRelativeTo | N | |
| 40552 | UnderlyingStreamTerminationDateOffsetPeriod | N | Conditionally required when UnderlyingStreamTerminationDateOffsetUnit(40553) is specified. |
| 40553 | UnderlyingStreamTerminationDateOffsetUnit | N | Conditionally required when UnderlyingPaymentTerminationDateOffsetPeriod(40552) is specified. |
| 40554 | UnderlyingStreamTerminationDateOffsetDayType | N | |
| 40555 | UnderlyingStreamTerminationDateAdjusted | N | |

8.522 UnderlyingStreamTerminationDateBusinessCenterGrp

| Tag | Name | Req'd | Description |
|--------|--|-------|--|
| 40976 | NoUnderlyingStreamTerminationDateBusinessCenters | N | |
| →40550 | UnderlyingStreamTerminationDateBusinessCenter | N | Required if NoUnderlyingStreamTerminationDateBusinessCenters(40976) > 0. |

8.523 UndlyInstrumentParties

| Tag | Name | Req'd | Description |
|------------|--|-------|--|
| 1058 | NoUndlyInstrumentParties | N | |
| →1059 | UnderlyingInstrumentPartyID | N | Used to identify the source of PartyID. Required if UnderlyingInstrumentPartyIDSource(1060) is specified. Required if NoUndlyInstrumentParties(1058) > 0. |
| →1060 | UnderlyingInstrumentPartyIDSource | N | Used to identify class source of UnderlyingInstrumentPartyID(1059) value (e.g. BIC). Required if UnderlyingInstrumentPartyID(1059) is specified. Required if NoUndlyInstrumentParties(1058) > 0. |
| →1061 | UnderlyingInstrumentPartyRole | N | Identifies the type of UnderlyingInstrumentPartyID(1059) (e.g. Executing Broker). Required if NoUndlyInstrumentParties(1058) > 0. |
| →2391 | UnderlyingInstrumentPartyRoleQualifier | N | |
| →Component | UndlyInstrumentPtysSubGrp | N | Repeating group of party sub-identifiers. |

8.524 UndlyInstrumentPtysSubGrp

| Tag | Name | Req'd | Description |
|-------|------------------------------------|-------|-------------|
| 1062 | NoUndlyInstrumentPartySubIDs | N | |
| →1063 | UnderlyingInstrumentPartySubID | N | |
| →1064 | UnderlyingInstrumentPartySubIDType | N | |

8.525 ValueChecksGrp

| Tag | Name | Req'd | Description |
|-------|------------------|-------|--------------------------------------|
| 1868 | NoValueChecks | N | |
| →1869 | ValueCheckType | N | Required if NoValueChecks(1868) > 0. |
| →1870 | ValueCheckAction | N | Required if NoValueChecks(1868) > 0. |

8.526 YieldData

| Tag | Name | Req'd | Description |
|-----|--------------------------|-------|-------------|
| 235 | YieldType | N | |
| 236 | Yield | N | |
| 701 | YieldCalcDate | N | |
| 696 | YieldRedemptionDate | N | |
| 697 | YieldRedemptionPrice | N | |
| 698 | YieldRedemptionPriceType | N | |