

MarketDisruptionEvent

The following code list is used by the following fields:

- MarketDisruptionEvent(41093)
- LegMarketDisruptionEvent(41468)
- UnderlyingMarketDisruptionEvent (41865)

Code value	Description <i>Elaboration</i>	When added	Symbolic name
PXMATERIAL	Price Materiality <i>Price materiality is applicable. Value is the primary rate option.</i>	FIX.5.0SP2 EP187	[PriceMateriality]
PXMATERIAL2	Price Materiality 2 <i>Price materiality is applicable. Value is the secondary rate option. Multiple values are supported.</i>	FIX.5.0SP2 EP187	[PriceMateriality2]
UNSCHEDHOL	Unscheduled Holiday <i>When present indicates that if the valuation date is not a business day and the market was not aware of such fact until 9am at the principal financial center(s) of the reference currency two business days prior, and if as a result the valuation date has not occurred on or before the next consecutive day after the deferral period then the next day after the deferral period that would have been a business day but for the unscheduled holiday shall be deemed to be the valuation date. Value is the maximum deferral period expressed as a Tenor, e.g. D30 means 30 days. M3 means 3 months.</i>	FIX.5.0SP2 EP187	[UnscheduledHoliday]

Code value	Description <i>Elaboration</i>	When added	Symbolic name
PSTPNMNT	<p>Valuation Postponement.</p> <p><i>For the purposes of obtaining a settlement rate, the spot rate will be determined on the business day first succeeding the day on which the price source disruption ceases to exist, unless the disruption continues for consecutive calendar days equal to the maximum postponement. In such event, the spot rate will be determined on the next business day after the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days. M3 means 3 months.</i></p>	FIX.5.OSP2 EP187	[ValuationPostponement]
CUMEVNTS	<p>Cumulative Events.</p> <p><i>In no event shall the total number of consecutive calendar days of deferral or postponement exceed the maximum days of postponement. Value is the maximum postponement period expressed as a Tenor, e.g. D30 means 30 days. M3 means 3 months.</i></p>	FIX.5.OSP2 EP187	[CumulativeEvents]