

# CME STP - TradeCaptureReport - UnderlyingStreamGrp - STP

/TrdCaptRpt/Undly/Strm (repeating)

Name	Abbr	Datatype	Description	Enumerations
Underlying Stream Type	Typ	int	Type of swap stream.	0 - Payment / cash settlement 1 - Physical delivery
Underlying Stream Pay Side	PaySide	int	Side value of party paying the stream.	1 - Buy 2 - Sell
Underlying Stream Receive Side	RcvSide	int	Side value of party receiving the stream.	1 - Buy 2 - Sell
Underlying Stream Notional	Notl	Amt	Notional, or initial notional value for the payment stream. Use <SwapSchedule> for steps.	
Underlying Stream Notional Frequency Period	NotlPeriod	int	Time unit multiplier for the notional frequency. If present UnderlyingStreamNotionalFrequencyUnit(tbd) must be specified.	
Underlying Stream Notional Frequency Unit	NotlUnit	String	Time unit associated with the notional frequency. If present UnderlyingStreamNotionalFrequencyPeriod(tbd) must be specified.	D - Day H - Hour Min - Minute Mo - Month S - Second Wk - Week Yr - Year

Underlying Stream Notional Unit of Measure	NotUOM	String	Delivery UnderlyingStream quantity UOM.	AUD - Australian Dollars Alw - Allowances BDFT - Board feet BRL - Brazil Real Bbl - Barrels Bcf - Billion cubic feet Bu - Bushels CAD - Canadian Dollars CBM - Cubic Meters CER - Certified Emissions Reduction CHF - Swiss Franc CLP - Chilean Peso CNY - Chinese Renminbi COP - Colombian Pesos CRT - Climate Reserve Tonnes CZK - Czech Koruna Ccy - Amount of currency DEM - Deutsche Mark ESP - Spanish Peseta EUR - Euro FRF - French Franc GBP - British Pound GJ - Gigajoules Gal - Gallons HUF - Hungarian Forint ILS - Israel Shekel IPNT - Index point ITL - Italian Lira JPY - Japanese Yen KRW - Korean Won MMBtu - One Million BTU MMbbl - Million Barrels MWh - Megawatt hours MXN - Mexican Peso MYR - Malaysia Ringgits NOK - Norway Krone NZD - New Zealand Dollars PLN - Polish Zloty PRINC - Principal with relation to debt instrument RCER - Relevant Certified Emission Reduction RUB - Russian Ruble SEK - Swedish Kroner TRY - Turkish Lira USD - US Dollars ZAR - South African Rand cwt - Hundredweight (US) day - Days dt - Dry metric tons g - Grams lbs - pounds oz_tr - Troy Ounces t - Metric Tons (aka Tonne) tn - Tons (US)
Underlying Stream Total Notional	TotNot1	Qty	Total notional or delivery quantity over the term of the contract.	

Underlying Stream Total Notional Unit of Measure	TotNotLUOM	String	Delivery UnderlyingStream quantity UOM.	AUD - Australian Dollars Alw - Allowances BDFT - Board feet BRL - Brazil Real Bbl - Barrels Bcf - Billion cubic feet Bu - Bushels CAD - Canadian Dollars CBM - Cubic Meters CER - Certified Emissions Reduction CHF - Swiss Franc CLP - Chilean Peso CNY - Chinese Renminbi COP - Colombian Pesos CRT - Climate Reserve Tonnes CZK - Czech Koruna Ccy - Amount of currency DEM - Deutsche Mark ESP - Spanish Peseta EUR - Euro FRF - French Franc GBP - British Pound GJ - Gigajoules Gal - Gallons HUF - Hungarian Forint ILS - Israel Shekel IPNT - Index point ITL - Italian Lira JPY - Japanese Yen KRW - Korean Won MMBtu - One Million BTU MMbbl - Million Barrels MWh - Megawatt hours MXN - Mexican Peso MYR - Malaysia Ringgits NOK - Norway Krone NZD - New Zealand Dollars PLN - Polish Zloty PRINC - Principal with relation to debt instrument RCER - Relevant Certified Emission Reduction RUB - Russian Ruble SEK - Swedish Kroner TRY - Turkish Lira USD - US Dollars ZAR - South African Rand cwt - Hundredweight (US) day - Days dt - Dry metric tons g - Grams lbs - pounds oz_tr - Troy Ounces t - Metric Tons (aka Tonne) tn - Tons (US)
UnderlyingStreamCommodity	Cmnty			

Underlying Stream Commodity Base	Base	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.	
Underlying Stream Commodity Description	Desc	String	Description of the commodity asset.	
<b>UnderlyingStreamAssetAttributeGrp (repeating)</b>	<b>AssetAttrb</b>			
Underlying Stream Asset Attribute Type	Type	String	Name of the attribute being specified.	<p>AdjustmentFallback - (Weather) When value is "Y" it indicates that adjustment to the fallback weather station is appropriate.</p> <p>AlternateProvider - (Weather) When value is "Y" it indicates that an alternate data provider is acceptable.</p> <p>ApplicableLaw - (Environmental) For U. S. Emissions Allowance Transactions used to specify the applicable emissions law when this is not defined in Emissions Product Definitions Exhibit.</p> <p>Ash - The ash content of the coal product.</p> <p>AshFusionTemperature - The temperature at which the ash form of the coal product fuses completely in accordance with the ASTM International D1857 Standard Test Methodology.</p> <p>BTUQualityAdjustment - (Coal) The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. See values at URL: <a href="http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments">http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments</a>.</p> <p>BTUperLB - The number of British Thermal Units per Pound of the coal product.</p> <p>BrandCountry - (Metal) Country where brand is produced.</p> <p>BrandManager - (Metal) Brand name manager.</p> <p>BrandName - (Metal) Brand name.</p> <p>BrandProducer - (Metal) Producer of brand.</p> <p>CalorificValue - The calorific value of the gas to be delivered specified in megajoules per cubic meter.</p> <p>ComplianceEndYear - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period end year for which the allowances are issued.</p> <p>ComplianceStartYear - (Environmental) For E.U. Emissions Allowance Transactions describes the specified compliance period start year for which the allowances are issued.</p> <p>DeliveryMethod - Tanker, Barge, Pipeline, etc.</p> <p>DeliveryPoint - Physical delivery point</p> <p>DeliveryQuality - (Electricity) 0 = Not firm, 1 = Firm</p> <p>EEPAplicable - (Environmental) If Excess Emission Penalty is specified to be applicable in the confirmation then the Excess Emission Penalty will be determined in the manner specified in the confirmation.</p> <p>EEPEquivalentApplicable - (Environmental) When value is "Y" the EEP Equivalent is applicable. See Part [7] definition of EEP Equivalent.</p> <p>EEPPenaltyApplicable - (Environmental) When value is "Y" the Excess Emissions Penalty. is applicable. See Part [7] definition of Excess Emissions Penalty.</p> <p>EEPRiskEndDate - (Environmental) Enddd date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.</p> <p>EEPRiskStartDate - (Environmental) Start date used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.</p> <p>EmissionsYear - Year for emissions trading, i.e. 'Vintage'</p>

				<p>FailureToDeliverApplicable - (Environmental) For EU Emissions Allowance Transactions holds the failure to deliver (alternative method) election. Used to determine how provisions in Part [7] Page 7 (B) Failure to Deliver Not Remedied are to be applied.</p> <p>FinalEditedData - (Weather) When value is 'Y' it indicates that provider's data is final.</p> <p>FinesPassingScreen - Fluid - The temperature at which the ash cone flattens.</p> <p>Grade - Grade of the commodity to be delivered, e.g. of oil or of refined product.</p> <p>Grindability - The Hardgrove Grindability Index value of the coal to be delivered.</p> <p>InitialDeformation - The temperature at which an ash cone shows evidence of deformation.</p> <p>LoadShapeForced - When value is "Y" it indicates that the electrical load settlement shape is forced.</p> <p>Moisture - The moisture content of the coal product.</p> <p>Quality - The quality of the gas to be delivered.</p> <p>QualityVariationAdjustment - When value is "Y" Quality Variation Adjustment is applicable.</p> <p>SCoTASpecification - When value is "Y" type and source of coal refer to global SCoTA specifications.</p> <p>SO2 - The sulphur dioxide content of the coal product.</p> <p>SO2QualityAdjustment - (Coal) The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. See values at URL: <a href="http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments">http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments</a>.</p> <p>SchemeAbandonment - (Environmental) For U.S. Emissions Allowance Transactions specifies terms which apply in the event of an abandonment of scheme event.</p> <p>Shape - (Metal) Shape.</p> <p>SofteningHeightHalfWidth - The temperature at which the height of an ash cone equals half its width. (Hemisphere temperature).</p> <p>SofteningHeightWidth - The temperature at which the height of an ash cone equals its width. (Softening temperature).</p> <p>SpecialCondition - Free-form description of condition</p> <p>Sulphur - The sulphur content of the coal product.</p> <p>SynopticFallback - When value is "Y" it indicates that synoptic data fallback is acceptable.</p> <p>TopSize - The smallest sieve opening that will result in less than 5% of a sample of the coal product remaining.</p> <p>TrackingSystem - (Environmental) For U.S. Emissions Allowance Transactions used to specify the tracking system when this is not defined in Emissions Product Definitions Exhibit.</p> <p>TransferTerms - Terms for physical transfer</p> <p>Volatile - The volatile content of the coal product.</p> <p>Voltage - The voltage of the electricity to be delivered.</p>
Underlying Stream Asset Attribute Value	Val	String	Value of the attribute	
<b>UnderlyingStreamCommoditySettlementPeriodGrp (repeating)</b>	<b>settlPeriod</b>			
Underlying Stream Commodity Settlement Time Zone	TZ	String	Commodity delivery timezone specified as prevailing rather than standard or daylight . E.g. CPT for Central (US) Prevailing Time.	

Underlying Stream Commodity Settlement Flow Type	FlowTyp	int	Commodity delivery flow type.	0 - All times 1 - On-peak 2 - Off-peak 3 - Base 4 - Block hours 5 - Other
Underlying Stream Commodity Settlement Holidays Processing Instruction	Holidays	int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts.	0 - Do not include holidays 1 - Include holidays
<b>UnderlyingStreamEffectiveDate</b>	<b>EfectvDt</b>			
Underlying Adjusted Effective Date	Dt	LocalMktDate	Adjusted effective date.	
<b>UnderlyingStreamTerminationDate</b>	<b>TrmtnDt</b>			
Underlying Adjusted Termination Date	Dt	LocalMktDate	Adjusted Termination Date.	
<b>UnderlyingPaymentStream</b>	<b>PmtStrm</b>			
<b>UnderlyingPaymentStreamPaymentDates</b>	<b>PmtDts</b>			
Underlying Payment Stream Payment Frequency Period	FreqPeriod	int	The period of frequency of payments.	
Underlying Payment Stream Payment Frequency Unit	FreqUnit	String	The unit of frequency of payments.	D - Day Mo - Month T - Term Wk - Week Yr - Year
<b>UnderlyingPaymentStreamFixedRate</b>	<b>Fixed</b>			
Underlying Rate	Rt	Percentage	Rate if the payment stream is a fixed rate stream.	
Underlying Rate or Amount Currency	Ccy	Currency	Specifies the currency in which UnderlyingPaymentStreamFixedAmount(40616) or UnderlyingPaymentStreamRate(40615) is denominated. Users ISO 4271 currency codes.	
<b>UnderlyingPaymentStreamFloatingRate</b>	<b>Float</b>			
Underlying Floating Rate Index	Ndx	String	Floating Rate Index.	
Underlying Floating Rate Index Location	NdxLctn	String	Specifies the location of the floating rate index.	
Underlying Floating Rate Multiplier	RtMult	float	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	
Underlying Floating Rate Spread	Spread	PriceOffset	Spread from floating rate index.	
<b>UnderlyingDeliveryStream</b>	<b>DlvryStrm</b>			
Underlying Delivery Point	DlvryPnt	String	The point at which the commodity product will be delivered and received. Unconstrained string for most commodities. For bullion see <a href="http://www.fpml.org/coding-scheme/bullion-delivery-location">http://www.fpml.org/coding-scheme/bullion-delivery-location</a>	
Underlying Delivery Restriction	DlvryRstctn	int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations.	1 - Firm (never excused of delivery obligations) 2 - Interruptible or Non-firm (excused when interrupted for any reason or for no reason without liability) 3 - Force majeure (excused when prevented by force majeure). 4 - System firm (must be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified) 5 - Unit firm (must be supplied from the generation asset specified) 101 - Firm with Liquidating Damages 102 - WSPP Schedule C Firm with Liquidating Damages