# Bloomberg L.P. and

# Global Technical Committee

# ESMA RTS 2 and RTS 23 Reference Data Extensions

**July 15, 2017**

**Revision 0.3**

**Proposal Status: ~~Public Comment~~Approved**

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

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r3.2

# DISCLAIMER

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# Document History

| Revision | Date | Author | Revision Comments |
|---|---|---|---|
| 0.1 | June 22, 2017 | Brook Path Partners, Inc. | • Initial version with complete mapping for RTS 2 Annex IV Table 2 and RTS 23 Annex I Tables 2 and 3. |
| 0.2 | July 15, 2017 | Brook Path Partners, Inc. | • Made consistent with RTS-22 proposal.<br>• Made note of ESMA differences for Emission Allowances. Change the term to "Emission Allowances throughout. |
| 0.3 | July 20, 2017 | Brook Path Partners, Inc. | • Corrected typos and format issues.<br>• Removed "FinclInstrmt" from FIXML name for xxxFinancialInstrumentShortName. |
| | Aug 18, 2017 | GTC Tech Admin | Generated ASBUILT |
| | Sept. 22, 2017 | Brook Path Partners, Inc. | Edited to address Public Comment period feedback:<br>• Corrected FFMC and added IFSC in section 2.4 Classification Summary.<br>• Moved Container Ship in Commodities hierarchy to match RTS 2 Segmentation Criteria.<br>• Changed RTS 23's code for Emission Allowances in section 2.3 to EMAL to match RTS 2.<br>• Added Senior Non-Preferred (SN) to Seniority(1450), added elaborations to the new enumerations and added a sentence on hierarchy to the description.<br>• Updated Issues table.<br>• Added Appendix F - Disposition of Public Comments |
| | Nov. 14, 2017 | GTC | Updated mapping of "Transaction type" in Section 2.2 to clarify explicitly how to map the RTS 23 values using SecurityType(167) and SecuritySubType(762). |

# 1 Introduction

This gap analysis seeks to fill in the gap to the FIX Protocol Application Layer standard to meet the requirements for ESMA RTS 2 and RTS 23. ESMA RTS 2 and RTS 23 specifically addresses the data standards and formats for financial instrument reference data.

The following documents are references and input to this gap analysis:

1. ESMA RTS documents reference via this link: http://ec.europa.eu/finance/securities/docs/isd/mifid/its-rts-overview-table_en.pdf

   Specifically RTS 2 and RTS 23

2. MiFID II: Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU http://eur-lex.europa.eu/legal-content/EN/TXT/?qid=1472752877422&uri=CELEX:32014L0065

3. MiFIR: Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012. http://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32014R0600

## 1.1 Summary of Proposed Changes

Three tables spell out the requirements for reporting security reference data – RTS 2 Annex IV Table 2 and RTS 23 Annex I Tables 2 and 3. We propose to satisfy ESMA's requirements by adding new fields and enumerations and elaborations to existing fields in FIX based on row-by-row mapping of the RTS tables. This proposal includes these in Table 1, Table 3 and Table 2 respectively adding FIX mapping in the right-hand column.

Table 3 focuses on commodity attributes and makes extensive use of the FIX risk taxonomy fields - AssetClass(1938), AssetSubClass(1939), AssetType(1940) and a new AssetSubType(2735~~tbd~~). Mapping other asset classes also makes use of these same fields so we have provided an additional Table 4 summarizing how the risk taxonomy fields are to be used for non-commodities. Because of the long list of values proposed for AssetType(1940) and AssetSubType(2735~~tbd~~) we have recruited the use code lists and provided the content in Appendix E.

# 2 Business Requirements

## 2.1 RTS 2 Annex IV Table 2 – Reference data to be provided for the purpose of transparency calculations

Table 2 below shows the data requirements from RTS 2 Annex IV Table 2. The first 4 columns are defined by EMSA while the last column is the proposed FIX mapping.

**Table 1: RTS 2 Annex IV Table 2 – Reference data to be provided for the purpose of transparency calculations**

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| 1 | Instrument identification code | Code used to identify the financial instrument | {ISIN} | Instrument/<br>**SecurityID(48)=<isin>**<br>SecurityIDSource(22)=4 (ISIN) |
| 2 | Instrument full name | Full name of the financial instrument | {ALPHANUM-350} | Instrument/<br>**FinancialInstrumentFullName(2714~~tbd~~)=<full name>** |
| 3 | MiFIR identifier | Identification of non-equity financial instruments:<br><br>Securitised derivatives as defined in Table 4.1 in Section 4 of Annex III<br><br>Structured Finance Products (SFPs) as defined in Article 2(1)(28) of Regulation (EU) No 600/2014<br><br>Bonds (for all bonds except ETCs and ETNs) as defined in Article 4(1)(44)(b) of Directive 2014/65/EU<br><br>ETCs as defined in Article 4(1)(44)(b) of Directive 2014/65/EU and further specified in Table 2.4 of Section 2 of Annex III<br><br>ETNs as defined in Article 4(1)(44)(b) of Directive 2014/65/EU and further specified in Table 2.4 of Section 2 of Annex III | Non-equity financial instruments:<br>'SDRV' - Securitised derivatives<br>'SFPS' - Structured Finance Products (SFPs)<br>'BOND' - Bonds<br>'ETCS' - ETCs<br>'ETNS' - ETNs<br>'EMAL' - Emission Allowances<br>'DERV' - Derivative | *Not supported directly in FIX. To be derived from or mapped to:*<br>Instrument/<br>SecurityType(167) and AssetClass(1938) |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | Emission allowances as defined in Table 12.1 of Section 12 of Annex III<br><br>Derivative as defined in Annex I, Section C (4) to (10)<br>of Directive 2014/65/EU | | |
| 4 | Asset class of the underlying | To be populated when the MiFIR identifier is a standardized derivative or a derivative. | 'INTR' - Interest rate<br>'EQUI' - Equity<br>'COMM' - Commodity<br>'CRDT' – Credit<br>'CURR' - Currency<br>'EMAL' – Emission Allowances | Instrument/<br>**AssetClass(1938)**<br>1 = Interest rate<br>4 = Equity<br>5 = Commodity<br>3 = Credit<br>2 = Currency<br>5 = Commodity plus:<br>**AssetSubClass(1939)=18 (Environmental)**<br>**AssetType(1940)=EMAL (Emissions)** |
| 5 | Contract type | To be populated when the MiFIR identifier is a derivative. | 'OPTN' - Options<br>'FUTR' - Futures<br>'FRAS' - Forward Rate Agreement (FRA)<br>'FORW' - Forwards<br>'SWAP' – Swaps<br>'PSWP' – Portfolio Swaps<br>'SWPT' - Swaptions<br>'FONS' - Futures on a swap<br>'FWOS' - Forwards on a swap<br>'FFAS' - Forward Freight Agreements (FFAs)<br>'SPDB' - Spread betting<br>'CFDS' - CFD<br>'OTHR' - Other | Instrument/<br>**SecurityType(167)**<br>OPT = Options<br>FUT = Futures<br>FRA = Forward Rate Agreement<br>FWD = Forwards)<br>IRS, CDS = Swaps<br>PRTFLIOSWAP = Portfolio Swaps<br>SWAPTION (Swaptions)<br>FUTSWAP = Futures on a Swap<br>FWDSWAP = Forwards on a Swap<br>FWDFRTAGMT = Forward Freight Agreement<br>SPREADBET = Spread Betting<br>CFD = Contract for Difference<br>OTHER = Other |
| 6 | Reporting day | Day for which the reference data is provided | {DATEFORMAT} | **EffectiveBusinessDate(2400)=<date>** |
| 7 | Trading venue | Segment MIC for the trading venue, where | {MIC} | Parties/<br>**PartyID(448)=<venue mic>** |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | available, otherwise operational MIC. | | PartyIDSource(447)=G (MIC)<br>PartyRole(452)= 73 (Execution Venue) |
| 8 | Maturity | Maturity of the financial instrument. Field applicable for the asset classes of bonds, interest rate derivatives, equity derivatives, commodity derivatives, foreign exchange derivatives, credit derivatives C10 derivatives and derivatives on emission allowances. | {DATEFORMAT} | *For bonds:*<br>Instrument/<br>**MaturityDate(541)**<br>*For all swaps except currencies:*<br>Instrument/StreamGrp/StreamTerminationDate/<br>**StreamTerminationDateUnadjusted(40065)**<br>*For currency outrights:*<br>**SettlDate(64)**<br>*For currency swaps:*<br>**LegSettlDate(588) – *different between legs*** |
| **Bonds (all bond types except ETCs and ETNs) related fields** | | | | **FIX Mapping** |
| 9 | Bond type | Bond type as specified in Table 2.2 of Section 2 of Annex III. To be populated only when the MiFIR identifier is equal to bonds. | 'EUSB' - Sovereign Bond<br>'OEPB' - Other Public Bond<br>'CVTB' - Convertible Bond<br>'CVDB' - Covered Bond<br>'CRPB' - Corporate Bond<br>'OTHR' - Other | Instrument/<br>**SecurityType(167)**<br>EUSOV = Sovereign Bond<br>EUSUPRA = Other Public Bond<br>CB = Convertible Bond<br>ABS = Asset Backed Security<br>EUCORP = Corporate Bond<br>OTHER = Other |
| 10 | Issuance date | Date on which a bond is issued and begins to accrue interest. | {DATEFORMAT} | Instrument/<br>**IssueDate(225)=<date>** |
| **Emission Allowances related fields**<br>**The fields in this section should only be populated for emission allowances as defined in Table 12.1 of Section 12 of Annex III** | | | | **FIX Mapping** |
| 11 | Emission Allowances sub type | Emission Allowances | 'CERE' – CER<br>'ERUE' – ERU<br>'EUAE' – EUA<br>'EUAA' – EUAA<br>'OTHR' – Other | Instrument/<br>**AssetSubType(2735~~tbd~~)**<br>CERE = Certified Emission Reduction<br>ERUE = Emission Reduction Units<br>EUAE = European Union Allowance<br>EUAA = European Union Aviation Allowances<br>OTHR = Other |

**Derivatives related fields**

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| **Commodity derivatives and C10 derivatives** | | | | **FIX Mapping** |
| 12 | Specification of the size related to the freight sub- type | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx4 is equal to | {ALPHANUM-25} | Instrument/StreamGrp/<br>**StreamTotalNotional(41310)=<qty>**<br>**StreamTotalNotionalUnitOfMeasure(41311)=<uom>** |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | freight. | | |
| 13 | Specific route or time charter average | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx2 is equal to freight. | {ALPHANUM-25} | Instrument/StreamGrp/DeliveryStream/<br>DeliveryStream~~Freight~~RouteOrCharter~~Desc~~(~~tbd~~43094)=<br><desc> |
| 14 | Delivery/ cash settlement location | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx2 is equal to energy. | {ALPHANUM-25} | Instrument/StreamGrp/DeliveryStream<br>**DeliveryStreamDeliveryPoint(41062)=<dest>** |
| 15 | Notional currency | Currency in which the notional is denominated. | {CURRENCYCODE_3} | Instrument/StreamGrp/<br>**StreamCurrency(40055)=<cur>** |
| **Interest rate derivatives**<br>**The fields in this section should only be populated for interest rate derivatives as defined in Table 5.1 of Section 5 of Annex III** | | | | **FIX Mapping** |
| 16 | Underlying type | To be populated for contract type different from swaps, swaptions, futures on a swap and forwards on a swap with one of the following alternatives.<br><br>To be populated for the contract types of swaps, swaptions, futures on a swap and forwards on a swap with regard to the underlying swap with one of the following alternatives | 'BOND' - Bond<br>'BNDF' - Bond Futures<br>'INTR' - Interest rate<br>'IFUT' – Interest rate Futures-FRA<br>'FFMC' - FLOAT TO FLOAT MULTI-CURRENCY SWAPS<br>'XFMC' - FIXED TO FLOAT MULTI-CURRENCY SWAPS<br>'XXMC' - FIXED TO FIXED MULTI-CURRENCY SWAPS<br>'OSMC' - OIS MULTI-CURRENCY SWAPS<br>'IFMC' - INFLATION MULTI-CURRENCY SWAPS<br>'FFSC' - FLOAT TO FLOAT SINGLE-CURRENCY SWAPS<br>'XFSC' - FIXED TO FLOAT SINGLE-CURRENCY SWAPS<br>'XXSC' - FIXED TO FIXED SINGLE-CURRENCY SWAPS<br>'OSSC' - OIS SINGLE-CURRENCY | Instrument/<br>AssetClass(1938)=1 (Interest rate)<br>AssetSubClass(1939)=1 (Single currency)<br>**AssetType(1940)**<br>BOND - Bond<br>BNDF = Bond Futures<br>INTR = Interest rate<br>IFUT = Interest rate Futures-FRA<br>FFSC = FLOAT TO FLOAT SINGLE-CURRENCY SWAPS<br>XFSC = FIXED TO FLOAT SINGLE-CURRENCY SWAPS<br>XXSC = FIXED TO FIXED SINGLE-CURRENCY SWAPS<br>OSSC = OIS SINGLE-CURRENCY SWAPS<br>IFSC = INFLATION SINGLE- CURRENCY SWAPS<br><br>Instrument/<br>AssetClass(1938)=1 (Interest rate)<br>AssetSubClass(1939)=2 (Cross currency)<br>**AssetType(1940)**<br>FFMC = Float to Float Multi-Currency<br>XFMC = Fixed to Float Multi-Currency<br>XXMC = Fixed to Fixed Multi- Currency<br>OSMC = OIS Multi-Currency |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | | SWAPS<br>'IFSC' - INFLATION SINGLE-CURRENCY SWAPS | IFMC = Inflation Multi-Currency |
| 17 | Issuer of the underlying bond | To be populated when the underlying type is a bond or a bond future with the legal entity identifier code (LEI) of the issuer of the direct or ultimate underlying bond. | {LEI} | *For bonds:*<br>Instrument/<br>**Issuer(106)=<issuer>**<br><br>*For options and futures on bonds:*<br>UnderlyingInstrument/<br>**UnderlyingIssuer(306)=<issuer>** |
| 18 | Maturity date of the underlying bond | To be populated with the date of maturity of the underlying bond.<br><br>The field applies to debt instruments with defined maturity. | {DATEFORMAT} | *For bonds:*<br>Instrument/<br>**MaturityDate(541)=<date>**<br><br>*For options and futures on bonds:*<br>UnderlyingInstrument/<br>**Under~~e~~lyingMaturityDate(542)=<date>** |
| 19 | Issuance date of the underlying bond | To be populated with the issuance date of the underlying bond | {DATEFORMAT} | *For bonds:*<br>Instrument/<br>**IssueDate(225)=<date>**<br><br>*For options and futures on bonds:*<br>UnderlyingInstrument/<br>**UnderlyingIssueDate(242)=<date>** |
| 20 | Notional currency of the swaption | To be populated for swaptions. | {CURRENCYCODE_3} | UnderlyingInstrument/UnderlyingStreamGrp/<br>UnderlyingStreamCurrency(40546) |
| 21 | Maturity of the underlying swap | To be populated for swaptions, futures on swaps and forwards on a swap only. | {DATEFORMAT} | *For outrights:*<br>Instrument/StreamGrp/StreamTerminationDate/<br>**StreamTerminationDateUnadjusted(40065)**<br><br>*For options and futures:*<br>UnderlyingInstrument/Underly~~l~~ingStreamGrp/<br>UnderlyingStreamTerminationDate/<br>**UnderlyingStreamTerminationDateUnadjusted(40548)** |
| 22 | Inflation index ISIN code | In case of swaptions on one of the following underlying swap types: inflation single currency swap, futures/forwards on inflation single currency swap, inflation multi-currency swap, futures/forwards on inflation multi-currency swap; | {ISIN} | Instrument/StreamGrp/PaymentStream/<br>UnderlyingPaymentStreamFloatingRate/<br>**UnderlyingPaymentStreamRateIndexID(43092~~tbd~~)=<id>**<br>**UnderlyingPaymentStreamRateIndexIDSource(43093~~tb~~** |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | whenever the inflation index has an ISIN, the field has to be populated with the ISIN code for that index. | | ~~d~~)=<src> |
| 23 | Inflation index name | To be populated with standardized name of the index in case of swaptions on one of the following underlying swap types: inflation single currency swap, futures/forwards on inflation single currency swap, inflation multi-currency swap, futures/forwards on inflation multi-currency swap. | {ALPHANUM-25} | UnderlyingInstrument/UnderlyingStreamGrp/<br>UnderlyingPaymentStream/<br>UnderlyingPaymentStreamFloatingRate/<br>**UnderlyingPaymentStreamRateIndex(40620)=<index>** |
| 24 | Reference rate | Name of the reference rate. | {INDEX}<br><br>or<br><br>{ALPHANUM-25}- if the reference rate is not included in the {INDEX} list | *For outrights:*<br>Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFloatingRate/<br>**PaymentStreamRateIndex(40789)**<br><br>*For options and futures:*<br>UnderlyingInstrument/UnderlyingStreamGrp/<br>UnderlyingPaymentStream/<br>UnderlyingPaymentStreamFloatingRate/<br>**UnderlyingPaymentStreamRateIndex(40620)=<index>** |
| 25 | IR Term of contract | This field states the term of the contract. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days<br>{INTEGER-3}+'WEEK' - weeks<br>{INTEGER-3}+'MNTH' - months<br>{INTEGER-3}+'YEAR' - years | *For outrights:*<br>Instrument/StreamGrp/<br>StreamTerminationDate/<br>StreamTerminationDateRelativeTo(40068)=2 (Effective date)<br>**StreamTerminationDateOffsetPeriod(40069)**<br>**StreamTerminationDateOffsetUnit(40070)**<br>D = Day<br>Wk = Week<br>Mo = Month<br>Yr = Year<br>*For options and futures:*<br>UnderlyingInstrument/UnderlyingStreamGrp/<br>UnderlyingStreamTerminationDate/<br>UnderlyingStreamTerminationDateRelativeTo(40551)=2 (Effective date)<br>**UnderlyingStreamTerminationDateOffsetPeriod(40552)**<br>**UnderlyingStreamTerminationDateOffsetUnit(40553)**<br>D = Day<br>Wk = Week |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | | | Mo = Month<br>Yr = Year |
| **Foreign exchange derivatives**<br>**The fields in this section should only be populated for foreign exchange derivatives as defined in Table 8.1 of Section 8 of Annex III** | | | | **FIX Mapping** |
| 26 | Contract sub-type | To be populated so as to differentiate deliverable and non-deliverable forwards, options and swaps as defined in Table 8.1 of Section 8 of Annex III. | 'DLVB' - Deliverable<br>'NDLV' - Non-deliverable | Instrument/<br>**SecurityType(167)**<br>FXFWD versus FXNDF<br>FXSWAP vs FXNDS |
| **Equity derivatives**<br>**The fields should only be populated for equity derivatives as defined in Table 6.1 of Section 6 of Annex III** | | | | **FIX Mapping** |
| 27 | Underlying type | To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity and the sub-asset class is neither swaps nor portfolio swaps.<br><br>To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table 6.1 of Section 6 of Annex III is a single name.<br><br>To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table | 'STIX' - Stock Index<br>'SHRS' – Share/Stock<br>'DIVI' - Dividend Index<br>'DVSE' - Stock dividend<br>'BSKT' - Basket of shares resulting from a corporate action<br>'ETFS' - ETFs<br>'VOLI' - Volatility Index<br>'OTHR' - Other (including depositary receipts, certificates and other equity like financial instrument)<br><br>'SHRS' – Share/Stock<br>'DVSE' - Stock dividend<br>'ETFS' - ETFs<br>'OTHR' - Other (including depositary receipts, certificates and other equity like financial instrument)<br><br>'STIX' - Stock Index<br>'DIVI' - Dividend Index | Instrument/<br>**AssetClass(1938)**<br>4 = Equity<br>**AssetSubClass(1939)**<br>11 = Equity index<br>9 = Common or 10 = Preferred<br>34~~<tbd>~~ = Dividend Index<br>35~~<tbd>~~ = Stock Dividend<br>12 = Equity basket<br>36~~<tbd>~~ = Exchange Traded Fund<br>37~~<tbd>~~ = Volatility Index<br>48~~<tbd>~~ = Other<br><br>*See corresponding values above.* |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | 6.1 of Section 6 of Annex III is an index.<br><br>To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table 6.1 of Section 6 of Annex III is a basket. | 'VOLI' - Volatility Index<br>'OTHR' - Other<br><br>'BSKT' - Basket | |
| 28 | Parameter | To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity and the sub-asset class is one of the following: swaps, portfolio swaps. | 'PRBP' - Price return basic performance parameter<br>'PRDV' - Parameter return dividend<br>'PRVA' - Parameter return variance<br>'PRVO' - Parameter return volatility | Instrument/<br>SecurityType(167)=CFD, CRLTNSWAP, DVDNDSWAP, RTRNSWAP, VARSWAP or PRTFLIOSWAP<br>AssetClass(1938)<br>4 = Equity<br>AssetSubClass(1939)=<any equity value><br>AssetType(1940)=<any equity value><br>**AssetSubType(2735~~tbd~~)**<br>PRBP = Price Return Basic Performance<br>PRDV = Parameter Return Dividend<br>PRVA = Parameter Return Variance<br>PRVO = Parameter Return Volatility |
| **Contracts for difference (CFDs)**<br>**The fields should only be populated when the contract type is equal to contract for difference or spread betting** | | | | **FIX Mapping** |
| 29 | Underlying type | To be populated when the MiFIR identifier is a derivative and the contract type is equal to contract for difference or spread betting. | 'CURR' - Currency<br>'EQUI' - Equity<br>'BOND' - Bonds<br>'FTEQ' - Futures on an equity<br>'OPEQ' - Options on an equity<br>'COMM' – Commodity<br>'EMAL' – Emission Allowances<br>'OTHR' - Other | Instrument/<br>SecurityType(167)=CFD or SPREADBET<br>**AssetClass(1938)**<br>2 = Currency<br>4 = Equity<br>8 = Debt (i.e. bonds)<br>4 = Equity *plus:*<br>**AssetSubClass(1939)=9 (Common) or 10 (Preferred)**<br>**AssetType(1940)=**FTEQ (Futures on equity)<br>4 = Equity<br>**AssetSubClass(1939)=9 (Common) or 10 (Preferred)**<br>**AssetType(1940)=**OPEQ (Option on equity) |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | | | 5 = Commodity<br>5 = Commodity *plus:*<br>**AssetSubClass(1939)=18 (Environmental)**<br>**AssetType(1940)=EMAL (Emission Allowances)**<br>6 = Other |
| 30 | Notional currency 1 | Currency 1 of the underlying currency pair. This field is applicable when the underlying type is currency. | {CURRENCYCODE_3} | **Currency(15)=<ccy>** |
| 31 | Notional currency 2 | Currency 2 of the underlying currency pair. This field is applicable when the underlying type is currency. | {CURRENCYCODE_3} | *The currencies for FX contracts are both contained in:*<br>Instrument/<br>**Symbol(55)=<ccy1>/<ccy2>**<br>*Notional currency 1 is in Currency(15). Notional currency 2 is the opposite.* |
| **Credit derivatives** | | | | **FIX Mapping** |
| 32 | ISIN code of the underlying credit default swap | To be populated for derivatives on a credit default swaps with the ISIN code of the underlying swap. | {ISIN} | UnderlyingInstrument/<br>**UnderlyingSecurityID(309)=<isin>**<br>UnderlyingSecurityIDSource(305)=4 (ISIN) |
| 33 | Underlying Index code | To be populated for derivatives on a CDS index with the ISIN code of the index. | {ISIN} | UnderlyingInstrument/<br>**UnderlyingSecurityID(309)=<index isin>**<br>UnderlyingSecurityIDSource(305)=4 (ISIN) |
| 34 | Underlying Index name | To be populated for derivatives on a CDS index with the standardized name of the index. | {ALPHANUM-25} | UnderlyingInstrument/<br>**UnderlyingSecurityID(309)=<index isin>**<br>UnderlyingSecurityIDSource(305)=W~~<tbd>~~ (Index name) |
| 35 | Series | The series number of the composition of the index if applicable.<br><br>To be populated for a CDS Index or a derivative on a CDS Index with the series of the CDS Index. | {DECIMAL-18/17} | UnderlyingInstrument/<br>**UnderlyingIndexSeries(2004)=<series>** |
| 36 | Version | A new version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.<br><br>To be populated for a CDS Index or a derivative on a CDS Index with the version of the CDS Index. | {DECIMAL-18/17} | UnderlyingInstrument/<br>**UnderlyingIndexAnnexVersion(2004)=<version>**<br>**UnderlyingIndexAnnexSource(2006)=<source>** |
| 37 | Roll months | All months when the roll is expected as established by the index provider for a given year. Field should | '01', '02', '03', '04', '05', '06', '07', '08', '09', '10', '11', '12' | InstrumentExtension/<br>IndexRollMonthGrp/ |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | be repeated for each month in the roll.<br><br>To be populated for a CDS Index or a derivative on a CDS Index. | | IndexRollMonth(2733~~tbd~~)=<month> |
| 38 | Next roll date | To be populated in the case of a CDS Index or a derivative on a CDS Index with the next roll date of the index as established by the index provider. | {DATEFORMAT} | InstrumentExtension/<br>NextIndexRollDate(2738~~tbd~~)=<date> |
| 39 | Issuer of sovereign and public type | To be populated when the reference entity of a single name CDS or a derivative on single name CDS is a sovereign issuer as defined in Table 9.1 Section 9 of Annex III. | 'TRUE' – the reference entity is an issuer of sovereign and public type<br>'FALSE' – the reference entity is not an issuer of sovereign and public type | Instrument/<br>**AssetType(1940)=SVGN (Sovereign)** |
| 40 | Reference obligation | To be populated for a derivative on a single name credit default swap with the ISIN of the reference obligation. | {ISIN} | UnderlyingInstrument/<br>**UnderlyingObligationID(1994)=<id>**<br>UnderlyingObligationIDSource(1995)=4 (ISIN) |
| 41 | Reference entity | To be populated with the reference entity of a single<br>name CDS or a derivative on single name CDS. | {COUNTRYCODE_2}<br><br>or<br><br>ISO 3166-2 - 2 character country code followed by dash "-" and up to 3 alphanumeric character country subdivision code<br><br>or<br><br>{LEI} | UnderlyingInstrument/<br>**UnderlyingSecurityID(309)=<lei> or <cc>**<br>UnderlyingSecurityIDSource(305)=T (LEI) or 7 (CC) |
| 42 | Notional currency | Currency in which the notional is denominated. | {CURRENCYCODE_3} | **Currency(15)=ccy** |
| **Emission allowance derivatives**<br>**The fields in this section should only be populated for emission allowance derivatives as defined in Table 13.1 of Section 13 of Annex III** | | | | **FIX Mapping** |
| 43 | Emission Allowances derivative sub type | To be populated when variable #3 "MiFIR identifier" is 'DERV'-derivative and variable #4 "asset class of the underlying" is 'EMAL'-emission allowances. | 'CERE' - CER<br>'ERUE' - ERU<br>'EUAE' - EUA | Instrument/<br>AssetSubType(2735~~tbd~~)<br>CERE = Certified Emission Reduction<br>ERUE = Emission Reduction Units<br>EUAE = European Union Allowance |

| No. | FIELD | DETAILS TO BE REPORTED | ESMA FORMAT FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | | 'EUAA' - EUAA<br>'OTHR' - Other | EUAA = European Union Aviation Allowances<br>OTHR = Other |

## 2.2 RTS 23 Annex I Table 3 – Details to be reported as financial instrument reference data

Table 2 below shows the data requirements from RTS 23 Annex I Table 3. The first 4 columns are defined by EMSA while the last column is the proposed FIX mapping.

**Table 2: RTS 23 Annex I Table 3 – Details to be reported as financial instrument reference data**

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| **General Fields** | | | | |
| 1 | Instrument identification code | Code used to identify the financial instrument. | {ISIN} | Instrument/<br>**SecurityID(48)=<isin>**<br>SecurityIDSource(22)=4 (ISIN) |
| 2 | Instrument full name | Full name of the financial instrument. | {ALPHANUM-350} | Instrument/<br>**FinancialInstrumentFullName(2714~~tbd~~)=<full name>** |
| 3 | Instrument classification | Taxonomy used to classify the financial instrument.<br><br>A complete and accurate CFI code shall be provided. | {CFI_CODE} | Instrument/<br>**CFICode(461)=<cfi>** |
| 4 | Commodities or emission allowance derivative indicator | Indication as to whether the financial instrument falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014 or is a derivative relating to emission allowances referred to in Section C(4) of Annex I to Directive 2014/65/EU.. | 'true' - Yes<br>'false' – No | 'true' if:<br>Instrument/<br>AssetClass(1938)<br>5 = Commodity |
| **Issuer related fields** | | | | **FIX Mapping** |
| 5 | Issuer or operator of the trading venue identifier | LEI of issuer or trading venue operator. | {LEI} | Parties/<br>PartyID(448)=<mic of venue><br>PartyIDSource(447)=G (MIC)<br>PartyRole(452)=73 (Execution venue)<br>PtysSubGrp/ |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | | | **PartySubID(523)=<lei>**<br>PartySubIDType(803) = 84~~<tbd>~~ (Legal Entity Identifier (LEI)) |
| **Venue related fields** | | | | **FIX Mapping** |
| 6 | Trading venue | Segment MIC for the trading venue or systematic internaliser, where available, otherwise operating MIC. | {MIC} | Parties/<br>**PartyID(448)=<mic >**<br>PartyIDSource(447)=G (MIC)<br>PartyRole(452)=73 (Execution venue) |
| 7 | Financial instrument short name | Short name of financial instrument in accordance with ISO 18774. | {FISN} | Instrument/<br>**FinancialInstrumentShortName(2737~~tbd~~)=<short name> [FISN ISO 18774]** |
| 8 | Request for admission to trading by issuer | Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of its financial instrument on a trading venue. | 'true'- Yes '<br>false' - No | *True if <ReferenceDataDateGrp> shows a request for or approval of admission. See row 9 below.* |
| 9 | Date of approval of the admission to trading | Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue. | {DATE_TIME_FORMAT} | InstrumentExtension/<br>ReferenceDataDateGrp/<br>NoReferenceDataDates(2746~~tbd~~)<br>**ReferenceDataDate(2747~~tbd~~)=<date>**<br>ReferenceDataDateType(2748~~tbd~~)=<type><br>0 = Date of request for admission to trading<br>1 = Date of approval of admission to trading<br>2 = Date of admission to trading or date or first trade<br>3 = Termination date<br>~~4 = Expiry date~~ |
| 10 | Date of request for admission to trading | Date and time of the request for admission to trading on the trading venue. | {DATE_TIME_FORMAT} | *See row 9 above* |
| 11 | Date of admission to trading or date of first trade | Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue. | {DATE_TIME_FORMAT} | *See row 9 above* |
| 12 | Termination date | Where available, the date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. | {DATE_TIME_FORMAT} | *See row 9 above* |
| **Notional related fields** | | | | **FIX Mapping** |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| 13 | Notional currency 1 | Currency in which the notional is denominated.<br><br>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the currency 1 of the pair.<br><br>In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi- currency, this will be the notional currency of leg 1 of the swap. | {CURRENCYCODE_3} | *If a cash security or Credit or FX swap:*<br>**Currency(15)**<br><br>*If an option for cash security, Credit or FX:*<br>**UnderlyingCurrency(318)**<br><br>*If an Equity, Rates or Commodities swap:*<br>*First or only instance of:*<br>Instrument/StreamGrp/<br>**StreamCurrency(40055)=<ccy>**<br><br>*If a swaption*<br>*first or only instance of:*<br>UnderlyingInstrument/UnderlyingStreamGrp/<br>**UnderlyingStreamCurrency(40546)=<ccy>** |
| **Bonds or other forms of securitised debt related fields** | | | | **FIX Mapping** |
| 14 | Total issued nominal amount | Total issued nominal amount in monetary value. | {DECIMAL-18/5} | Instrument/<br>**TotalIssuedAmount(1947)=<qty>** |
| 15 | Maturity date | Date of maturity of the financial instrument.<br><br>Field applicable to debt instruments with defined maturity. | {DATEFORMAT} | Instrument/<br>**MaturityDate(541)=<date>** |
| 16 | Currency of nominal value | Currency of the nominal value for debt instruments. | {CURRENCYCODE_3} | Instrument/<br>**PriceQuoteCurrency(1524)=<ccy>** |
| 17 | Nominal value per unit/minimum traded value | Nominal value of each instrument. If not available, the minimum traded value shall be populated. | {DECIMAL-18/5} | Instrument/<br>**ContractMultiplier(231)=<n>**<br>*or*<br>**MinLotSize(1231)** |
| 18 | Fixed rate | The fixed rate percentage of return on a Debt instrument when held until maturity date, expressed as a percentage. | {DECIMAL-11/10}<br><br>Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | Instrument/<br>**CouponRate(223)=<rate>** |
| 19 | Identifier of the index/benchmark of a | Where an identifier exists. | {ISIN} | InstrumentExtension/<br>FloatingRateIndex/ |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | floating rate bond | | | FloatingRateIndexID(2731~~tbd~~)<br>FloatingRateIndexIDSource(2732~~tbd~~)<br>FloatingRateIndexCurvePeriod(2728~~tbd~~)<br>FloatingRateIndexCurveUnit(2730~~tbd~~)<br>FloatingRateIndexCurveSpread(2729~~tbd~~) |
| 20 | Name of the index/benchmark of a floating rate bond | Where no identifier exists, name of the index. | {INDEX}<br><br>Or<br><br>{ALPHANUM-25} - if the index name is not included in the {INDEX} list | *See row 19 above* |
| 21 | Term of the index/benchmark of a floating rate bond. | Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days<br>{INTEGER-3}+'WEEK' - weeks<br>{INTEGER-3}+'MNTH' - months<br>{INTEGER-3}+'YEAR' - years | *See row 19 above* |
| 22 | Base Point Spread of the index/benchmark of a floating rate bond | Number of basis points above or below the index used to calculate a price | {INTEGER-5} | *See row 19 above* |
| 23 | Seniority of the bond | Identify the type of bond: senior debt, mezzanine, subordinated or junior. | 'SNDB' - Senior Debt<br>'MZZD' - Mezzanine<br>'SBOD' - Subordinated Debt<br>'JUND' - Junior Debt | Instrument/<br>**Seniority(1450)**<br>JR = Junior<br>MZ = Mezzanine<br>SB = Subordinated<br>SD = Senior Secured<br>SN = Senior Non-Preferred (recommended by ISDA Credit Market Infrastructure Group)<br>SR = Senior |
| **Derivatives and Securitised Derivatives related fields** | | | | **FIX Mapping** |
| 24 | Expiry date | Expiry date of the financial instrument.<br><br>Field applicable to derivatives with a defined expiry date. | {DATEFORMAT} | Instrument/<br>**MaturityDate(541)=<date>**~~*See row 9 above*~~ |
| 25 | Price multiplier | Number of units of the underlying instrument represented by a single derivative contract. | { DECIMAL-18/17} | Instrument/<br>**ContractMultiplier(231)=<n>** |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | For a future or option on an index, the amount per index point.<br><br>For spread bets the movement in the price of the underlying instrument on which the spread bet is based. | | |
| 26 | Underlying instrument code | ISIN code of the underlying instrument.<br><br>For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based.<br><br>For convertible bonds, the ISIN code of the instrument in which the bond can be converted.<br><br>For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, then the ISIN code of the related share entitling the underlying dividend.<br><br>For Credit Default Swaps, the ISIN of the reference obligation shall be provided.<br><br>In case the underlying is an Index and has an ISIN, the ISIN code for that index.<br><br>Where the underlying is a basket, include the ISINs of each constituent of the basket that is admitted to trading or | {ISIN} | *One or more instances of:*<br>UnderlyingInstrument/<br>**UnderlyingSecurityID (309) =<id>**<br>Underlying SecurityIDSource (305)=4 (ISIN) |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | is traded on a trading venue. Fields 26 and 27 shall be reported as many times as necessary to list all instruments in the basket. | | |
| 27 | Underlying issuer | In case the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer. | {LEI} | UnderlyingInstrument/<br>**UnderlyingIssuer(306)=<issuer lei>** |
| 28 | Underlying index name | In case the underlying is an Index, the name of the index. | {INDEX}<br><br>Or<br><br>{ALPHANUM-25} - if the index name is not included in the {INDEX} list | UnderlyingInstrument/<br>**UnderlyingSecurityID(309)=<name>**<br>UnderlyingSecurityIDSource(305)=W~~<tbd>~~ (Index name) |
| 29 | Term of the underlying index | In case the underlying is an index, the term of the index. | {INTEGER-3}+'DAYS' - days<br>{INTEGER-3}+'WEEK' - weeks<br>{INTEGER-3}+'MNTH' - months<br>{INTEGER-3}+'YEAR' - years | UnderlyingInstrument/<br>**UnderlyingIndexCurveUnit(2723~~tbd~~)=<unit>**<br>**UnderlyingIndexCurvePeriod(2724~~tbd~~)=<period>** |
| 30 | Option type | Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution. In case of swaptions it shall be:<br>- "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.<br>-"Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.<br><br>In case of Caps and Floors it shall be:<br>-"Put", in case of a Floor. | 'PUTO' - Put<br>'CALL' – Call<br>'OTHR' – where it cannot be determined whether it is a call or a put | Instrument/<br>**PutOrCall(201)**<br>0 = Put<br>1 = Call<br>2~~<tbd>~~ = Other |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | -"Call", in case of a Cap. Field only applies to derivatives that are options or warrants. | | |
| 31 | Strike price | Predetermined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution.<br><br>Field applicable to options or warrants, where strike price can be determined at the time of execution.<br><br>Where price is currently not available but pending, the value shall be 'PNDG'.<br><br>Where strike price is not applicable the field shall not be populated. | {DECIMAL-18/13} in case the price is expressed as monetary value<br><br>{DECIMAL-11/10} in case the price is expressed as percentage or yield<br><br>{DECIMAL-18/17} in case the price is expressed as basis points<br><br>'PNDG' in case the price is not available | Instrument/<br>**StrikePrice(202)=<price>** |
| 32 | Strike price currency | Currency of the strike price | {CURRENCYCODE_3} | Instrument/<br>**StrikeCurrency(947)=<ccy>** |
| 33 | Option exercise style | Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).<br><br>This field is only applicable for options, warrants and entitlement certificates. | 'EURO' - European<br>'AMER' - American<br>'ASIA' - Asian<br>'BERM' - Bermudan<br>'OTHR' - Any other type | Instrument/<br>ExerciseStyle(1194)<br>0 = European<br>1 = American<br>2 = Bermuda<br>99 = Other<br>*Asian is not an exercise style but a method for determining the value of the option.* |
| 34 | Delivery type | Indication as to whether the financial instrument is settled physically or in cash.<br><br>Where delivery type cannot be determined at time of execution, the | 'PHYS' - Physically Settled<br>'CASH' - Cash settled<br>'OPTL' - Optional for counterparty or when determined by a third party | Instrument/<br>SettlMethod(1193)<br>C = Cash settlement required<br>P = Physical settlement required<br>E = Election at exercise |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | value shall be 'OPTL'<br><br>This field is only applicable for derivatives. | | |
| **Commodity and emission allowances derivatives** | | | | **FIX Mapping** |
| 35 | Base product | Base product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table. | Only values in the 'Base product' column of the classification of commodities derivatives table are allowed. | Instrument/<br>**AssetSubClass(1939)**<br>17 = Agriculture<br>15 = Energy<br>18 = Environmental<br>19 = Freight<br>41~~<tbd>~~ = Fertilizer<br>42~~<tbd>~~ = Industrial products<br>43~~<tbd>~~ = Inflation<br>13 = Metals or 14 = Bullion<br>8 = Multi-Commodity - Exotic<br>44~~<tbd>~~ = Paper<br>45~~<tbd>~~ = Polypropylene<br>46~~<tbd>~~ = Official economic statistics<br>47~~<tbd>~~ = Other C10<br>48~~<tbd>~~ = Other |
| 36 | Sub product | The Sub Product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.<br><br>Field requires a Base product. | Only values in the 'Sub product' column of the classification of commodities derivatives table are allowed are allowed. | Instrument/<br>**AssetType(1940)**<br>add all "Sub product" *values from RTS 23 Annex, Table 2* |
| 37 | Further sub product | The Further sub product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.<br><br>Field requires a Sub product. | Only values in the 'Further sub product' of the classification of commodities derivatives table are allowed. | Instrument/<br>**AssetSubType(2735~~tbd~~)**<br>add all "Further sub product" *values from RTS 23 Annex, Table 2* |
| 38 | Transaction type | Transaction type as specified by the trading venue | 'FUTR' - Futures<br>'OPTN' - Options<br>'TAPO' - TAPOS | Instrument/<br>~~**SecurityType(167)=<type>**~~*as follows:*<br>**RTS value** \| **SecurityType(167)** \| **SecuritySubType(762** |

<table>
<tr><th>No.</th><th>FIELD</th><th>CONTENT TO BE REPORTED</th><th>FORMAT AND STANDARDS TO BE USED FOR REPORTING</th><th>FIX Mapping</th></tr>
<tr><td></td><td></td><td></td><td>'SWAP' - SWAPS<br>'MINI' - Minis<br>'OTCT' - OTC<br>'ORIT' - Outright<br>'CRCK' - Crack<br>'DIFF' - Differential<br>'OTHR' - Other</td><td><table>
<tr><td></td><td></td><td>)</td></tr>
<tr><td>CRCK</td><td>FUT or CMDTYSWAP</td><td>CRACK</td></tr>
<tr><td>DIFF</td><td>FUT or any other sec type</td><td>DIFF</td></tr>
<tr><td>FUTR</td><td>FUT</td><td>n/a</td></tr>
<tr><td>MINI</td><td>FUT</td><td>MINI</td></tr>
<tr><td>OPTN</td><td>OPT, OOF or SWAPTION</td><td>n/a</td></tr>
<tr><td>OTCT</td><td>any sec type</td><td>OTC</td></tr>
<tr><td>ORIT</td><td>any sec type</td><td>OUTRT</td></tr>
<tr><td>SWAP</td><td>CMDTYSWAP</td><td>n/a</td></tr>
<tr><td>TAPO</td><td>OPT or OOF</td><td>TAPO</td></tr>
<tr><td>OTHR</td><td>OTHER</td><td>n/a</td></tr>
</table><br><s>The field is an unconstrained string and will accept unpublished values.</s></td></tr>
<tr><td>39</td><td>Final price type</td><td>Final price type as specified by the trading venue</td><td>‘ARGM’ - Argus/McCloskey<br>'BLTC’ - Baltic<br>'EXOF’ - Exchange<br>'GBCL’ - GlobalCOAL<br>'IHSM’ - IHS McCloskey<br>'PLAT’ - Platts<br>‘OTHR’ - Other</td><td>InstrumentExtension/<br>CommodityFinalPriceType(2736<s>tbd</s>)<br>0 = Argus McCloskey<br>1 = Baltic<br>2 = Exchange<br>3 = Global Coal<br>4 = IHS McCloskey<br>5 = Platts<br>99 = Other</td></tr>
<tr><td colspan="4">Interest rate derivatives<br>- The fields in this section shall only be populated for instruments that have non-financial instrument of type interest rates as underlying.</td><td>FIX Mapping</td></tr>
<tr><td>40</td><td>Reference rate</td><td>Name of the reference rate</td><td>{INDEX}<br><br>Or<br><br>{ALPHANUM-25}- if the reference rate is not included in the {INDEX} list</td><td>Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFloatingRate/<br>PaymentStreamRateIndex(40789)=<id><br>PaymentStreamRateIndexSource(40790)</td></tr>
<tr><td>41</td><td>IR Term of contract</td><td>If the asset class is Interest Rates, this</td><td>{INTEGER-3}+'DAYS' - days</td><td>Instrument/StreamGrp/</td></tr>
</table>

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | field states the term of the contract. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'WEEK' - weeks<br>{INTEGER-3}+'MNTH' - months<br>{INTEGER-3}+'YEAR' - years | StreamTerminationDate/<br>StreamTerminationDateRelativeTo(40068)=2 (Effective date)<br>**StreamTerminationDateOffsetPeriod(40069)**<br>**StreamTerminationDateOffsetUnit(40070)**<br>D = Day<br>Wk = Week<br>Mo = Month<br>Yr = Year |
| 42 | Notional currency 2 | In the case of multi-currency or cross-currency swaps the currency in which leg 2 of the contract is denominated.<br><br>For swaptions where the underlying swap is multi-currency, the currency in which leg 2 of the swap is denominated. | {CURRENCYCODE_3} | *If an Equity, Rates or Commodities swap:*<br>*Second instance of:*<br>Instrument/StreamGrp/<br>**StreamCurrency(40055)=<ccy>**<br><br>*If a swaption*<br>*Second instance of:*<br>UnderlyingInstrument/UnderlyingStreamGrp/<br>**UnderlyingStreamCurrency(40546)=<ccy>** |
| 43 | Fixed rate of leg 1 | An indication of the fixed rate of leg 1 used, if applicable. | {DECIMAL -11/10}<br>Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | *First instance of:*<br>Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFixedRate/<br>**PaymentStreamRate(40784)=<rate>** |
| 44 | Fixed rate of leg 2 | An indication of the fixed rate of leg 2 used, if applicable | {DECIMAL -11/10}<br>Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | Second instance of:<br>Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFixedRate/<br>**PaymentStreamRate(40784)=<rate>** |
| 45 | Floating rate of leg 2 | An indication of the interest rate used if applicable. | {INDEX}<br><br>Or<br><br>{ALPHANUM-25} - if the reference rate is not included in the {INDEX} list | Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFloatingRate/<br>**PaymentStreamRateIndex(40789)=<name>**<br>**PaymentStreamRateIndexSource(40790)** |
| 46 | IR Term of contract of leg 2 | An indication of the reference period of the interest rate, which is set at predetermined intervals by reference to a market reference rate. The term shall be expressed in days, weeks, months or | {INTEGER-3}+'DAYS' - days<br>{INTEGER-3}+'WEEK' - weeks<br>{INTEGER-3}+'MNTH' - months<br>{INTEGER-3}+'YEAR' - years | Instrument/StreamGrp/PaymentStream/<br>PaymentStreamFloatingRate/<br>**PaymentStreamRateIndexCurveUnit(40791)**<br>D = Day<br>Wk = Week |

| No. | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING | FIX Mapping |
|---|---|---|---|---|
| | | years. | | Mo = Month<br>Yr = Year<br>**PaymentStreamRateIndexCurvePeriod(40792)** |
| **Foreign exchange derivatives**<br>**- The fields in this section shall only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.** | | | | **FIX Mapping** |
| 47 | Notional currency 2 | Field shall be populated with the underlying currency 2 of the currency pair (the currency one will be populated in the notional currency 1 field 13). | {CURRENCYCODE_3} | *The currencies for FX contracts are both contained in:*<br>Instrument/<br>**Symbol(55)=<ccy1>/<ccy2>**<br>*Notional currency 1 is in Currency(15). Notional currency 2 is the opposite.* |
| 48 | FX Type | Type of underlying currency | 'FXCR' - FX Cross Rates<br>'FXEM' - FX Emerging Markets<br>'FXMJ' - FX Majors | Instrument/<br>**AssetSubClass (1939)**<br>38~~<tbd>~~ = FX Cross Rates<br>39~~<tbd>~~ = FX Emerging Markets<br>40~~<tbd>~~ = FX Majors |

## 2.3 RTS 23 Annex I Table 2 – Classification of commodity and emission allowances

Table 3 below shows the data requirements from RTS 23 Annex I Table 2 for commodities. Cells grayed are additions from Financial Instrument Reporting Reference Data Delta Report V01 (DRAFT6auth.036.001.01).

The first two rows of the table show the proposed FIX mapping. New fields and enumerations are highlighted in ~~red~~ aqua. For the full list of AssetType(1940) and AssetSubType(2735~~tbd~~) values Appendix E.

**Table 3: RTS 23 Annex I Table 2 – Classification of commodity and emission allowances for Table 3 (Fields 35 to 37)**

| RTS 23 Base product | RTS 23 Sub product | RTS 23 Further sub product |
|---|---|---|
| **Commodity**<br>**Instrument/**<br>**AssetClass(1938)**<br>**5 (Commodity)** | **Contract type**<br>**Instrument/**<br>**SecurityType(167)**<br>OPT (Options)<br>FUT (Futures)<br>FWD (Forwards)<br>CMDTYSWAP (Swaps)<br>SWAPTION (Swaptions)<br>FUTSWAP (Futures on a Swap)<br>FWDSWAP (Forwards on a Swap)<br>FWDFRTAGMT (Forward Freight Agreement)<br>CFD (Contract for Difference) | |
| ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubClass(1939)**<br>***see enumerations below, e.g.***<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**5 (Commodity)**<br>**AssetSubClass(1939)**<br>**15 (Energy)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetType(1940)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**5 (Commodity)**<br>**AssetSubClass(1939)**<br>**15 (Energy)**<br>**AssetType(1940)**<br>**ELEC (Electricity)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubType(2735~~tbd~~)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**5 (Commodity)**<br>**AssetSubClass(1939)**<br>**15 (Energy)**<br>**AssetType(1940)**<br>**ELEC (Electricity)**<br>**AssetSubType(2735~~tbd~~)=**<br>**BSLD (Base Load)** |
| 'AGRI' - Agricultural<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**17 (Agricultural)** | 'GROS' - Grains and Oil Seeds | 'FWHT' - Feed Wheat<br>'SOYB' - Soybeans<br>'RPSD' - Rapeseed<br>'OTHR' - Other<br>'CORN' - Maize<br>'RICE' - Rice |
| | 'SOFT' - Softs | 'ROBU' - Robusta Coffee<br>'CCOA' - Cocoa<br>'BRWN' - Raw Sugar<br>'WHSG' - White Sugar<br>'OTHR' - Other |
| | 'POTA' - Potato | |
| | 'OOLI' - Olive Oil | 'LAMP' - Lampante |

| RTS 23 Base product | RTS 23 Sub product | RTS 23 Further sub product |
|---|---|---|
| | 'DIRY' - Dairy | |
| | 'FRST' - Forestry | |
| | 'SEAF' - Seafood | |
| | 'LSTK' - Live Stock | |
| | 'GRIN' - Grain | 'MWHT' - Milling Wheat |
| 'NRGY' - Energy<br><br>**Instrument/<br>AssetSubClass(1939)<br>15 (Energy)** | 'ELEC' - Electricity | 'BSLD' - Base Load<br>'FITR' - Financial Transmission Rights<br>'PKLD' - Peak Load<br>'OFFP' - Off Peak<br>'OTHR' - Other |
| | 'NGAS' - Natural Gas | 'GASP' - Gas Pool<br>'LNGG' - LNG<br>'NCGG' - NCG<br>'NBPG' - NBP<br>'TTFG' - TFF |
| | 'OILP' - Oil | 'BAKK' - Bakken<br>'BDSL' - Bi~~o~~diesel<br>'BRNT' - Brent<br>'BRNX' - Brent NX<br>'CNDA' - Canadian<br>'COND' - Condensate<br>'DSEL' - Diesel<br>'DUBA' - Dubai<br>'ESPO' - ESPO<br>'ETHA' - Ethanol<br>'FUEL' - Fuel<br>'FOIL' - Fuel Oil<br>'GOIL' - Gasoil<br>'GSLN' - Gasoline<br>'HEAT' - Heating Oil<br>'JTFL' - Jet Fuel<br>'KERO' - Kerosene<br>'LLSO' - Light Louisiana Sweet (LLS)<br>'MARS' - Mars<br>'NAPH' - NAPHTA<br>'NGLO' - NGL<br>'TAPI' - Tapis<br>'URAL' - Urals<br>'WTIO' - WTI |
| | 'COAL' - Coal | |
| | 'INRG' - Inter Energy | |
| | 'RNNG' - Renewable energy | |
| | 'LGHT' - Light ends | |
| | 'DIST' - Distillates | |
| 'ENVR' - Environmental<br><br>**Instrument/<br>AssetSubClass(1939)<br>18 (Environmental)** | 'EMAL~~IS~~' - Emission Allowances<br><br>*RTS 23 uses 'EMIS~~AL~~' for emission allowances. We are investigating.* | 'CERE' - Certified Emission Reduction<br>'ERUE' - Emission Reduction Units<br>'EUAE' - European Union Allowance<br>'EUAA' - European Union Aviation Allowances<br>'OTHR' - Other |
| | 'WTHR' - Weather | |
| | 'CRBR' - Carbon Related | |
| 'FRGT' - Freight<br><br>**Instrument/<br>AssetSubClass(1939)** | 'DRYF' - Dry | 'DBCR' - Dry Bulk Carrier<br>'CSHP' - Container Ship |
| | 'WETF' - Wet | 'TNKR' - Tanker<br>'CSHP' - Container Ship |

| RTS 23 Base product | RTS 23 Sub product | RTS 23 Further sub product |
|---|---|---|
| **19 (Freight)** | | |
| 'FRTL' - Fertilizer<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**41~~<tbd>~~ (Fertilizer)** | 'AMMO' - Ammonia | |
| | 'DAPH' - Diammonium Phosphate | |
| | 'PTSH' - Potash | |
| | 'SLPH' - Sulphur | |
| | 'UREA' - Urea | |
| | Urea and Ammonium Nitrate 'UAAN]' - (UAN) | |
| 'INDP' - Industrial Product<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**42~~<tbd>~~ (Industrial Product)** | 'CSTR' - Construction | |
| | 'MFTG' - Manufacturing | |
| 'INFL' - Inflation<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**43~~<tbd>~~ (Inflation)** | | |
| 'METL' - Metals<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**13 (Metals)** | 'NPRM' - Non Precious | 'ALUM' - Aluminum<br>'ALUA' - Aluminum Alloy<br>'CBLT' - Cobalt<br>'COPR' - Copper<br>'IRON' - Iron Ore<br>'LEAD' - Lead<br>'MOLY' - Molybdenum<br>'NASC' - NASACC<br>'NICK' - Nickel<br>'STEL' - Steel<br>'TINN' - Tin<br>'ZINC' - Zinc<br>'OTHR' - Other |
| | 'PRME' - Precious | 'GOLD' - Gold<br>'SLVR' - Silver<br>'PTNM' - Platinum<br>'PLDM' - Palladium<br>'OTHR' - Other |
| 'MCEX' - Multi Commodity Exotic<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**8 (Exotic)** | | |
| 'PAPR' - Paper<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**44~~<tbd>~~ (Paper)** | 'CBRD' - Containerboard | |
| | 'NSPT' - Newsprint | |
| | 'PULP' - Pulp | |
| | 'RCVP' - Recovered paper | |
| 'POLY' - Polypropylene<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**45~~<tbd>~~ (Polypropylene)** | 'PLST' - Plastic | |
| 'OEST' - Official Economic Statistics<br><br>**Instrument/**<br>**AssetSubClass(1939)**<br>**46~~<tbd>~~ (Official Economic** | | |

| RTS 23 Base product | RTS 23 Sub product | RTS 23 Further sub product |
|---|---|---|
| Statistics) | | |
| 'OTHC' - Other C10 as defined in Table 10.1 of Section 10 of Annex III to Commission Delegated Regulation supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives<br><br>**Instrument/ AssetSubClass(1939)**<br>**47~~<tbd>~~ (Other C10)** | 'DLVR' - Deliverable<br>'NDLV' - Non Deliverable | |
| 'OTHR' - Other<br><br>**Instrument/ AssetSubClass(1939)**<br>**48~~<tbd>~~ (Other)** | | |

## 2.4 Summary – Classification of other asset classes

Table 3 below summarizes the proposed mapping of asset class attributes other than commodities from Table 2 and Table 3.

The first two rows of each group show the proposed FIX mapping. New fields and enumerations are highlighted in aqua~~red~~. For the full list of AssetType(1940) and AssetSubType(2735~~tbd~~) values Appendix E.

**Table 4: Summary – Classification of other asset classes**

| Summary Base product | Summary Sub product | Summary Further sub product |
|---|---|---|
| **Rates**<br>**Instrument/ AssetClass(1938)**<br>**1 (Interest rate)** | **Contract type**<br>**Instrument/ SecurityType(167)**<br>CAP, FLR, CLLR<br>FRA (Forward Rate Agreement)<br>FWD (Forwards)<br>IRS (Swaps)<br>PRTFLIOSWAP (Portfolio Swaps)<br>SWAPTION (Swaptions)<br>FWDSWAP (Forwards on a Swap) | |

| Summary Base product | Summary Sub product | Summary Further sub product |
|---|---|---|
| ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubClass(1939)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**1 (Interest rate)**<br>**AssetSubClass(1939)**<br>**2 (Cross currency)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetType(1940)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**1 (Interest rate)**<br>**AssetSubClass(1939)**<br>**2 (Cross currency)**<br>**AssetType(1940)**<br>**OSMC (OIS Multi-Currency)** | ***Not applicable to Rates*** |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**1 (Single currency)** | 'BOND' - Bond | |
| | 'BNDF' - Bond Futures | |
| | 'INTR' - Interest rate | |
| | 'IFUT' - Interest rate Futures-FRA | |
| | 'FFSC' - Float to Float Single-Currency | |
| | 'XFSC' - Fixed to Float Single-Currency | |
| | 'XXSC' - Fixed to Fixed Single-Currency | |
| | 'OSSC' - OIS Single-Currency | |
| | 'IFSC' - Inflation Single-Currency | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**2 (Cross currency)** | 'FFMC' - Float~~ixed~~ to Float~~ixed~~ Multi-Currency | |
| | 'XFMC' - Fixed to Float Multi-Currency | |
| | 'XXMC' - Fixed to Fixed Multi-Currency | |
| | 'OSMC' -OIS Multi-Currency | |
| | 'IFMC' - Inflation Multi-Currency | |
| **Credit**<br>**Instrument/**<br>**AssetClass(1938)**<br>**3 (Credit)** | **Contract type**<br>**Instrument/**<br>**SecurityType(167)**<br>CDS (Swaps)<br>PRTFLIOSWAP (Portfolio Swaps)<br>SWAPTION (Swaptions)<br>FWDSWAP (Forwards on a Swap)<br>SPREADBET (Spread Betting) | |
| ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubClass(1939)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**3 (Credit)**<br>**AssetSubClass(1939)**<br>**2 (Cross currency)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetType(1940)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**3 (Credit)**<br>**AssetSubClass(1939)**<br>**4 (Single name)**<br>***Not defined in RTS 2 and RTS 23 except to satisfy RTS 2 Annex IV Table 2 row 39 - SVGN:***<br>**AssetType(1940)**<br>**MUNI (Municipal)** | ***Not applicable to Credit*** |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**4 (Single name)** | 'CORP' - Corporate | |
| | 'MUNI' - Municipal | |
| | 'SVGN' - Sovereign | |
| | 'CVDB' - Covered Bond (ABS) | |
| **Instrument/** | 'CDXN' - CDX | |

| Summary Base product | Summary Sub product | Summary Further sub product |
|---|---|---|
| **AssetSubClass(1939)**<br>**5 (Credit index)** | 'ITXN' - iTraxx | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**6 (Index tranche)** | 'CDXS' - CDX Structured<br>'ITXS' - iTraxx Structured | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**7 (Credit basket)** | 'CORP' - Corporate | |
| | 'MUNI' - Municipal | |
| | 'SVGN' - Sovereign | |
| | 'CVDB' - Covered Bond (ABS) | |
| **Currency**<br>**Instrument/**<br>**AssetClass(1938)**<br>**2 (Currency)** | **Contract type**<br>**Instrument/**<br>**SecurityType(167)**<br>OPT (Option)<br>FXFWD (FX Forward)<br>FXNDF (Non-deliverable Forward)<br>FXSWAP (FX Swap)<br>FXNDS (Non-deliverable Swap)<br>PRTFLIOSWAP (Portfolio Swaps)<br>SPREADBET (Spread Betting)<br>CFD (Contract for Difference) | |
| ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubClass(1939)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**2 (Currency)**<br>**AssetSubClass(1939)**<br>**3 (Basket [for multi-currency])** | ***Not applicable to Currency*** | ***Not applicable to Currency*** |
| **Instrument/**<br>**AssetSubClass(1939)**<br>40~~<tbd>~~ (FX Majors) | | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>39~~<tbd>~~ (FX Emerging Markets) | | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>38~~<tbd>~~ (FX Cross Rate) | | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**3 (Basket) [for multi-currency]** | | |
| **Equity**<br>**Instrument/**<br>**AssetClass(1938)**<br>**4 (Equity)** | **Contract type**<br>**Instrument/**<br>**SecurityType(167)**<br>FWD (Forwards)<br>CRLTNSWAP, DVDNDSWAP, RTRNSWAP, VARSWAP (Swaps)<br>PRTFLIOSWAP (Portfolio Swaps)<br>SWAPTION (Swaptions)<br>FWDSWAP (Forwards on a swap)<br>CFD (Contract for Difference) | |

| Summary Base product | Summary Sub product | Summary Further sub product |
|---|---|---|
| ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubClass(1939)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**4 (Equity)**<br>**AssetSubClass(1939)**<br>**11 (Equity index)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetType(1940)**<br><br>***Example:***<br>**Instrument/**<br>**AssetClass(1938)**<br>**4 (Equity)**<br>**AssetSubClass(1939)**<br>**11 (Equity index)**<br>**AssetType(1940)**<br>**OPEQ (Option on equity)** | ***FIX Mapping:***<br>**Instrument/**<br>**AssetSubType(2735~~tbd~~)**<br><br>**Instrument/**<br>**AssetClass(1938)**<br>**4 (Equity)**<br>**AssetSubClass(1939)**<br>**11 (Equity index)**<br>**AssetType(1940)**<br>**OPEQ (Option on equity)**<br>**AssetSubType(2735~~tbd~~)**<br>PRDV (Parameter Return Dividend) |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**9 (Common) or 10 (Preferred)** | *omitted or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | For the following SecurityType(167) values:<br>CFD<br>CRLTNSWAP<br>DVDNDSWAP<br>RTRNSWAP<br>VARSWAP<br>PRTFLIOSWAP<br><br>Instrument/<br>**AssetSubType(2735~~tbd~~)**<br>PRBP = Price Return Basic Performance<br>PRDV = Parameter Return Dividend<br>PRVA = Parameter Return Variance<br>PRVO = Parameter Return Volatility |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**11 (Equity index)** | *name of index or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>**12 (Equity basket)** | *omitted or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>34~~<tbd>~~ (Dividend Index) | *name of index or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>35~~<tbd>~~ (Stock Dividend) | *omitted or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>36~~<tbd>~~ (Exchange Traded Fund) | *omitted or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>37~~<tbd>~~ (Volatility Index) | *name of index or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |
| **Instrument/**<br>**AssetSubClass(1939)**<br>48~~<tbd>~~ (Other) | *omitted or*<br>'FTEQ' - Futures on equity<br>'OPEQ' - Option on equity | |

# 3 Issues and Discussion Points

The following table raises any issues and discussions, along with their resolution.

**Table 5: Issues and Discussions**

| # | Issue | Date | Status | Discussion |
|---|---|---|---|---|
| 1 | Values for AssetType and AssetSubType | 6/23/17 | Closed | Mapping of reference data attributes to AssetType and AssetSubType values could either have been ESMA's four-letter codes 'FITR' or the longer descriptive string 'Financial Transmission Rights'. Based on the history of these fields, initial drafts used the latter but as the list of values grew longer I enlisted the use of code lists to capture more dynamic information. That decision made ESMA's four-letter codes more appropriate. See the full code |

| # | Issue | Date | Status | Discussion |
|---|---|---|---|---|
| | | | | lists in Appendix E. |
| 2 | Instrument versus InstrumentExtension | 6/23/17 | Closed | A number of new fields and components seemed to be inappropriate for communication in the trading messages, e.g. CommodityFinalPriceType, NextIndexRollDate, and the ReferenceDataDateGrp component. While they were initially placed inside the Instrument component they were ultimately moved to InstrumentExtension since they would be unused elements in InstrumentLeg and UnderlyingInstrument. |
| 3 | Financial Instrument Short Name | 7/7/17 | Closed | We did not provide encoded versions of the FinancialInstrumentShortName fields since it is expected that ISO will provide only EBCDIC values for these names. |
| 4 | 'EMAL' vs 'EMIS' | 7/15/15 | Open | RTS 2 uses the flag "EMAL" for Emission Allowances. RTS 23 uses 'EMIS'.<br>9/21/2017: Reached out to Transparency subgroup and Reference Data subgroup to resolve. For the EP use EMAL. |

# 4 Proposed Message Flow

There are no changes to message flows.

# 5 FIX Message Tables

(no changes)

# 6 FIX Component Blocks

## *6.1 Component Instrument*

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | Instrument |
| Component Abbreviated Name (for FIXML) | Instrmt |
| Component Type | ___ Block Repeating _X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 1003 |

| Component FIXML Abbreviation: <*Instrmt*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 1938 | AssetClass | | CHANGE | | Required if AssetSubClass(1939) is specified |
| 1939 | AssetSubClass | | CHANGE | | Required if AssetType(1940) is specified |
| 1940 | AssetType | | CHANGE | | Required if AssetSubType(2735~~tbd~~) is specified |
| 2735 ~~tbd~~ | AssetSubType | N | ADD | | |
| ***<SecondaryAssetGrp> component*** | | | | | |
| ***<AssetAttributeGrp> component*** | | | | | |
| *(…truncated…)* | | | | | |
| 106 | Issuer | | | | |
| 348 | EncodedIssuerLen | | | | |
| 349 | EncodedIssuer | | | | |

| Component FIXML Abbreviation: <*Instrmt*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2737 ~~tbd~~ | FinancialInstrumentShortName | N | ADD | | |
| 2714~~tbd~~ | FinancialInstrumentFullName | | | | |
| *(…truncated…)* | | | | | |
| </*Instrmt*> | | | | | |

## 6.2 Component InstrumentExtension

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | InstrumentExtension |
| Component Abbreviated Name (for FIXML) | InstrmtExt |
| Component Type | ___ Block Repeating _X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 1004 |

| Component FIXML Abbreviation: <*InstrmtExt*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 668 | DeliveryForm | | | | |
| 869 | PctAtRisk | | | | |
| ***<AttrbGrp> component*** | | | | | |
| 2736 ~~tbd~~ | CommodityFinalPriceType | N | ADD | | |
| ***<IndexRollMonthGrp> component*** | | N | ADD | | |
| 2738 | NextIndexRollDate | N | ADD | | |

| Component FIXML Abbreviation: <InstrmtExt> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| ~~Tbd~~ | | | | | |
| ***<FloatingRateIndex> component*** | | N | ADD | | |
| ***<ReferenceDataDateGrp> component*** | | N | ADD | | |
| *</InstrmtExt>* | | | | | |

## 6.3 Component SecondaryAssetGrp

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | SecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | ScndryAsset |
| Component Type | _X__ Block Repeating ____ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2226 |

| Component FIXML Abbreviation: <SecndryAsset> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1976 | NoSecondaryAssetClasses | | | | |
| 1977 | → SecondaryAssetClass | | | | Required if NoSecondaryAssetClasses(1976) > 0. |
| 1978 | → SecondaryAssetSubClass | | CHANGE | | Required if SecondaryAssetType(1979) is specified |
| 1979 | → SecondaryAssetType | | CHANGE | | Required if |

| Component FIXML Abbreviation: <SecndryAsset> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| | | | | | SecondaryAssetSubType(2741~~tbd~~) is specified |
| 2741 ~~tbd~~ | → SecondaryAssetSubType | N | ADD | | |
| *</SecndryAsset>* | | | | | |

## 6.4 Component IndexRollMonthGrp

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | IndexRollMonthGrp |
| Component Abbreviated Name (for FIXML) | NdxRollMo |
| Component Type | _X__ Block Repeating ____ Block |
| Category | |
| Action | _X_New __Change |
| Component Synopsis | Used for specifying multiple roll months in a given year for an index.~~For MiFID II RTS 2 Annex IV Table 2 reference data - 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.~~ |
| Component Elaboration | For MiFID II RTS 2 Annex IV Table 2 reference data - 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. |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2262 |

| Component FIXML Abbreviation: <NdxRollMo> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2734 ~~tbd~~ | NoIndexRollMonths | N | ADD | | |
| 2733 ~~tbd~~ | → IndexRollMonth | N | ADD | | Required if NoIndexRollMonths(2734~~tbd~~) > 0. |
| *</NdxRollMo>* | | | | | |

## 6.5 Component ReferenceDataDateGrp

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | ReferenceDataDateGrp |
| Component Abbreviated Name (for FIXML) | RefDataDt |
| Component Type | _X__ Block Repeating ____ Block |
| Category | |
| Action | _X_New __Change |
| Component Synopsis | Used to carry the different date-time stamps related to the reference data entry.~~For MiFID II RTS 23 Annex I Table 3 reference data - dates tracking the application, admission and expiration of a security for trading.~~ |
| Component Elaboration | In the context of MiFID II, ESMA RTS 23 Annex I Table 3 reference data this component is used to convey the UTC date-times tracking the admission and expiration of a security for trading. |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2263 |

| Component FIXML Abbreviation: <*RefDataDt*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2746 ~~tbd~~ | NoReferenceDataDates | N | ADD | | |
| 2747 ~~tbd~~ | → ReferenceDataDate | N | ADD | | Required if NoReferenceDataDates(2746~~tbd~~) > 0. |
| 2748 ~~tbd~~ | → ReferenceDataDateType | N | ADD | | |
| </*RefDataDt*> | | | | | |

## 6.6 Component FloatingRateIndex

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | FloatingRateIndex |
| Component Abbreviated Name (for FIXML) | RtNdx |
| Component Type | ___ Block Repeating __X__ Block |
| Category | |
| Action | _X_New __Change |
| Component Synopsis | Used to identify the floating rate index.~~For MiFID II RTS 23 Annex I Table 3 reference data - statement of the attributes of the index/benchmark of a floating rate security.~~ |
| Component Elaboration | In the context of MiFID II RTS 23 Annex I Table 3 reference data - statement of the attributes of the index/benchmark of a floating rate security. |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2264 |

| Component FIXML Abbreviation: <*RtNdx*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2731 ~~tbd~~ | FloatingRateIndexID | N | ADD | | Conditionally required when FloatingRateIndexIDSource(2732) is specified. |
| 2732 ~~tbd~~ | FloatingRateIndexIDSource | N | ADD | | Conditionally required when FloatingRateIndexID(2731) is specified. |
| 2730 ~~tbd~~ | FloatingRateIndexCurveUnit | N | ADD | | Conditionally required when FloatingRateIndexCurvePeriod(2728) is specified. |
| 2728 ~~tbd~~ | FloatingRateIndexCurvePeriod | N | ADD | | Conditionally required when FloatingRateIndexCurveUnit(2730~~28~~) is specified. |
| 2729 ~~tbd~~ | FloatingRateIndexCurveSpread | N | ADD | | |
| </*RtNdx*> | | | | | |

## 6.7 Component PaymentStreamFloatingRate

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | PaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | Float |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4074 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 40789 | PaymentStreamRateIndex | | | | |
| 40790 | PaymentStreamRateIndexSource | | | | |
| 43090 ~~tbd~~ | PaymentStreamRateIndexID | N | ADD | | Conditionally required when PaymentStreamRateIndexIDSource(43091~~tbd~~) is specified. |
| 43091 ~~tbd~~ | PaymentStreamRateIndexIDSource | N | ADD | | Conditionally required when PaymentStreamRateIndexID (43090~~tbd~~) is specified. |
| 40791 | PaymentStreamRateIndexCurveUnit | | | | Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified. |
| 40792 | PaymentStreamRateIndexCurvePeriod | | | | Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified. |
| *(…truncated…)* | | | | | |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| </*Float*> | | | | | |

## 6.8 Component DeliveryStream

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | DeliveryStream |
| Component Abbreviated Name (for FIXML) | DlvryStrm |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4155 |

| Component FIXML Abbreviation: <*DlvryStrm*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 41079 | DelivereyStreamTransport Equipment | | | | |
| 41080 | DeliveryStreamElectingPartySide | | | | |
| 43094 ~~tbd~~ | DeliveryStreamRouteOrCharter~~FreightCharterDesc~~ | N | ADD | | |
| </*DlvryStrm*> | | | | | |

## 6.9 Component InstrumentLeg

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | InstrumentLeg |
| Component Abbreviated Name (for FIXML) | Leg |
| Component Type | ___ Block Repeating _X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 1005 |

| Component FIXML Abbreviation: <Leg> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 2067 | LegAssetClass | | CHANGE | | Required if LegAssetSubClass(2068) is specified |
| 2068 | LegAssetSubClass | | CHANGE | | Required if LegAssetType(2069) is specified |
| 2069 | LegAssetType | | CHANGE | | Required if LegAssetSubType(2739~~tbd~~) is specified |
| 2739 ~~tbd~~ | LegAssetSubType | N | ADD | | |
| ***<LegSecondaryAssetGrp> component*** | | | | | |
| ***<LegAssetAttributeGrp> component*** | | | | | |
| *(…truncated…)* | | | | | |
| 617 | LegIssuer | | | | |
| 618 | EncodedLegIssuerLen | | | | |

| Component FIXML Abbreviation: <*Leg*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 619 | EncodedLegIssuer | | | | |
| 2740 ~~tbd~~ | LegFinancialInstrumentShortName | N | ADD | | |
| 2717~~tbd~~ | LegFinancialInstrumentFullName | N | ~~ADD~~ | | |
| ~~620~~ | ~~LegSecurityDesc~~ | ~~N~~ | | | |
| *(…truncated…)* | | | | | |
| </*Leg*> | | | | | |

## 6.10 Component LegSecondaryAssetGrp

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | LegSecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | ScndryAsset |
| Component Type | _X__ Block Repeating ____ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2232 |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2076 | NoLegSecondaryAssetClasses | | | | |
| 2077 | → LegSecondaryAssetClass | | | | Required if NoLegSecondaryAssetClasses(2076) > 0. |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2078 | → LegSecondaryAssetSubClass | | CHANGE | | Required if LegSecondaryAssetType(2079) is specified |
| 2079 | → LegSecondaryAssetType | | CHANGE | | Required if LegSecondaryAssetSubType(2743~~tbd~~) is specified |
| 2743 ~~tbd~~ | → LegSecondaryAssetSubType | N | ADD | | |
| </*SecndryAsset*> | | | | | |

## 6.11 Component LegPaymentStreamFloatingRate

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | LegPaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | Float |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4039 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 40331 | UnderlyingPaymentStreamRateIndex | | | | |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 40332 | UnderlyingPaymentStreamRateIndexSource | | | | |
| 43088 ~~tbd~~ | LegPaymentStreamRateIndexID | N | ADD | | Conditionally required when LegPaymentStreamRateIndexIDSource(43089~~tbd~~) is specified. |
| 43089 ~~tbd~~ | LegPaymentStreamRateIndexIDSource | N | ADD | | Conditionally required when LegPaymentStreamRateIndexID(43088~~tbd~~) is specified. |
| 40333 | LegPaymentStreamRateIndexCurveUnit | | | | Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified. |
| 40334 | LegPaymentStreamRateIndexCurvePeriod | | | | Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified. |
| *(…truncated…)* | | | | | |
| </*Float*> | | | | | |

## 6.12 Component LegDeliveryStream

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | LegDeliveryStream |
| Component Abbreviated Name (for FIXML) | DlvryStrm |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4206 |

| Component FIXML Abbreviation: <*DlvryStrm*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 41450 | LegDelivereyStreamTransportEquipment | | | | |
| 41451 | LegDeliveryStreamElectingPartySide | | | | |
| 43095 ~~tbd~~ | LegDeliveryStreamRouteOrCharter~~FreightCharterDesc~~ | N | ADD | | |
| *</DlvryStrm>* | | | | | |

## 6.13 Component UnderlyingInstrument

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | UnderlyingInstrument |
| Component Abbreviated Name (for FIXML) | Undly |
| Component Type | ___ Block Repeating _X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 1021 |

| Component FIXML Abbreviation: <*Undly*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 2013 | UnderlyingAssetClass | | CHANGE | | Required if UnderlyingAssetSubClass(20 |

| Component FIXML Abbreviation: <*Undly*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| | | | | | 14) is specified |
| 2014 | UnderlyingAssetSubClass | | CHANGE | | Required if UnderlyingAssetType(2015) is specified |
| 2015 | UnderlyingAssetType | | CHANGE | | Required if UnderlyingAssetSubType(2744~~tbd~~) is specified |
| 2744 ~~tbd~~ | UnderlyingAssetSubType | N | ADD | | |
| ***<UnderlyingSecondaryAssetGrp> component*** | | | | | |
| ***<UnderlyingAssetAttributeGrp> component*** | | | | | |
| 2016 | UnderlyingSwapClass | | | | |
| *(…truncated…)* | | | | | |
| 2298 | UnderlyingInstrumentRoundingDirection | | | | |
| 2299 | UnderlyingInstrumentRoundingPrecision | | | | |
| ~~2749 tbd~~ | ~~UnderlyingIndexCurveUnit~~ | ~~N~~ | ~~ADD~~ | (this field was added to the component in EP232) | ~~Conditionally required when UnderlyingIndexCurvePeriod (27522745) is specified.~~ |
| ~~2745 tbd~~ | ~~UnderlyingIndexCurvePeriod~~ | ~~N~~ | ~~ADD~~ | (this field was added to the component in EP232) | ~~Conditionally required when UnderlyingIndexCurveUnit(27532749) is specified.~~ |
| ***<UnderlyingDateAdjustment> component*** | | | | | |
| ***<UnderlyingPricingDateTime> component*** | | | | | |
| *(…truncated…)* | | | | | |
| 306 | UnderlyingIssuer | | | | |
| 362 | EncodedUnderlyingIssuerLen | | | | |
| 363 | EncodedUnderlyingIssuer | | | | |
| 2742 ~~tbd~~ | UnderlyingFinancialInstrumentShortName | N | ADD | (note this order precedes the changes | |

| Component FIXML Abbreviation: <Undly> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| | | | | listed above) | |
| 2720~~tbd~~ | UnderlyingFinancialInstrumentFullName | | | | |
| *(…truncated…)* | | | | | |
| *</Undly>* | | | | | |

## 6.14 Component UnderlyingSecondaryAssetGrp

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | UnderlyingSecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | ScndryAsset |
| Component Type | _X__ Block Repeating ____ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 2233 |

| Component FIXML Abbreviation: <SecndryAsset> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2080 | NoUnderlyingSecondaryAssetClasses | | | | |
| 2081 | → UnderlyingSecondaryAssetClass | | | | Required if NoUnderlyingSecondaryAssetClasses(2080) > 0. |
| 2082 | → UnderlyingSecondaryAssetSubClass | | CHANGE | | Required if UnderlyingSecondaryAssetType(2083) is specified |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2083 | → UnderlyingSecondaryAssetType | | CHANGE | | Required if UnderlyingSecondaryAssetSubType(2745~~tbd~~) is specified |
| 2745 ~~tbd~~ | → UnderlyingSecondaryAssetSubType | N | ADD | | |
| </*SecndryAsset*> | | | | | |

## 6.15 Component UnderlyingPaymentStreamFloatingRate

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | UnderlyingPaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | Float |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4063 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 40620 | UnderlyingPaymentStreamRateIndex | | | | |
| 40621 | UnderlyingPaymentStreamRateIndexSource | | | | |
| 43092 | UnderlyingPaymentStream | N | ADD | | Conditionally required when |

| Component FIXML Abbreviation: <*Float*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| ~~tbd~~ | RateIndexID | | | | UnderlyingPaymentStreamRateIndexIDSource(43093~~tbd~~) is specified. |
| 43093 ~~tbd~~ | UnderlyingPaymentStreamRateIndexIDSource | N | ADD | | Conditionally required when UnderlyingPaymentStreamRateIndexID(43092~~tbd~~) is specified. |
| 40622 | UnderlyingPaymentStreamRateIndexCurveUnit | | | | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified. |
| 40623 | UnderlyingPaymentStreamRateIndexCurvePeriod | | | | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40622) is specified. |
| *(…truncated…)* | | | | | |
| </*Float*> | | | | | |

## 6.16 Component UnderlyingDeliveryStream

| To be completed at the time of the proposal – all information provided will be included in the repository | |
|---|---|
| Component Name | UnderlyingDeliveryStream |
| Component Abbreviated Name (for FIXML) | DlvryStrm |
| Component Type | ___ Block Repeating __X__ Block |
| Category | (no change) |
| Action | __New _X_Change |
| Component Synopsis | (no change) |
| Component Elaboration | (no change) |
| To be finalized by FPL Technical Office | |
| Repository Component ID | 4257 |

| Component FIXML Abbreviation: <*DlvryStrm*> | | | | | |
|---|---|---|---|---|---|
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | | | | | |
| 41798 | UnderlyingDelivereyStreamTransportEquipment | | | | |
| 41799 | UnderlyingDeliveryStreamElectingPartySide | | | | |
| 43096 ~~tbd~~ | UnderlyingDeliveryStreamRouteOrCharter~~FreightCharterDesc~~ | N | ADD | | |
| </*DlvryStrm*> | | | | | |

# ~~7~~1~~Category Changes~~

~~(no changes)~~

# 7 Category Changes

(no changes)

# Appendix A - Data Dictionary

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| 2728 ~~tbd~~ | FloatingRateIndexCurvePeriod | NEW | int | Time unit multiplier for the floating rate index identified in FloatingRateIndexID(2731). | ~~Ndx~~Period | Add to FloatingRateIndex component |
| 2729 ~~tbd~~ | FloatingRateIndexCurveSpread | NEW | PriceOffset | Spread from the floating rate index. | Spread | Add to FloatingRateIndex component |
| 2730 ~~tbd~~ | FloatingRateIndexCurveUnit | NEW | String | Time unit associated with the floating rate index identified in FloatingRateIndexID(2731).<br><br>*(Uses enums from PaymentStreamRateIndexCurveUnit(40791))*<br>~~D = Day~~<br>~~Wk = Week~~<br>~~Mo = Month~~<br>~~Yr = Year~~ | ~~Ndx~~Unit | Add to FloatingRateIndex component |
| 2731 ~~tbd~~ | FloatingRateIndexID | NEW | String | Security identifier of the floating rate index. | ID | Add to FloatingRateIndex component |
| 2732 ~~tbd~~ | FloatingRateIndexIDSource | NEW | String~~char~~ | Source for the floating rate index identified in FloatingRateIndexID(2731~~tbd~~)<br><br>*(~~Inherits~~ Uses enums~~values~~ from SecurityIDSource(22))~~.~~* | IDSrc | Add to FloatingRateIndex component |
| 2733 ~~tbd~~ | IndexRollMonth | NEW | String | Month identified in the ~~CDS~~ index roll.<br>[Field elaboration: Use "1" for | Mo | Add to IndexRollMonthGrp component. |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | January, "2" for February, etc.]<br>~~01 = January~~<br>~~02 = February~~<br>~~03 = March~~<br>~~04 = April~~<br>~~05 = May~~<br>~~06 = June~~<br>~~07 = July~~<br>~~08 = August~~<br>~~09 = September~~<br>~~10 = October~~<br>~~11 = November~~<br>~~12 = December~~ | | |
| 2734 ~~tbd~~ | NoIndexRollMonths | NEW | NumInGroup | Number of instances of the ~~CDS~~ index roll month. | ~~–~~ | Add to IndexRollMonthGrp component. |
| 2735 ~~tbd~~ | AssetSubType | NEW | String | ~~Within the asset type this can be u~~Used to provide a more specific description of the asset specified in AssetType(1940).<br>See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II, ESMA RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields. ~~See for details.~~] | AssetSubTyp | Add to Instrument component. |
| 2736 | CommodityFinalPriceType | NEW | int | Final price type of the commodity as | CmdtyFnlPxTyp | Add to InstrumentExtension |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| ~~tbd~~ | | | | specified by the trading venue.<br><br>0 = Argus McCloskey<br>[Symbolic name: ArgusMcCloskey]<br><br>1 = Baltic<br>[Symbolic name: Baltic]<br><br>2 = Exchange<br>[Symbolic name: Exchange]<br><br>3 = Global Coal<br>[Symbolic name: GlobalCoal]<br><br>4 = IHS McCloskey<br>[Symbolic name: IHSMcCloskey]<br><br>5 = Platts<br>[Symbolic name: Platts]<br><br>99 = Other<br>[Symbolic name: Other] | | component. |
| 2737 ~~tbd~~ | FinancialInstrumentShort~~I~~Name | NEW | String | Short name of the financial instrument. Uses ISO 18774 (FINS) values.<br><br>[Field elaboration: In the context of ~~ESMA~~ MiFID II this maps to ESMA RTS 23 Annex I Table 3 Field 7 and may be used in other RTS that requires a similar field~~ - ISO 18774~~.] | ShrtName | Add to Instrument component. |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| 2738 ~~tbd~~ | NextIndexRollDate | NEW | LocalMktDate | Next index roll date. | NxtNdxRollDt | Add to InstrumentExtension component. |
| 2739 ~~tbd~~ | LegAssetSubType | NEW | String | ~~Within the asset type this can be~~ ~~u~~Used to provide a more specific description of the asset specified in LegAssetType(2069). See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II, ESMA RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields.] ~~See  for details.~~ | AssetSubTyp | Add to InstrumentLeg component. |
| 2740 ~~tbd~~ | LegFinancialInstrumentShortName | NEW | String | Short name of the financial instrument. Uses ISO 18774 (FISN) values.<br><br>[Field elaboration: In the context of ~~ESMA~~ MiFID II this maps to EMSA RTS 23 Annex I Table 3 Field 7 and may be used in other RTS that requires a similar field~~- ISO 18774~~.] | ShrtName | Add to InstrumentLeg component. |
| 43088 ~~tbd~~ | LegPaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | NdxID | Add to LegPaymentStreamFloatingRate component. |
| 43089 ~~tbd~~ | LegPaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in | NdxIDSrc | Add to LegPaymentStreamFloating |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | LegPaymentStreamRateIndexID(43088~~tbd~~)<br><br>*(~~Inherits values~~Uses enums from SecurityIDSource(22)~~.~~)* | | Rate component. |
| 2743 ~~tbd~~ | LegSecondaryAssetSubType | NEW | String | ~~Within the asset type this can be u~~Used to provide a more specific description of the asset specified in LegSecondaryAssetType(2079). See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields.] ~~See for details.~~ | ~~Asset~~SubTyp | Add to LegSecondaryAssetGrp component. |
| 43090 ~~tbd~~ | PaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | NdxID | Add to PaymentStreamFloatingRate component. |
| 43091 ~~tbd~~ | PaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in PaymentStreamRateIndexID(43090~~tbd~~)<br><br>*(~~Inherits values~~Uses enums from SecurityIDSource(22))~~.~~* | NdxIDSrc | Add to PaymentStreamFloatingRate component. |
| 2746 | NoReferenceDataDates | NEW | NumInGro | Number of instances of reference | ~~–~~ | Add to |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| ~~tbd~~ | | | up | data dates. | | ReferenceDataDateGrp |
| 2747 ~~tbd~~ | ReferenceDataDate | NEW | UTCTimestamp~~LocalMktDate~~ | Reference data entry's date-time of the type specified in ReferenceDataDateType(2748). | Dt | Add to ReferenceDataDateGrp |
| 2748 ~~tbd~~ | ReferenceDataDateType | NEW | int | Reference data entry's date-time type.<br><br>0 = Date of request for admission to trading<br>[Elaboration: In the context of MiFID II ESMA RTS 23 this is defined as "Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue." (Reference: Annex I Table 3 Field 9)]<br>[Symbolic name: AdmitToTradeRequestDate]<br><br>1 = Date of approval of admission to trading<br>[Elaboration: In the context of MiFID II ESMA RTS 23 this is defined as "Date and time of the request for admission to trading on the trading venue." (Reference: Annex I Table 3 Field 10)]<br>[Symbolic name: AdmitToTradeApprovalDate]<br><br>2 = Date of admission to trading or | Typ | Add to ReferenceDataDateGrp |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | date of~~r~~ first trade<br>[Elaboration: In the context of MiFID II ESMA RTS 23 this is defined as "Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue." (Reference: Annex I Table 3 Field 11)<br>[Symbolic name: AdmitToTradeOrFirstTradeDate]<br><br>3 = Termination date<br>[Elaboration: In the context of MiFID II ESMA RTS 23 this is defined as "Where available, the date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue." (Reference: Annex I Table 3 Field 12)]<br>[Symbolic name: TerminationDate]<br><br>~~4 = Expiry date~~ | | |
| 2741 ~~tbd~~ | SecondaryAssetSubType | NEW | String | ~~Within the asset type this can be u~~Used to provide a more specific description of the asset specified in SecondaryAssetType(1979).<br>See https://www.fixtrading.org/codelists | ~~Asset~~SubTyp | Add to SecondaryAssetGrp component. |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | /AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II, ESMA RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields.] ~~See for details.~~ | | |
| 2742 ~~tbd~~ | UnderlyingFinancialInstrumentShortName | NEW | String | Short name of the financial instrument. Uses ISO 18774 (FINS) values.<br><br>[Field elaboration: In the context of ~~ESMA~~ MiFID II this maps to ESMA RTS 23 Annex I Table 3 Field 7 and may be used in other RTS that requires a similar field ~~ISO 18774~~.] | ShrtName | Add to UnderlyingInstrument component. |
| 2744 ~~tbd~~ | UnderlyingAssetSubType | NEW | String | ~~Within the asset type this can be u~~Used to provide a more specific description of the asset specified in UnderlyingAssetType(2015). See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II, ESMA RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields.] ~~See for details.~~ | AssetSubTyp | Add to UnderlyingInstrument component. |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| ~~2745~~ ~~tbd~~ | ~~UnderlyingIndexCurvePeriod~~ | ~~NEW~~ | ~~int~~ | ~~Time unit multiplier for the curve period of the CDS index identified in UnderlyingSecurityID(309).~~ (this field was added in EP232) | ~~NdxPeriod~~ | ~~Add to UnderlyingInstrument component.~~ ~~*Note: Applies only to an underlying.*~~ |
| ~~2749~~ ~~tbd~~ | ~~UnderlyingIndexCurveUnit~~ | ~~NEW~~ | ~~String~~ | ~~Time unit associated with the CDS index identified in UnderlyingSecurityID(309).~~<br><br>~~*(Uses enums from PaymentStreamRateIndexCurveUnit(40791))*~~<br>~~D = Day~~<br>~~Wk = Week~~<br>~~Mo = Month~~<br>~~Yr = Year~~<br>(this field was added in EP232) | ~~NdxUnit~~ | ~~Add to UnderlyingInstrument component.~~ ~~*Note: Applies only to an underlying.*~~ |
| 43092 ~~tbd~~ | UnderlyingPaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | NdxID | Add to UnderlyingPaymentStreamFloatingRate component. |
| 43093 ~~tbd~~ | UnderlyingPaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in UnderlyingPaymentStreamRateIndexID(43092~~tbd~~)<br><br>*~~(Inherits values~~Uses enums from SecurityIDSource(22))~~.~~* | NdxIDSrc | Add to UnderlyingPaymentStreamFloatingRate component. |
| 2745 ~~tbd~~ | UnderlyingSecondaryAssetSubType | NEW | String | ~~Within the asset type this can~~ May be used to provide a more specific description of the asset specified in | ~~Asset~~SubTyp | Add to UnderlyingSecondaryAssetGrp component. |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | UnderlyingSecondaryAssetType(2083).<br>See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.<br><br>[Field elaboration: In the context of MiFID II, ESMA RTS 23 Annex I Table 2, this may indicate the 'Further sub product' or equity 'Parameter' fields.] ~~See for details.~~ | | |
| 43094 ~~tbd~~ | DeliveryStreamRouteOrCharter | NEW | String | Specific delivery route or time charter average. Applicable to commodity freight swaps. | RteChrtr | Add to DeliveryStream component |
| 43095 ~~tbd~~ | LegDeliveryStreamRouteOrCharter | NEW | String | Specific delivery route or time charter average. Applicable to commodity freight swaps. | RteChrtr | Add to LegDeliveryStream component |
| 43096 ~~tbd~~ | UnderlyingDeliveryStreamRouteOrCharter | NEW | String | Specific delivery route or time charter average. Applicable to commodity freight swaps. | RteChrtr | Add to UnderlyingDeliveryStream component |
| ~~22~~ | ~~SecurityIDSource~~<br><br>~~*... and other fields that inherit enumerations*~~ | ~~CHANGE~~ | ~~String~~ | ~~Identifies class or source of the SecurityID(48) value.~~<br><br>~~*Add enumeration:*~~<br>~~<tbd> = Index name~~<br>*(Change not needed in this EP as this has already been accommodated in EP232.)* | | |
| 167 | SecurityType | CHANGE | String | Indicates type of security. Security | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | ~~*... and other fields that inherit enumerations*~~ | | | type enumerations are grouped by Product(460) field value. NOTE: Additional values may be used by mutual agreement of the counterparties.<br><br>*Add enumerations:*<br>*Under "Currency":*<br>FXNDS = Non-deliverable Swap<br><br>*Under "Derivatives":*<br>PRTFLIOSWAP = Portfolio Swaps<br>FUTSWAP = Futures on a Swap<br>FWDSWAP = Forwards on a Swap<br>FWDFRTAGMT = Forward Freight Agreement<br>SPREADBET = Spread Betting<br><br>*Under "Other":*<br>OTHER = Other | | |
| ~~201~~ | ~~PutOrCall~~<br><br>~~*... and other fields that inherit enumerations*~~ | ~~CHANGE~~ | ~~int~~ | ~~Indicates whether an option contract is a put or call~~<br><br>~~*Add enumeration:*~~<br>~~<tbd> = Other~~<br>*(Change not needed in this EP as this has already been accommodated in EP232.)* | | |
| 803 | PartySubIDType<br><br>*... and other fields that* | CHANGE | int | Type of PartySubID(523) value.<br><br>Add enumeration: | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | *inherit enumerations* | | | 84~~<tbd>~~ = Legal Entity Identifier (ISO 17442) LEI | | |
| 1450 | Seniority<br><br>*... and other fields that inherit enumerations* | CHANGE | String | Specifies which issue (underlying bond) will receive payment priority in the event of a default.<br>Used to define a CDS instrument.<br><br>[Field elaboration: The payment priority is this: Senior Secured (SD), Senior (SR), Senior Non-Preferred (SN), Subordinated (SB), Mezzanine (MZ), Junior (JR).]<br><br>*Add enumerations:*<br>JR = Junior<br>[Elaboration: In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".]<br><br>MZ = Mezzanine<br>[Elaboration: In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".]<br><br>SN = Senior Non-Preferred<br>[Elaboration: For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).] | | |
| 1939 | AssetSubClass<br><br>~~... and other fields that inherit enumerations~~ | CHANGE | int | The subcategory description of the asset class.<br>. . .<br>8 = Exotic<br>. . .<br>13 = Metals<br>14 = Bullion<br>15 = Energy<br>16 = Commodity index<br>17 = Agricultural<br>18 = Environmental<br>19 = Freight<br><br>Add the following enumerations:<br>*(under -Equity- group)*<br>34~~<tbd>~~ = Dividend ~~I~~index ~~[Elaboration: Within AsssetClass(1934) = 4 (Equity)]~~<br><br>35~~<tbd>~~ = Stock ~~D~~dividend ~~[Elaboration: Within AsssetClass(1934) = 4 (Equity)]~~<br><br>36~~<tbd>~~ = Exchange ~~T~~traded ~~F~~fund ~~[Elaboration: Within AsssetClass(1934) = 4 (Equity)]~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | 37~~<tbd>~~ = Volatility ~~I~~index ~~[Elaboration: Within AsssetClass(1934) = 4 (Equity)]~~<br><br>*(under - Currency- group)*<br>38~~<tbd>~~ = FX ~~C~~cross ~~R~~rates ~~[Elaboration: Within AsssetClass(1934) = 2 (Currency)]~~<br><br>39~~<tbd>~~ = FX ~~E~~emerging ~~M~~markets ~~[Elaboration: Within AsssetClass(1934) = 2 (Currency)]~~<br><br>40~~<tbd>~~ = FX Majors ~~[Elaboration: Within AsssetClass(1934) = 2 (Currency)]~~<br><br>*(under -Commodity- group)*<br>41~~<tbd>~~ = Fertilizer ~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~<br><br>42~~<tbd>~~ = Industrial ~~P~~product ~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~<br><br>43~~<tbd>~~ = Inflation ~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | 44~~<tbd>~~ = Paper<br>~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~<br><br>45~~<tbd>~~ = Polypropylene<br>~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~<br><br>46~~<tbd>~~ = Official ~~E~~economic ~~S~~statistics<br>~~[Elaboration: Within AsssetClass(1934) = 5 (Commodity)]~~<br><br>*(Under - Other- group)*<br>47~~<tbd>~~ = Other C10<br>[Elaboration: Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub- | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".~~Within AsssetClass~~(1934) = ~~5 (Commodity). In the context of MiFID II as defined in Table 10.1 of Section 10 of Annex III to Commission Delegated Regulation supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives.~~]<br><br>48~~<tbd>~~ = Other<br>[Elaboration: ~~Within all~~ May be used with any AssetClass(1938) values~~.~~.] | | |
| 1940 | AssetType | CHANGE | String | ~~Within the asset subclass this can be u~~Used to provide more specific description of the asset specified in AssetSubClass(1939). | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~<br>~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~the less risky Currency Code or home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | Table 2 Field 16, or ESMA RTS 23 Annex I Table 2 'Sub product' field.] ~~Recommended values include:~~ . . . ~~*Add to description:*~~ ~~In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See https://www.fixtrading.org/codelists #Asset_Type for details.~~ | | |
| 1979 | SecondaryAssetType | CHANGE | String | ~~Within the asset subclass this can be u~~Used to provide more specific description of the asset specified in SecondaryAssetSubClass(1978).<br><br>See https://www.fixtrading.org/codelists /AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~<br>~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy,~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV Table 2 Field 16, or ESMA RTS 23 Annex I Table 2 'Sub product' field.] ~~Recommended values include:~~<br>~~. . .~~<br>~~*Add to description:*~~<br>~~In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See https://www.fixtrading.org/codelists#Asset_Type for details.~~ | | |
| 2015 | UnderlyingAssetType | CHANGE | String | ~~Within the asset subclass this can be~~ ~~u~~Used to provide more specific description of the asset specified in UnderlyingAssetSubClass(2082). | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~<br>~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV Table 2 Field 16, or ESMA RTS 23 | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | Annex I Table 2 'Sub product' field.] ~~Recommended values include:~~ ~~. . .~~ ~~*Add to description:*~~ ~~In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See https://www.fixtrading.org/codelists#Asset_Type for details.~~ | | |
| 2069 | LegAssetType | CHANGE | String | ~~Within the asset subclass this can be u~~Used to provide more specific description of the asset specified in LegAssetSubClass(2068).<br><br>See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~ ~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two currencies - specify the riskier ISO~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock,~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV Table 2 Field 16, or ESMA RTS 23 Annex I Table 2 'Sub product' field.] ~~Recommended values include:~~<br>~~. . .~~<br>~~*Add to description:*~~<br>~~In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See https://www.fixtrading.org/codelists#Asset_Type for details.~~ | | |
| 2079 | LegSecondaryAssetType | CHANGE | String | ~~Within the asset subclass this can be u~~Used to provide more specific description of the asset specified in LegSecondaryAssetSubClass(2078).<br><br>See | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~<br>~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV Table 2 Field 16, or ESMA RTS 23 Annex I Table 2 'Sub product' field.] | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~Recommended values include:~~<br>~~. . .~~<br>~~*Add to description:*~~<br>~~In the context of MiFID II RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See https://www.fixtrading.org/codelists#Asset_Type for details.~~ | | |
| 2083 | UnderlyingSecondaryAssetType | CHANGE | String | ~~Within the asset subclass this can be u~~Used to provide more specific description of the asset specified in UnderlyingSecondaryAssetSubClass(2082).<br><br>See https://www.fixtrading.org/codelists/AssetType for code list of applicable values.  ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.<br><br>~~Recommended values include:~~<br><br>~~Interest Rate:~~<br>~~LIBOR or other floating rate index if appropriate~~<br><br>~~For multi-currency IRS there are two~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields.~~<br><br>~~Currency:~~<br>~~ISO 4217 Currency Code~~<br><br>~~G7, G20, etc. for standard "grouping" of currencies~~<br><br>~~For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field.~~<br><br>~~Credit:~~<br>~~Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured~~<br><br>~~Equity:~~<br>~~S&P500 or other index~~<br><br>~~Commodity:~~<br>~~Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy,~~ | | |

| Tag | FieldName | Action | Datatype | Description | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|---|---|---|---|---|---|
| | | | | ~~Grains, Oils Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts~~<br><br>~~Debt:~~<br>~~Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note.~~<br><br>Other values may be used by mutual agreement of the counterparties.<br><br>[Field elaboration: In the context of MiFID II's this may indicate the value needed in ESMA RTS 2 Annex IV Table 2 Field 16, or ESMA RTS 23 Annex I Table 2 'Sub product' field.]<br><br>~~Recommended values include:~~<br>~~. . .~~<br>~~*Add to description:*~~<br>~~In the context of MiFID II RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See http://www.fixtrading.org/codelists#Asset_Type for details.~~ | | |

# Appendix B - Glossary Entries

| Term | Definition | Field where used |
|---|---|---|
| | | |
| | | |
| | | |
| | | |

# Appendix C - Abbreviations

| Term | Proposed Abbreviation | Proposed Messages, Components, Fields where used |
|---|---|---|
| Charter | Chrtr | DeliveryStreamRouteOrCharter(43094~~tbd~~) |
| | | |
| | | |
| | | |

# Appendix D - Usage Examples

(no changes)

# Appendix E - Code Lists

## *CodeList Asset_Type*

The table below lists the original values described in the current FIX Standard for AssetType field and their corresponding new code listed in the AssetType code list table following this table:
ESMA codes. FIX proposed codes.  This table is for reference only.

| Description | Code value |
|---|---|
| **Rates:** | |
| LIBOR | LIBOR |
| Other floating rate index | xxxxx [1] |
| ISO 4217 Currency Code | ccy [2] |
| **Currency:** | |
| ISO 417 Currency Code | ccy [2] |
| G7 | G7 |
| G20 | G20 |

[1] Where xxxxx is an acronym for the index – see entries below beginning with AUBSW
[2] Where ccy is the ISO 4217 currency code

| Description | Code value |
|---|---|
| **Credit:** | |
| Corporate | CRPB |
| Sovereign | SVGN |
| Other Public Bond | OEPB |
| CDX | CDXN |
| CDX Structured | CDXS |
| iTraxx | ITXN |
| iTraxx Structured | ITXS |
| **Equity:** | |
| S&P 500 | xxxxx [1] |
| **Commodity:** | |
| Non-precious | NPRM |
| Precious | PRME |
| Oil | OILP |
| Natural Gas | NGAS |
| Coal | COAL |
| Electricity | ELEC |
| Inter-Energy | INRG |
| Grains | GRIN |
| Oils Seeds | GROS |
| Dairy | DIRY |
| Livestock | LSTK |
| Forestry | FRST |
| Softs | SOFT |
| Weather | WTHR |
| Emissions | EMAL |
| Warehouse receipts | WRCP |
| **Debt:** | |
| Bill | BILL |
| Bond | BOND |
| Note | NOTE |
| Floating rate | FLRT |
| Strip | STRP |
| Index Linked | NDXL |
| Discount note | DCNT |
| Mortgage backed | MGBK |
| Benchmark note | BMNT |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| BOND | Bond | FIX.5.0SP2 EP??? | [Bond] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| BNDF | Bond Futures | FIX.5.0SP2 EP??? | [BondFutures] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| INTR | Interest rate | FIX.5.0SP2 EP??? | [InterestRate] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| IFUT | Interest rate Futures-FRA | FIX.5.0SP2 EP??? | [InterestRateFutures] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| FFSC | Float to Float Single-Currency | FIX.5.0SP2 EP??? | [Float2FloatSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| XFSC | Fixed to Float Single-Currency | FIX.5.0SP2 EP??? | [Fixed2FloatSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| XXSC | Fixed to Fixed Single-Currency | FIX.5.0SP2 EP??? | [Fixed2FixedSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| OSSC | OIS Single-Currency | FIX.5.0SP2 EP??? | [OISSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| IFSC | Inflation Single-Currency | FIX.5.0SP2 EP??? | [InflationSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| FFMC | Float~~ixed~~ to Float~~ixed~~ Multi-Currency | FIX.5.0SP2 EP??? | [Float~~ixed~~2Float~~ixed~~MultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| XFMC | Fixed to Float Multi-Currency | FIX.5.0SP2 EP??? | [Fixed2FloatMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| XXMC | Fixed to Fixed Multi-Currency | FIX.5.0SP2 EP??? | [Fixed2FixedMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| OSMC | OIS Multi-Currency | FIX.5.0SP2 EP??? | [OISMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| IFMC | Inflation Multi-Currency | FIX.5.0SP2 EP??? | [InflationMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| GROS | Grains and Oil Seeds | FIX.5.0SP2 EP??? | [GrainsandOilSeeds] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| SOFT | Softs | FIX.5.0SP2 EP??? | [Softs] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| POTA | Potato | FIX.5.0SP2 EP??? | [Potato] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| OOLI | Olive Oil | FIX.5.0SP2 EP??? | [OliveOil] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| DIRY | Dairy | FIX.5.0SP2 EP??? | [Dairy] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| FRST | Forestry | FIX.5.0SP2 EP??? | [Forestry] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| SEAF | Seafood | FIX.5.0SP2 EP??? | [Seafood] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| LSTK | Live Stock | FIX.5.0SP2 EP??? | [LiveStock] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| GRIN | Grain | FIX.5.0SP2 EP??? | [Grain] | Within AssetClass 5 (Commodity) and AssetSubClass 17 |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | (Agricultural) |
| ELEC | Electricity | FIX.5.0SP2 EP??? | [Electricity] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| NGAS | Natural Gas | FIX.5.0SP2 EP??? | [NaturalGas] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| OILP | Oil | FIX.5.0SP2 EP??? | [Oil] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| COAL | Coal | FIX.5.0SP2 EP??? | [Coal] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| INRG | Inter Energy | FIX.5.0SP2 EP??? | [InterEnergy] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| RNNG | Renewable energy | FIX.5.0SP2 EP??? | [RenewableEnergy] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| LGHT | Light ends | FIX.5.0SP2 EP??? | [LightEnds] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| DIST | Distillates | FIX.5.0SP2 EP??? | [Distillates] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| EMAL | Emission Allowances | FIX.5.0SP2 EP??? | [EmissionAllowances] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| WTHR | Weather | FIX.5.0SP2 EP??? | [Weather] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| CRBR | Carbon Related | FIX.5.0SP2 EP??? | [CarbonRelated] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| DRYF | Dry | FIX.5.0SP2 EP??? | [Dry] | Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight) |
| WETF | Wet | FIX.5.0SP2 EP??? | [Wet] | Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight) |
| ~~CSHP~~ | ~~Container Ship~~ | ~~FIX.5.0SP2 EP???~~ | ~~[ContainerShip]~~ | ~~Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight)~~ |
| AMMO | Ammonia | FIX.5.0SP2 EP??? | [Ammonia] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| DAPH | Diammonium Phosphate | FIX.5.0SP2 EP??? | [DiammoniumPhosphate] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| PTSH | Potash | FIX.5.0SP2 EP??? | [Potash] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| SLPH | Sulphur | FIX.5.0SP2 EP??? | [Sulphur] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| UREA | Urea | FIX.5.0SP2 EP??? | [Urea] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| UAAN | Urea and Ammonium Nitrate (UAN) | FIX.5.0SP2 EP??? | [UreaAndAmmoniumNitrate] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| CSTR | Construction | FIX.5.0SP2 EP??? | [Construction] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Industrial Product) |
| MFTG | Manufacturing | FIX.5.0SP2 EP??? | [Manufacturing] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | (Industrial Product) |
| NPRM | Non Precious | FIX.5.0SP2 EP??? | [NonPrecious] | Within AssetClass 5 (Commodity) and AssetSubClass 13 (Metals) |
| PRME | Precious | FIX.5.0SP2 EP??? | [Precious] | Within AssetClass 5 (Commodity) and AssetSubClass 13 (Metals) |
| CBRD | Containerboard | FIX.5.0SP2 EP??? | [Containerboard] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| NSPT | Newsprint | FIX.5.0SP2 EP??? | [Newsprint] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| PULP | Pulp | FIX.5.0SP2 EP??? | [Pulp] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| RCVP | Recovered paper | FIX.5.0SP2 EP??? | [RecoveredPaper] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| PLST | Plastic | FIX.5.0SP2 EP??? | [Plastic] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Polypropylene) |
| DLVR | Deliverable | FIX.5.0SP2 EP??? | [Deliverable] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Other C10) |
| NDLV | Non Deliverable | FIX.5.0SP2 EP??? | [NonDeliverable] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Other C10) |
| ~~CORP~~CRPB | Corporate | FIX.5.0SP2 EP??? | [Corporate] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| MUNI | Municipal | FIX.5.0SP2 EP??? | [Municipal] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| OEPB | Other Public Bond | FIX.5.0SP2 EP??? | [OtherPublicBond] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| SVGN | Sovereign | FIX.5.0SP2 EP??? | [Sovereign] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| CVDB | Covered Bond (ABS) | FIX.5.0SP2 EP??? | [CoveredBond] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| CDXN | CDX | FIX.5.0SP2 EP??? | [CDX] | Within AssetClass 3 (Credit) and AssetSubClass 5 (Credit index) |
| ITXN | iTraxx | FIX.5.0SP2 EP??? | [iTraxx] | Within AssetClass 3 (Credit) and AssetSubClass 5 (Credit index) |
| CDXS | CDX Structured | FIX.5.0SP2 EP??? | [CDXStructured] | Within AssetClass 3 (Credit) and AssetSubClass 6 (Index tranche) |
| ITXS | iTraxx Structured | FIX.5.0SP2 EP??? | [iTraxxStructured] | Within AssetClass 3 (Credit) and AssetSubClass 6 (Index tranche) |
| FTEQ | Futures on Equity | FIX.5.0SP2 EP??? | [FuturesOnEquity] | Within AssetClass 4 (Equity) and AssetSubClass 9 (Common), 10 (Preferred), 11 (Equity index), 12 (Equity basket), <tbd> (Dividend index), <tbd> (Stock Dividend), <tbd> (Exchange Traded Fund), <tbd> (Volatility Index) or <tbd> (Other) |
| OPEQ | Option on Equity | FIX.5.0SP2 EP??? | [OptionOnEquity] | Within AssetClass 4 (Equity) and AssetSubClass 9 (Common), 10 (Preferred), 11 (Equity index), 12 |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | (Equity basket), <tbd> (Dividend index), <tbd> (Stock Dividend), <tbd> (Exchange Traded Fund), <tbd> (Volatility Index) or <tbd> (Other) |
| AUBSW | Australian Bank Bill Swap Rate | FIX.5.0SP2 EP??? | [AUBSW] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| BUBOR | Budapest Bank Offered Rate | FIX.5.0SP2 EP??? | [BUBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| CADOR | Canadian Dollar Offered Rate | FIX.5.0SP2 EP??? | [CADOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| CIBOR | Danish Kroner Offer Rate | FIX.5.0SP2 EP??? | [CIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EONIA | Euro Overnight Index Average | FIX.5.0SP2 EP??? | [EONIA] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EONIASWAP | EONIA Swap Rate | FIX.5.0SP2 EP??? | [EONIASWAP] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EUREPO | EU repo rate | FIX.5.0SP2 EP??? | [EUREPO] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EURIBOR | Euro Interbank Offer Rate | FIX.5.0SP2 EP??? | [EURIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EURODOLLAR | Euro Dollar Rate | FIX.5.0SP2 EP??? | [EURODOLLAR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| EUROSWISS | Euro Swiss Rate | FIX.5.0SP2 EP??? | [EUROSWISS] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| FEDEFF | U.S. fed funds effective rate | FIX.5.0SP2 EP??? | [FEDEFF] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| FEDOPEN | U.S. fed funds target rate | FIX.5.0SP2 EP??? | [FEDOPEN] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| FUTURESWAP | Future Swap Index | FIX.5.0SP2 EP??? | [FUTURESWAP] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| GFCREPO | DTCC General Collateral Finance Repo Index | FIX.5.0SP2 EP??? | [GCFREPO] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| ISDAFIX | ICE Swap Rate | FIX.5.0SP2 EP??? | [ISDAFIX] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| JIBAR | Johannesburg Interbank Agreed Rate | FIX.5.0SP2 EP??? | [JIBAR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| LIBID | London Interbank Bid Rate | FIX.5.0SP2 EP??? | [LIBID] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| LIBOR | London Interbank Offered Rate | FIX.5.0SP2 EP??? | [LIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| MOSPRIM | Moscow Prime Offered Rate | FIX.5.0SP2 EP??? | [MOSPRIM] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| MUNIAAA | MuniAAA | FIX.5.0SP2 EP??? | [MUNIAAA] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| NIBOR | Nigeria Three Month Interbank Rate | FIX.5.0SP2 EP??? | [NIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| OTHR | Other | FIX.5.0SP2 EP??? | [Other] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| PFANDBRIEFE | Pfandbriefe | FIX.5.0SP2 EP??? | [PFANDBRIEFE] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| PRIBOR | Czech Republic | FIX.5.0SP2 EP??? | [PRIBOR] | Within AssetClass 1 (Interest rate) |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | Interbank Offered Rate | | | and any rate AssetSubClass |
| SONIA | Sterling overnight index average | FIX.5.0SP2 EP??? | [SONIA] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| STIBOR | Stockholm Interbank Offered Rate | FIX.5.0SP2 EP??? | [STIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| SWAPX | Swap Index | FIX.5.0SP2 EP??? | [SWAPX] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| TELBOR | Bank of Israel Interbank Offered Rate | FIX.5.0SP2 EP??? | [TELBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| TIBOR | Tokyo Interbank Offered Rate | FIX.5.0SP2 EP??? | [TIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| TREASURY | U.S. Treasury | FIX.5.0SP2 EP??? | [TREASURY] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| WIBOR | Warsaw Interbank Offered Rate | FIX.5.0SP2 EP??? | [WIBOR] | Within AssetClass 1 (Interest rate) and any rate AssetSubClass |
| S&P500 | Standard & Poor's 500 | FIX.5.0SP2 EP??? | [S&P500] | Within AssetClass 4 (Equity) and AssetSubClass 11 (Equity index) |
| G7 | G7 Currencies | FIX.5.0SP2 EP??? | [G7] | Within AssetClass 2 (Currency) and any currency AssetSubClass |
| G20 | G20 Currencies | FIX.5.0SP2 EP??? | [G20] | Within AssetClass 2 (Currency) and any currency AssetSubClass |
| WRCP | Warehouse Receipts | FIX.5.0SP2 EP??? | [WRCP] | Within AssetClass 5 (Commodity) and AssetSubClass |
| BILL | Bill | FIX.5.0SP2 EP??? | [Bill] | Within AssetClass 8 (Debt) and AssetSubClass 20 (Government) |
| NOTE | Note | FIX.5.0SP2 EP??? | [Note] | Within AssetClass 8 (Debt) and any debt AssetSubClass |
| FLRT | Floating Rate | FIX.5.0SP2 EP??? | [FloatingRate] | Within AssetClass 8 (Debt) and any debt AssetSubClass |
| STRP | Strip | FIX.5.0SP2 EP??? | [Strip] | Within AssetClass 8 (Debt) and any debt AssetSubClass |
| NDXL | Index Linked | FIX.5.0SP2 EP??? | [IndexLinked] | Within AssetClass 8 (Debt) and any debt AssetSubClass |
| DCNT | Discount Note | FIX.5.0SP2 EP??? | [DiscountNote] | Within AssetClass 8 (Debt) and any debt AssetSubClass |
| MGBK | Mortgage Backed | FIX.5.0SP2 EP??? | [MortgageBacked] | Within AssetClass 8 (Debt) and AssetSubClass 25 (Mortgage) |
| BMNT | Benchmark Note | FIX.5.0SP2 EP??? | [BenchmarkNote] | Within AssetClass 8 (Debt) and any debt AssetSubClass |

## *CodeList Asset_SubType*

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| FWHT | Feed Wheat | FIX.5.0SP2 EP??? | [FeedWheat] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| SOYB | Soybeans | FIX.5.0SP2 EP??? | [Soybeans] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | Seeds) |
| RPSD | Rapeseed | FIX.5.0SP2 EP??? | [Rapeseed] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| OTHR | Other | FIX.5.0SP2 EP??? | [Other] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) and SOFT (Softs); AssetSubClass 15 (Energy) AssetType ELEC (Electricity); AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances); AssetSubClass 13 (Metals) AassetType NPRM (Non Precious) and PRME (Precious) |
| CORN | Maize | FIX.5.0SP2 EP??? | [Maize] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| RICE | Rice | FIX.5.0SP2 EP??? | [Rice] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| ROBU | Robusta Coffee | FIX.5.0SP2 EP??? | [RobustaCoffee] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| CCOA | Cocoa | FIX.5.0SP2 EP??? | [Cocoa] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| BRWN | Raw Sugar | FIX.5.0SP2 EP??? | [RawSugar] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| WHSG | White Sugar | FIX.5.0SP2 EP??? | [WhiteSugar] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| LAMP | Lampante | FIX.5.0SP2 EP??? | [Lampante] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType OOLI (Olive Oil) |
| MWHT | Milling Wheat | FIX.5.0SP2 EP??? | [MillingWheat] | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GRIN (Grain) |
| BSLD | Base Load | FIX.5.0SP2 EP??? | [BaseLoad] | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| FITR | Financial Transmission Rights | FIX.5.0SP2 EP??? | [FinancialTransmissionRights] | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| PKLD | Peak Load | FIX.5.0SP2 EP??? | [PeakLoad] | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| OFFP | Off Peak | FIX.5.0SP2 EP??? | [OffPeak] | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| GASP | Gas Pool | FIX.5.0SP2 EP??? | [GasPool] | Within AssetClass 5 (Commodity) |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | AssetSubClass 15 (Energy)<br>AssetType NGAS (Natural Gas) |
| LNGG | LNG | FIX.5.0SP2 EP??? | [LNG] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType NGAS (Natural Gas) |
| NCGG | NCG | FIX.5.0SP2 EP??? | [NCG] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType NGAS (Natural Gas) |
| NBPG | NBP | FIX.5.0SP2 EP??? | [NBP] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType NGAS (Natural Gas) |
| TTFG | TFF | FIX.5.0SP2 EP??? | [TFF] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType NGAS (Natural Gas) |
| BAKK | Bakken | FIX.5.0SP2 EP??? | [Bakken] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| BDSL | Boidiesel | FIX.5.0SP2 EP??? | [Boidiesel] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| BRNT | Brent | FIX.5.0SP2 EP??? | [Brent] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| BRNX | Brent NX | FIX.5.0SP2 EP??? | [BrentNX] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| CNDA | Canadian | FIX.5.0SP2 EP??? | [Canadian] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| COND | Condensate | FIX.5.0SP2 EP??? | [Condensate] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| DSEL | Diesel | FIX.5.0SP2 EP??? | [Diesel] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| DUBA | Dubai | FIX.5.0SP2 EP??? | [Dubai] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| ESPO | ESPO | FIX.5.0SP2 EP??? | [ESPO] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| ETHA | Ethanol | FIX.5.0SP2 EP??? | [Ethanol] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| FUEL | Fuel | FIX.5.0SP2 EP??? | [Fuel] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| FOIL | Fuel Oil | FIX.5.0SP2 EP??? | [FuelOil] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| GOIL | Gasoil | FIX.5.0SP2 EP??? | [Gasoil] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| GSLN | Gasoline | FIX.5.0SP2 EP??? | [Gasoline] | Within AssetClass 5 (Commodity) |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | | | | AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| HEAT | Heating Oil | FIX.5.0SP2 EP??? | [HeatingOil] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| JTFL | Jet Fuel | FIX.5.0SP2 EP??? | [JetFuel] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| KERO | Kerosene | FIX.5.0SP2 EP??? | [Kerosene] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| LLSO | Light Louisiana Sweet (LLS) | FIX.5.0SP2 EP??? | [LightLouisianaSweet] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| MARS | Mars | FIX.5.0SP2 EP??? | [Mars] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| NAPH | Naphtha | FIX.5.0SP2 EP??? | [Naphtha] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| NGLO | NGL | FIX.5.0SP2 EP??? | [NGL] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| TAPI | Tapis | FIX.5.0SP2 EP??? | [Tapis] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| URAL | Urals | FIX.5.0SP2 EP??? | [Urals] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| WTIO | WTI | FIX.5.0SP2 EP??? | [WTI] | Within AssetClass 5 (Commodity)<br>AssetSubClass 15 (Energy)<br>AssetType OILP (Oil) |
| CERE | Certified Emission Reduction | FIX.5.0SP2 EP??? | [CERE] | Within AssetClass 5 (Commodity)<br>AssetSubClass 18 (Environmental)<br>AssetType EMAL (Emission Allowances) |
| ERUE | Emission Reduction Units | FIX.5.0SP2 EP??? | [ERUE] | Within AssetClass 5 (Commodity)<br>AssetSubClass 18 (Environmental)<br>AssetType EMAL (Emission Allowances) |
| EUAE | European Union Allowance | FIX.5.0SP2 EP??? | [EUAE] | Within AssetClass 5 (Commodity)<br>AssetSubClass 18 (Environmental)<br>AssetType EMAL (Emission Allowances) |
| EUAA | European Union Aviation Allowances | FIX.5.0SP2 EP??? | [EUAA] | Within AssetClass 5 (Commodity)<br>AssetSubClass 18 (Environmental)<br>AssetType EMAL (Emission Allowances) |
| DBCR | Dry Bulk Carrier | FIX.5.0SP2 EP??? | [DryBulkCarrier] | Within AssetClass 5 (Commodity)<br>AssetSubClass 19 (Freight)<br>AssetType DRYF (Dry) |
| TNKR | Tanker | FIX.5.0SP2 EP??? | [Tanker] | Within AssetClass 5 (Commodity)<br>AssetSubClass 19 (Freight)<br>AssetType WETF (Wet) |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| CSHP | Container Ship | FIX.5.0SP2 EP??? | [ContainerShip] | Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight) AssetType DRYF (Dry) or WETF (Wet) |
| ALUM | Aluminum | FIX.5.0SP2 EP??? | [Aluminum] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| ALUA | Aluminum Alloy | FIX.5.0SP2 EP??? | [AluminumAlloy] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| CBLT | Cobalt | FIX.5.0SP2 EP??? | [Cobalt] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| COPR | Copper | FIX.5.0SP2 EP??? | [Copper] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| IRON | Iron Ore | FIX.5.0SP2 EP??? | [IronOre] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| LEAD | Lead | FIX.5.0SP2 EP??? | [Lead] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| MOLY | Molybdenum | FIX.5.0SP2 EP??? | [Molybdenum] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| NASC | NASACC | FIX.5.0SP2 EP??? | [NASACC] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| NICK | Nickel | FIX.5.0SP2 EP??? | [Nickel] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| STEL | Steel | FIX.5.0SP2 EP??? | [Steel] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| TINN | Tin | FIX.5.0SP2 EP??? | [Tin] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| ZINC | Zinc | FIX.5.0SP2 EP??? | [Zinc] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| GOLD | Gold | FIX.5.0SP2 EP??? | [Gold] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| SLVR | Silver | FIX.5.0SP2 EP??? | [Silver] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PTNM | Platinum | FIX.5.0SP2 EP??? | [Platinum] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PLDM | Palladium | FIX.5.0SP2 EP??? | [Palladium] | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PRBP | Price Return Basic Performance | FIX.5.0SP2 EP??? | [PRBP] | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |

| Code value | Description | When added | Symbolic name | Elaboration |
|---|---|---|---|---|
| | Parameter | | | |
| PRDV | Parameter Return Dividend | FIX.5.0SP2 EP??? | [PRDV] | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |
| PRVA | Parameter Return Variance | FIX.5.0SP2 EP??? | [PRVA] | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |
| PRVO | Parameter Return Volatility | FIX.5.0SP2 EP??? | [PRVO] | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |

# Appendix F - Disposition of Public Comments

The following sections captures each individual public comment posted to the FIX website (http://forum.fixtrading.org/t/public-comment-period-mifid-rts-2-and-rts-23-gap-analysis/190 ) along with disposition and resolution to the comments.

## PC-1 - Suggested corrections

### Comment received from: Dean Kauffman

*In Section 2.4 Table 4 and Appendix E CodeList Asset  Type the description for 'FFMC' should be 'Float to Float Mutli-Currency'. Also the code 'IFSC' - Inflation Single-Currency is missing in both tables.*

### GTC disposition / Resolution, Sept. 21, 2017 call:

The corrections will be made as suggested.

## PC-2 - Gap identified with suggested addition

### Comment received from: Dean Kauffman

*RTS 2 Annex III "Liquidity assessment, LIS and SSTI Thresholds" is not addressed in the GA but presents some challenges in identifying the instrument attributes referenced in the tables - not only the asset segmentation criteria but also the top level criteria. The exercise to map these to FIX is likely to identify new security types and other fields not yet supported in the standard.*

### GTC disposition / Resolution, Sept. 21, 2017 call:

After discussions on the call, due to the potential extensiveness of the gap it was agreed that a new gap analysis is to be submitted to address the segmentation criteria.

## PC-3 - Conflict in the ESMA taxonomy

### Comment received from: Dean Kauffman

Taxonomy conflict:

1) RTS 23 Annex I Table 2 (mapped in GA Section 2.3 Table 3) under Freight: Container Ship appears at the same taxonomy level as Dry and Wet. Dry Bulk Carrier and Tanker are defined at the next lower taxonomy level.

2) RTS 2 Annex III Section 10 Table 10.1 (not shown in the GA) defines the Segmentation Criteria for Freight Derivatives thus:

Segmentation criterion 2 - freight type: wet freight, dry freight

Segmentation criterion 3 - freight subtype: dry bulk carriers, tanker, containership

The hierarchy implied in RTS 2 seems more consistent and I propose moving Container Ship into the next lower taxonomy level along with Dry Bulk Carrier and Tanker.

**GTC disposition / Resolution, Sept. 21, 2017 call:**

After discussion it was agreed that the tables be changed for RTS 23 to reflect the hierarchy in RTS 2. It was also noted that perhaps ESMA should be notified of this inconsistency with their taxonomy between the two RTS documents.

## *PC-4 - Adding a new Seniority enumeration value*

**Comment received from: Matt Simpson**

CME would like to propose the addition of an enumeration to the Seniority field in RTS 23 Annex I Table 3 which would identify a new seniority class known as 'Senior Non-preferred'.

This new seniority class is being introduced to the industry by the ISDA Credit Market Infrastructure Group which has agreed to adopt a new trading standard to address the trading of CDS based on Non-Preferred senior bonds – bonds issued by European Financials that constitute a new layer of debt, ranking below the bank’s normal senior debt but above the bank’s normal Tier 2 subordinated debt.

Inclusion of this new seniority class would allow CME and other users to extend their use of the FIX standard to support this new behavior in credit markets

**GTC disposition / Resolution, Sept. 21, 2017 call:**

Proposed addition accepted and will be added to this GA.

## *PC-5 - PutOrCall values*

**Comment received from: Privately via email**

It is recommended that the PutOrCall(201) field include a 4th value for "Chooser". "Other" is applicable to options with both a put and call features as can be found in FX OTC Options and other non-standard options. An IR swaption straddle is a "chooser" option.

*Updated: Submitter partially rescinded some of the comments and clarified that "OTHER" should be included as per defined by ESMA RTS 23 and the proposed elaboration is sufficient, but "chooser" is not* *needed as it can be modeled elsewhere in FIX. However, submitter recommended an elaboration be included for PutOrCall field to help clarify the following:*

*1) call on an IR swaption is a payer swaption*

*2) put on an IR swaption is a receiver swaption*

*3) call on a CDS swaption is right to buy protection*

*4) put on a CDS swaption is right to sell protection*

**GTC disposition / Resolution, Sept. 21, 2017 call:**

This was discussed and agreed that for the purpose of this gap analysis "Chooser" will not be added at this time. This is to be further discussed with the original commenter offline.