

# Bloomberg L.P. and

# **Global Technical Committee**

# ESMA RTS 2 Segmentation Criteria and Extensions to Option Type and Swap Subtype

October 19, 2017

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No table of figures entries found.

Revision	Date	Author	Revision Comments
0.1	October 19,	Brook Path Partners, Inc.	Initial version with complete mapping for
	2017		RTS 2 Annex III tables.
0.2	October 19,	Brook Path Partners, Inc.	<ul> <li>Added OptPayoutType(1482) and</li> </ul>
	2017		ReturnTriggtter(2753tbd) to the proposal
0.3	October 19,	Brook Path Partners, Inc.	<ul> <li>Corrected header formatting and other</li> </ul>
	2017		minor style issues
			<ul> <li>Removed abbreviation entries for</li> </ul>
			OptPayoutType(1482)
			<ul> <li>Added missing FIXML abbreviations for</li> </ul>
			ReturnTrigger fields
			<ul> <li>In segmentation tables replaced "—" with</li> </ul>
			"Not applicable" and replaced "Assessed by
			application" with new entries in <attrbgrp></attrbgrp>
	October 23,	GTC Support	Generated ASBUILT and pre-assigned tbd
	<u>2017</u>		values and applied corrections.

## **Document History**

## 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 Annex III Sections 2–11 Segmentation Criteria. ESMA RTS 2 specifically addresses the data standards and formats for financial instrument transparency reference data.

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

- ESMA RTS documents reference via this link: <u>http://ec.europa.eu/finance/securities/docs/isd/mifid/its-rts-overview-table\_en.pdf</u>
   Specifically RTS 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 <u>http://eur-lex.europa.eu/legal-</u> content/EN/TXT/?gid=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
- MiFID II: Commission Delegated Regulation (EU) 2017/565 of April 25, 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council as regards organizational requirements and operating conditions for investment firms and defined terms for the purposes of that Directive <u>http://eur-lex.europa.eu/legal-</u> <u>content/EN/TXT/?qid=1507818996026&uri=CELEX:32017R0565</u>.

## 1.1 Summary of Proposed Changes

### 1.1.1 RTS 2 Annex III – Liquidity assessment, LIS and SSTI thresholds for non-equity financial instrument

RTS 2 Annex III Sections 2–11 present a series of tables that define the requirements for segmenting securities for liquidity assessment and LIS and SSTI thresholds for non-equity financial instruments. 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 tables. This proposal includes the tables in Sections 2.1.1 through 2.1.11 adding FIX mapping in the right-hand column.

## 1.1.2 Receiver versus Payer Swaption terminology

In RTS 23 Annex I Table 3 Row 30 reference is made to a "receiver" swaption versus a "payer" swaption. In other words, swaptions give the buyer of the option the right to enter into the swap as either the "receiver" or the "payer" and there is no consideration as to whether the option type is "put" or "call". We have learned that market terminology for Swaptions in the context of MiFID II apply "put", "call" and "chooser" in very specific ways and we propose to elaborate that terminology in the standard.

## 1.1.3 Notional Schedule identification

The updated CFI standard calls for specific values for IRS Notional Schedule and it too is identified as an input to the current ANNA DSB requirements. The attribute is identified by ESMA as a factor in

determining whether an IRS falls under their trading obligation. We propose to introduce new values to the existing SwapSubClass(1575) to map directly to the CFI values.

## 1.1.4 Return or Payout Trigger and Valuation Method

Another detail of the updated CFI standard calls for Return or Payout Trigger values for swaps and forwards and Valuation Method or Trigger values for Options. While FIX currently supports these attributes indirectly through a number of fields - particularly the ComplexEventsGrp component - it seems appropriate to provide a more direct mapping to the CFI values. We propose to introduce new values to the existing OptPayoutType(1482) field for Options and to introduce a new field ReturnTrigger(<u>2753tbd</u>) for Swaps and Forwards.

# 2 Business Requirements

# 2.1 RTS 2 Annex III – Liquidity assessment, LIS and SSTI thresholds for non-equity financial instrument

Sections 2.1.1 - 2.1.11 below identify the data elements required for RTS 2 Annex III. The first 2 columns are defined by ESMS while the last column is the proposed FIX mapping. The mapped element may be derived from the security master or may be required on trade submission. When noted the attribute may instead be assessed by the application.

# 2.1.1 Bonds (all bond types except ETCs and ETNs) – Segmentation Criteria

RTS 2 Annex III Section 2 Table 2.2 identifies Segmentation Criteria for this group of securities as follows:

Bond Type	Segmentation Criteria	FIX Mapping
Sovereign Bond	Issuance size	Instrument/ TotallssuedAmount(1947)
Instrument/		
Product(460)=6 (Government)		
Other Public Bond	Issuance size	Instrument/
Instrument/		TotanssuedAmount(1947)
Product(460)=1 (Agency) and 11		
(Municipal)		
Convertible Bond	Issuance size	Instrument/
		Totallssued Amount (1947)
Instrument/		
Product(460)=3 (Corporate)		
SecurityType(167)=CB		
Covered Bond	Issuance size	Instrument/
		TotallssuedAmount(1947)
Instrument/		
Product(460)=10 (Mortgage)		
Corporate Bond	Issuance size	Instrument/
		TotalIssuedAmount(1947)
Instrument/		
Product(460)=3 (Corporate)		
SecurityType(167)=values except		
СВ		
Other Bond	"A bond that does not belong to any	Not applicable
	of the above bond types is	

Bond Type	Segmentation Criteria	FIX Mapping
Instrument/	considered not to have a liquid	
Product(460)=8 (Loan), 9 (Money	market."	
Market), 13 (Financing)		

## 2.1.2 Bonds (ETC and ETN type) – Segmentation Criteria

RTS 2 Annex III Section 2 Table 2.4 identifies Segmentation Criteria for this group of securities as follows:

Bond Type	Segmentation Criteria	FIX Mapping
Exchange Traded Commodities	Issuance size	Instrument/
(ETCs)		TotalIssuedAmount(1947)
Instrument/ Product(460)=2 (Commodity) SecurityType(167)=ETC		
Exchange Traded Notes (ETNs)	Issuance size	Instrument/
		TotallssuedAmount(1947)
Instrument/		
Product(460)=12 (Other)		
SecurityType(167)=ETN		

### 2.1.3 Structured Finance Products – Segmentation Criteria

RTS 2 Annex III Section 3 Table 3.1 identifies Segmentation Criteria for this group of securities as follows:

Security Type	Segmentation Criteria	FIX Mapping
Structured Finance Products	Average daily notional amount	InstrumentExtension/AttrbGrp/
		InstrAttribType(871)
Instrument/		<tbd> = Average daily notional amount</tbd>
Product(460)=13 (Financing)		InstrAttribValue (872)
SecurityType(167)=SFP	Average daily number of trades	InstrumentExtension/AttrbGrp/
		InstrAttribType(871)
		<tbd> = Average daily number of trades</tbd>
		InstrAttribValue(872)

### 2.1.4 Securitised Derivatives – Segmentation Criteria

RTS 2 Annex III Section 4 Table 4.1 identifies Segmentation Criteria for this group of securities as follows:

Security Type	Segmentation Criteria	FIX Mapping
Securitised Derivatives	"All securitized derivatives are considered to have a liquid market"	Not applicable
Instrument/ Product(460)=12 (Other) SecurityType(167)=SECDERIV		

### 2.1.5 Interest Rate Derivatives – Segmentation Criteria

RTS 2 Annex III Section 5 Table 5.1 identifies Segmentation Criteria for this group of securities as follows:

Sub-Asset Class	Segmentation Criteria	FIX Mapping
Bond futures/forwards	Issue of Underlying	UnderlyingInstrument/
		UnderlyingIssuer(306)
Instrument/	Term of the underlying	Difference between trade date and underlying
SecurityType(167)	deliverable bond	maturity date:
FUT = Future	Short Term: 1 yr - 4 yr	UnderlyingInstrument/
FWD = Forward	Medium Term: 4 yr - 8 yr	UnderlyingMaturityDate(542)
AssetClass(1938)=1 (Interest rate)	Long Term: 8 yr - 15 yr	
AssetSubClass(1939)=	Ultra Long Term >15 yr	Diff
1  (Single currency)	Lime to Maturity bucket of the	Difference between trade date and maturity date:
RNDF = Rond Futures		Instrument/
Bindi - Bondi atalas	0 - 5 110 2 mo - 6 mo	MaturicyDate(341)
	6 mo - 1 vr	
	1 vr - 2 vr	
	2 vr - 3 vr	
	- ; ; ; ; ; ; ; ; ; ; ; ; ; ; ; ; ; ;	
	(n-1) yr - n yr	
Bond options	Underlying bond or underlying	UnderlvingInstrument/
	bond future or forward	UnderlyingIssuer(306)
Instrument/	Time to maturity bucket of the	Difference between trade date and maturity date:
SecurityType(167)	option	Instrument/
OPT = Option	0 - 3 mo	MaturityDate(541)
AssetClass(1938)=1 (Interest rate)	3 mo - 6 mo	
AssetSubClass(1939)=	6 mo - 1 yr	
1 (Single currency)	1 yr - 2 yr	
AssetType(1940)=	2 yr - 3 yr	
BOND = Bond	····	
	(n-1) yr - n yr	
Interest Rate futures and FRA	Underlying interest rate	Instrument/StreamGrp/
Instrument (		PaymentStream/
Instrument/		PaymentStreamPiteIndev(10789)
EIIT = Euture	Term of underlying interest rate	PdymenistreamGrn/DaymentStream/
FRA = Forward Rate Agreement	Term of underlying interest rate	PaymentStreamElnatingRate/
AssetClass(1938)=1 (Interest rate)		PaymentStreamRateIndexCurve
AssetSubClass(1939)=		Period(40792)
1 (Single currency)		PavmentStreamRateIndexCurve
AssetType(1940)=		Unit(40791)
IFUT = Interest rate Futures-FRA	Time to maturity bucket of the	Difference between trade date and maturity date:
	future/forward	Instrument/
	0 - 3 mo	MaturityDate(541)
	3 mo - 6 mo	
	6 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
Interest Date Ontions	(N-1) yr - n yr	Underheinglastrument / UnderheingStreem Crn /
Interest Rate Options	underlying interest rate of	UnderlyingInstrument/OnderlyingStreamGrp/
Instrument/	or ERA	UnderlyingPaymentStreamFloatingRate/
SecurityType(167)	UT TRA	UnderlyingPaymentStreamRate
OPT = Option		Index(40620)
AssetClass(1938)=1 (Interest rate)	Term of underlying interest rate	UnderlyingInstrument/UnderelyingStreamGrp/
AssetSubClass(1939)=		UnderlyingPaymentStream/
1 (Single currency)		UnderlyingPaymentStreamFloatingRate/
AssetType(1940)=		UnderlyingPaymentStreamRateIndexCurve

Sub-Asset Class	Segmentation Criteria	FIX Mapping
INTR = Interest rate		Period(40623)
		UnderlyingPaymentStreamRateIndexCurve
		Unit(40622)
	Time to maturity bucket of the	Difference between trade date and maturity date:
	option	Instrument/
	0 - 3 mo	MaturityDate(541)
	3 mo - 6 mo	
	6 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(n-1) yr - n yr	
Swaptions	Underlying swap type defined as	Instrument/
la struine ent (	follows: fixed-to-fixed single	AssetSubClass(1939)
Instrument/	currency swap, futures/forwards	AssetType(1940)
Security Type (167) $SW(ADTION = Swan Option)$	swap fixed to float single	see value pairs in the jirst column of rows below
SWAP HON = Swap Option	swap, fixed-to-fioat single	
AssetClass(1956)-1 (Interest late)	on fixed-to-float single currency	
	swan float-to-float single	
	currency swap futures/forwards	
	on float-to-float single currency	
	swap, inflation single currency	
	swap, futures/forwards on	
	inflation single currency swap,	
	OIS single currency swap,	
	futures/forwards on OIS single	
	currency swap, fixed-to-fixed	
	multi-currency swap,	
	futures/forwards on fixed-to-	
	fixed multi-currency swap, fixed-	
	to-float multi-currency swap,	
	futures/forwards on fixed-to-	
	float multi-currency swap, float-	
	to-float multi-currency swap,	
	futures/forwards on float-to-	
	float multi-currency swap,	
	inflation multi-currency swap,	
	futures/forwards on inflation	
	multi-currency swap, OIS multi-	
	on OIS multi-currency swap	
	Notional currency defined as the	Currency(15)
	currency in which the notional	or
	amount of the option is	Instrument/
	denominated	StrikeCurrency(947)
	Inflation index if the underlying	UnderlyingInstrument/UnderlyingStreamGrp/
	swap type is either an inflation	UnderlyingPaymentStream/
	single currency swap or inflation	UnderlyingPaymentStreamFloatingRate/
	multi-currency swap	UnderlyingPaymentStreamRate
		Index(40620)
	Time to maturity bucket of the	Difference between trade date and termination
	swap	date:
	0 - 1 mo	UnderlyingInstrument/UnderelyingStreamGrp/
	1 mo - 3 mo	UnderlyingStreamTerminationDate/
	3 mo - 6 mo	UnderlyingStreamTerminationDateUnadjusted

Sub-Asset Class	Segmentation Criteria	FIX Mapping
	6 mo - 1 yr	(40548)
	1 yr - 2 yr	
	2 yr - 3 yr	
	(n-1) yr - n yr	
	Time to maturity bucket of the	Difference between trade date and maturity date:
	option	Instrument/
	0 - 6 mo	MaturityDate(541)
	6 mo - 1 yr	
	1 yr - 2 yr	
	2 yı - 3 yı	
	 (n-1) vr - n vr	
Fixed-to-Float 'multi currency	Notional currency pair defined	Instrument/
swaps' or 'cross-currency swaps'	as combination of the two	StreamGrp[1]/
and futures/forwards on Fixed-to-	currencies in which the two legs	StreamCurrency(40055)
Float 'multi currency swaps' or	of the swap are denominated	and
'cross-currency swaps'	·	Instrument/
-		StreamGrp[2]/
Instrument/		StreamCurrency(40055)
SecurityType(167)	Time to maturity bucket of the	Difference between trade date and termination
IRS = Interest Rate Swap	swap	date:
AssetClass(1938)=1 (Interest rate)	0 - 1 mo	Instrument/StreamGrp[1]/
AssetSubClass(1939)=	1 mo - 3 mo	StreamTerminationDate/
2 (Cross currency)	3 mo - 6 mo	StreamTerminationDateUnadjusted(40065)
Asset I ype(1940)=	6 mo - 1 yr	
	1  yr - 2  yr	
Currency	2 yi - 3 yi	
	(n-1) yr - n yr	
Float-to-Float 'multi currency	Notional currency pair defined	Instrument/
swaps' or 'cross-currency swaps'	as combination of the two	StreamGrp[1]/
and futures/forwards on Float-to-	currencies in which the two legs	StreamCurrency(40055)
Float 'multi currency swaps' or	of the swap are denominated	and
'cross-currency swaps'		Instrument/
		StreamGrp[2]/
Instrument/		StreamCurrency(40055)
Security lype(167)	Time to maturity bucket of the	Difference between trade date and termination
IKS = INTEREST KATE Swap	swap	date:
AssetCidss(1930) = 1 (iiiceicsi race)	U-1 mo 1 mo 2 mo	Instrument/StreamGrp[1]/
2 (Cross currency)	1 110 - 3 110 3 mo - 6 mo	StreamTerminationDate/
AssetTvne(1940)=	6 mo - 1 vr	Stream emination Dateonaujusteu(+0005)
FFMC = Float to Float Multi-	1 vr - 2 vr	
Currency	2 vr - 3 vr	
	· · ·	
	(n <u>-</u> 1) yr - n yr	
Fixed-to-Fixed 'multi currency	Notional currency pair defined	Instrument/
swaps' or 'cross-currency swaps'	as combination of the two	StreamGrp[1]/
and futures/forwards on Fixed-to-	currencies in which the two legs	StreamCurrency(40055)
Fixed 'multi currency swaps' or	of the swap are denominated	and
'cross-currency swaps'		Instrument/
· · · · · · · · · · · · · · · · · · ·		StreamGrp[2]/
Instrument/	Times to motivity bucket of the	StreamCurrency(40055)
IRS = Interest Rate Swan	swap	date:
	30000	uute.

Sub-Asset Class	Segmentation Criteria	FIX Mapping
AssetClass(1938)=1 (Interest rate)	0 - 1 mo	Instrument/StreamGrp[1]/
AssetSubClass(1939)=	1 mo - 3 mo	StreamTerminationDate/
2 (Cross currency)	3 mo - 6 mo	StreamTerminationDateUnadjusted (40065)
AssetType(1940)=	6 mo - 1 yr	
XXMC = Fixed to Fixed Multi-	1 yr - 2 yr	
Currency	2 yr - 3 yr	
	(n-1) yr - n yr	
Overnight Index Swap (OIS) 'multi	Notional currency pair defined	Instrument/
currency swaps' or 'cross-currency	as combination of the two	StreamGrp[1]/
swaps' and futures/forwards on	currencies in which the two legs	StreamCurrency(40055)
Overnight Index Swap (OIS) 'multi	of the swap are denominated	and
currency swaps' or 'cross-currency		Instrument/
swap		StreamGrp[2]/
Instrument/	Time to maturity bucket of the	StreamCurrency(40055)
SocurityType(167)	Time to maturity sucket of the	data
IRS = Interest Rate Swap	0 - 1 mo	lastrument/StreamGrn[1]/
AssetClass(1938)=1 (Interest rate)	1 mo - 3 mo	StreamTerminationDate/
AssetSubClass(1939)=	3 mo - 6 mo	StreamTerminationDateUnadjusted(40065)
2 (Cross currency)	6 mo - 1 vr	
AssetType(1940)=	1 vr - 2 vr	
OSMC = OIS Multi-Currency	2 vr - 3 vr	
	(n-1) yr - n yr	
Inflation 'multi currency swaps' or	Notional currency pair defined	Instrument/
'cross-currency swaps' and	as combination of the two	StreamGrp[1]/
futures/forwards on Inflation 'multi	currencies in which the two legs	StreamCurrency(40055)
currency swaps' or 'cross-currency	of the swap are denominated	and
swaps'		Instrument/
		StreamGrp[2]/
Instrument/		StreamCurrency(40055)
Security lype(167)	Time to maturity bucket of the	Difference between trade date and termination
IKS = IIIterest Kate Swap	swap	date:
AssetUlass(1930)=1 (IIIterest rate)	U-1 mo	Instrument/StreamGrp[1]/
2 (Cross currency)	1 110 - 3 110 2 mo - 6 mo	StreamTerminationDate/
$\Delta ccotTvno(10/0)=$	5  mo - 0  mo	SiledinienimationDateonaujusteu(40005)
IFMC = Inflation Multi-Currency	1 vr - 2 vr	
n we – midden mater carrency	2 vr - 3 vr	
	(n-1) yr - n yr	
Fixed-to-Float 'single currency	Notional currency in which the	Instrument/
swaps' and futures/forwards on	two legs of the swap are	StreamGrp[1]/
Fixed-to-Float 'single currency	denominated	StreamCurrency(40055)
swaps'		
	Time to maturity bucket of the	Difference between trade date and termination
Instrument/	swap	date:
SecurityType(167)	0 - 1 mo	Instrument/StreamGrp[1]/
IRS = Interest Rate Swap	1 mo - 3 mo	StreamTerminationDate/
AssetClass(1938)=1 (Interest rate)	3 mo - 6 mo	StreamTerminationDateUnadjusted(40065)
AssetSubClass(1939)=	6 mo - 1 yr	
1 (Single currency)	1 yr - 2 yr	
AssetType(1940)=	2 yr - 3 yr	
	 (p-1) vr - p vr	

Sub-Asset Class	Segmentation Criteria	FIX Mapping
Float-to-Float 'single currency	Notional currency in which the	Instrument/
swaps' and futures/forwards on	two legs of the swap are	StreamGrp[1]/
Float-to-Float 'single currency	denominated	StreamCurrency(40055)
swaps'		
	Time to maturity bucket of the	Difference between trade date and termination
Instrument/	swap	date:
SecurityType(167)	0 - 1 mo	Instrument/StreamGrp[1]/
IRS = Interest Rate Swap	1 mo - 3 mo	StreamTerminationDate/
AssetClass(1938)=1 (Interest rate)	3 mo - 6 mo	Stream FerminationDateOnadjusted (40065)
1 (Single currency)		
$\Delta (Single currency)$ $\Delta (SectType(1940) =$	1  yr - 2  yr	
FESC = Float to Float Single-	2 yi - 3 yi	
Currency	(n-1) vr - n vr	
Fixed-to-Fixed 'single currency	Notional currency in which the	Instrument/
swaps' and futures/forwards on	two legs of the swap are	StreamGrp[1]/
Fixed-to-Fixed 'single currency	denominated	StreamCurrency(40055)
swaps'		
	Time to maturity bucket of the	Difference between trade date and termination
Instrument/	swap	date:
SecurityType(167)	0 - 1 mo	Instrument/StreamGrp[1]/
IRS = Interest Rate Swap	1 mo - 3 mo	StreamTerminationDate/
AssetClass(1938)=1 (Interest rate)	3 mo - 6 mo	StreamTerminationDateUnadjusted (40065)
AssetSubClass(1939)=	6 mo - 1 yr	
1 (Single currency)	1 yr - 2 yr	
ASSELTYPE(1940)=	2 yr - 3 yr	
Currency	 (n-1) yr - n yr	
Overnight Index Swan (OIS) 'single	Notional currency in which the	Instrument/
currency swaps' and	two legs of the swap are	StreamGrp[1]/
futures/forwards on Overnight	denominated	StreamCurrency(40055)
Index Swap (OIS) 'single currency		
swaps'	Time to maturity bucket of the	Difference between trade date and termination
	swap	date:
Instrument/	0 - 1 mo	Instrument/StreamGrp[1]/
SecurityType(167)	1 mo - 3 mo	StreamTerminationDate/
IRS = Interest Rate Swap	3 mo - 6 mo	StreamTerminationDateUnadjusted(40065)
AssetClass(1938)=1 (Interest rate)	6 mo - 1 yr	
AssetSubClass(1939)=	1 yr - 2 yr	
1 (Single currency) AssetType(1940)-	2 yr - 3 yr	
OSSC = OIS Single-Currency	(n-1) yr - n yr	
Inflation 'single currency swaps'	Notional currency in which the	Instrument/
and futures/forwards on Inflation	two legs of the swap are	StreamGrp[1]/
'single currency swaps'	denominated	StreamCurrency(40055)
Instrument/	Time to maturity bucket of the	Difference between trade date and termination
SecurityType(167)	swap	date:
IRS = Interest Rate Swap	0 - 1 mo	Instrument/StreamGrp[1]/
AssetClass(1938)=1 (Interest rate)	1 mo - 3 mo	StreamTerminationDate/
AssetSubClass(1939)=	3 mo - 6 mo	StreamTerminationDateUnadjusted (40065)
1 (Single currency)	6 mo - 1 yr	
AssetType(1940)=	1 yr - 2 yr	
IFSC = Inflation Single-Currency	2 yr - 3 yr	
	 (n-1) yr - n yr	

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Sub-Asset Class	Segmentation Criteria	FIX Mapping
Other Interest Rate Derivatives	No Segmentation Criteria	Not applicable
Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) 2 (Cross currency) AssetType(1940)= OTHR = Other		

## 2.1.6 Equity Derivatives – Segmentation Criteria

RTS 2 Annex III Section 6 Table 6.1 identifies Segmentation Criteria for this group of securities as follows:

Asset Class	Segmentation Criteria	FIX Mapping
Stock index options	Underlying stock index	UnderlyingInstrument/
		UnderlyingSecurityID(309)= <entity></entity>
Instrument/		UnderlyingSecurityIDSource(305)=
SecurityType(167)		<u>W</u> <tbd> = Index Name</tbd>
OPT = Option		
AssetClass(1938)=4 (Equity)		
AssetSubClass(1939)=11 (Equity index)		
Stock index futures/ forwards	Underlying stock index	Instrument/
		SecurityID(48)= <entity></entity>
Instrument/		SecurityIDSource(22)=
SecurityType(167)		<u>W</u> < <del>tbd&gt;</del> = Index Name
FUT = Futures		
EQFWD = Equity Forward		
AssetClass(1938)=4 (Equity)		
AssetSubClass(1939)=11 (Equity index)		
Stock options	Underlying share	UnderlyingInstrument/
		UnderlyingSecurityID(309)= <entity></entity>
Instrument/		UnderlyingSecurityIDSource(305)=
SecurityType(167)		4 = ISIN
AssetClass(1938)=4 (Equity)		
AssetSubClass(1939)=4 (Single name)		
Stock futures/ forwards	Underlying share	Instrument/
		SecurityID(48)= <entity></entity>
Instrument/		SecurityIDSource(22)=
ELIT - Euturos		4 = 15IN
FOT - Futures		
$\Delta ccetClass(1938) - A (Equity)$		
$\Delta sset SubClass(1930) = 4 (Equity)$		
Stock dividend ontions	Linderlying share	UnderlyingInstrument/
Stock and options	entitling to dividends	UnderlyingSecurityID(309)= <entity></entity>
Instrument/	chang to amachas	UnderlyingSecurityIDSource(305)=
SecurityType(167)		4 = ISIN
OPT = Option		
AssetClass(1938)=4 (Fouity)		
AssetSubClass(1939)=35 (Stock Dividend)		
Stock dividend futures/ forwards	Underlying share	Instrument/

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	Asset Class	Segmentation Criteria	FIX Mapping
Ī		entitling to dividends	SecurityID(48)= <entity></entity>
	Instrument/		SecurityIDSource(22)=
	SecurityType(167)		4 = ISIN
	FUT = Futures		
	EQFWD = Equity Forward		
	AssetClass(1938)=4 (Equity)		
-	AssetSubClass(1939)=35 (Stock Dividend)	الموامين بنوح وانتنامه وا	
	Dividend index options	index	
	Instrument/	muex	UnderlyingSecurityID(309)= <entity></entity>
i	SecurityType(167)		Wether = Index Name
ļ	OPT = Option		
	AssetClass(1938)=4 (Equity)		
	AssetSubClass(1939)=34 (Dividend Index)		
ŀ	Dividend index futures/ forwards	Underlying dividend	Instrument/
		index	SecurityID(48)= <entity></entity>
	Instrument/		SecurityIDSource(22)=
Ĩ	SecurityType(167)		<u>W<tbd></tbd></u> = Index Name
	FUT = Futures		
	EQFWD = Equity Forward		
	AssetClass(1938)=4 (Equity)		
	AssetSubClass(1939)=34 (Dividend Index)		
	Volatility index options	Underlying volatility	UnderlyingInstrument/
		index	UnderlyingSecurityID(309)= <entity></entity>
ıl	Instrument/		UnderlyingSecurityIDSource(305)=
l	Security lype(167)		<u>W<tbd></tbd></u> = Index Name
	OPI = Option		
	AssetCidss(1938)=4 (Equily)		
┢	Volatility index futures / forwards	Underlying volatility	Instrument/
		index	Security[D(48)= <entity></entity>
	Instrument/	mack	SecurityIDSource(22)=
I	SecurityType(167)		W <del><tbd></tbd></del> = Index Name
1	FUT = Futures		—
	EQFWD = Equity Forward		
	AssetClass(1938)=4 (Equity)		
	AssetSubClass(1939)=37 (Volatility Index)		
	ETF options	Underlying ETF	UnderlyingInstrument/
			UnderlyingSecurityID(309)= <entity></entity>
	Instrument/		UnderlyingSecurityIDSource(305)=
	SecurityType(167)		4 = ISIN
	OPI = Option		
	AssetClass(1938)=4 (Equity)		
	AssetSubClass(1939)=36 (Exchange Traded		
ŀ	FTE futures/ forwards	Underlying FTF	
	Instrument/		
	SecurityType(167)		
	FUT = Futures		
	EQFWD = Equity Forward		
	AssetClass(1938)=4 (Equity)		
	AssetSubClass(1939)=36 (Exchange Traded		
	Fund)		
	Swaps	Underlying type: single	Instrument/
		name, index, basket	AssetSubClass(1939)=

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Asset Class	Segmentation Criteria	FIX Mapping
Instrument/		4 = Single name
SecurityType(167)		11 = Equity Index
CRLTNSWAP = Correlation Swap		12 = Equity Basket
DVDNDSWAP = Dividend Swap	Underlying single	UnderlyingInstrument/
RTRNSWAP = Return Swap	name, index, basket	UnderlyingSecurityID(309)= <entity></entity>
TRS = Total Return Swap		UnderlyingSecurityIDSource(305)=
VARSWAP = Variance Swap		4 = ISIN
AssetClass(1938)=4 (Equity)		<u>W</u> <tbd> = Index Name</tbd>
		An equity basket can be defined using a basket
		name with an iDSource of $\underline{W}$ (index Name) of using a series of Underlying Instrument instances
		each identifying a single equity in the basket
	Parameter: price	Instrument/
	return basic	AssetSubType(2735)
	performance	PRBP = Price Return Basic Performance
	parameter, parameter	PRDV = Parameter Return Dividend
	return dividend.	PRVA = Parameter Return Variance
	parameter return	PRVO = Parameter Return Volatility
	variance, parameter	· · · · ·
	return volatility	
	Time to maturity	Difference between trade date and maturity date:
	bucket of the swap	Instrument/
	If 'price basic	MaturityDate(541)
	performance':	
	0 - 1 mo	
	1 mo - 3 mo	
	3 mo - 6 mo	
	0 1110 - 1 yr 1 yr - 2 yr	
	1 y = 2 y	
	2 yr 3 yr	
	(n-1) yr - n yr	
	If 'return	
	variance/volatility':	
	0 - 3 mo	
	3 mo - 6 mo	
	6 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(II-1) yr - II yr If 'raturn dividand':	
	$n_{-1}$ yr	
	1  yr - 2  yr	
	2 yr - 3 yr	
	-,	
	(n-1) yr - n yr	
Portfolio Swaps	Underlying type: single	Instrument/
	name, index, basket	AssetSubClass(1939)=
Instrument/		4 = Single name
SecurityType(167)		11 = Equity Index
PKIFLIOSWAP = Portfolio Swap AccotClass(1928)-4 (Equity)		12 = Equity Basket
Asseluass(1930)-4 (Equily)	name index backet	Underlying(Istrument/
	Hame, muex, Dasket	UnderlyingSecurityIDSource(305)=
		4 =  S N

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Asset Class	Segmentation Criteria	FIX Mapping
		<u>W</u> <del><tbd></tbd></del> = Index Name
		An equity basket can be defined using a basket
		name with an IDSource of <u>W<tbd></tbd></u> (Index Name) or
		using a series of UnderlyingInstrument instances
		each identifying a single equity in the basket.
	Parameter: price	Instrument/
	return basic	AssetSubType(2735)
	performance	PRBP = Price Return Basic Performance
	parameter, parameter	PRDV = Parameter Return Dividend
	return dividend,	PRVA = Parameter Return Variance
	parameter return	PRVO = Parameter Return Volatility
	variance, parameter	
	return volatility	
	Time to maturity	Difference between trade date and maturity date:
	bucket of the swap	Instrument/
	0 - 1 mo	MaturityDate(541)
	1 mo - 3 mo	
	3 mo - 6 mo	
	6 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(n-1) yr - n yr	
Other Equity Derivatives	No Segmentation	Not applicable
	Criteria	
Instrument/		
AssetClass(1938)=4 (Equity)		

## 2.1.7 Commodity Derivatives – Segmentation Criteria

RTS 2 Annex III Section 7 Table 7.1 identifies Segmentation Criteria for this group of securities as follows:

Asset Class	Segmentation Criteria	FIX Mapping
Metal commodity futures/forwards	Metal type: precious metal,	Instrument/
	non-precious metal	AssetType(1949)=
Instrument/		NPRM = Non Precious
SecurityType(167)		PRME = Precious
FUT = Future	Underlying metal	Instrument/
FWD = Forward		AssetSubType(2735)=
AssetClass(1938)=5 (Commodity)		ALUM = Aluminum
AssetSubClass(1939)=13 (Metals)		ALUA = Aluminum Alloy
		CBLT = Cobalt
		COPR = Copper
		IRON = Iron Ore
		LEAD = Lead
		MOLY = Molybdenum
		NASC = NASACC
		NICK = Nickel
		STEL = Steel
		TINN = Tin
		ZINC = Zinc
		GOLD = Gold
		SLVR = Silver
		PTNM = Platinum
		PLDM = Palladium

Asset Class	Segmentation Criteria	FIX Mapping
		OTHR = Other
	Notional currency defined as	Currency(15)
	the currency in which the	
	notional amount of the	
	future/forward or option or	
	swap is denominated	
	Time to maturity bucket of	Difference between trade date and maturity date:
	the future/forward	Instrument/
	If Precious metals:	MaturityDate(541)
	0 - 3 mo	
	3 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(II-1) yr - II yr	
	0 = 1  yr	
	$0 - 1 y_1$ 1 yr - 2 yr	
	2 yr - 3 yr	
	2 y: 3 y:	
	(n-1) vr - n vr	
Metal commodity options	Metal type: precious metal,	Instrument/
	non-precious metal	AssetType(1949)=
Instrument/		NPRM = Non Precious
SecurityType(167)		PRME = Precious
OOF = Option on Future	Underlying metal	Instrument/
AssetClass(1938)=5 (Commodity)		AssetSubType(2735)=
AssetSubClass(1939)=13 (Metals)		ALUM = Aluminum
		ALUA = Aluminum Alloy
		CBLT = Cobalt
		COPR = Copper
		IRON = Iron Ore
		LEAD = Lead
		MOLY = MOlybdenum
		NASC - NASACC
		STEL = Steel
		TINN = Tin
		ZINC = Zinc
		GOLD = Gold
		SLVR = Silver
		PTNM = Platinum
		PLDM = Palladium
		OTHR = Other
	Notional currency defined as	Currency(15)
	the currency in which the	
	notional amount of the	
	tuture/forward or option or	
	swap is denominated	Difference between trade data and extended to the
	the ention	Difference between trade date and maturity date:
	If Provious motols:	MaturityData(E41)
	$\eta = 3 \text{ mo}$	ινιαται πεγιλατεί 541)
	3 mo - 1 vr	
	1 vr - 2 vr	
	2 yr - 3 yr	

Asset Class	Segmentation Criteria	FIX Mapping
	 (n-1) yr - n yr <i>If Non-precious metals:</i> 0 - 1 yr 1 yr - 2 yr 2 yr - 3 yr  (n-1) yr - n yr	
Metal commodity swaps	Metal type: precious metal,	Instrument/
Instrument/ SecurityType(167)	non-precious metal	AssetType(1949)= NPRM = Non Precious PRME = Precious
CMDTYSWAP = Commodity Swap AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=13 (Metals)	Underlying metal Notional currency defined as the currency in which the notional amount of the future document or the	Instrument/ AssetSubType(2735)= ALUM = Aluminum ALUA = Aluminum Alloy CBLT = Cobalt COPR = Copper IRON = Iron Ore LEAD = Lead MOLY = Molybdenum NASC = NASACC NICK = Nickel STEL = Steel TINN = Tin ZINC = Zinc GOLD = Gold SLVR = Silver PTNM = Platinum PLDM = Palladium OTHR = Other Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	swap is denominated	
	Settlement type defined as cash, physical or other	Instrument/ StreamGrp[1]/ StreamType(40050) 0 = Payment / cash settlement 1 = Physical delivery
	Time to maturity bucket of the swap <i>If Precious metals:</i> 0 - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr  (n-1) yr - n yr <i>If Non-precious metals:</i> 0 - 1 yr 1 yr - 2 yr 2 yr - 3 yr  (n-1) yr - n yr	Difference between trade date and termination date: Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)

Asset Class	Segmentation Criteria	FIX Mapping
Energy commodity futures/forwards	Energy type: oil, oil distillates,	Instrument/
	coal, oil light ends, natural	AssetType(1949)=
Instrument/	gas, electricity, inter-energy	ELEC = Electricity
SecurityType(167)		NGAS = Natural Gas
FUT = Future		OILP = Oil
FWD = Forward		COAL = Coal
AssetClass(1938)=5 (Commodity)		INRG = Inter Energy
AssetSubClass(1939)=15 (Energy)		RNNG = Renewable energy
		LGHT = Light ends
		DIST = Distillates
	Underlying energy	Instrument/
	, , , , , , , , , , , , , , , , , , , ,	AssetSubType(2735)=
		BSLD = Base Load
		FITR = Financial Transmission Rights
		PKLD = Peak Load
		OFFP = Off Peak
		GASP = Gas Pool
		NCGG = NCG
		NBPG = NBP
		TTEG = TEF
		BAKK = Bakken
		BDSL = Biodiesel
		BBNT = Brent
		BRNY - Brent NY
		CNDA = Canadian
		COND - Condensate
		DSEL - Diesel
		DUBA - Dubai
		FSDO = FSDO
		ETHA - Ethanol
		GOIL - Gasolino
		USEN - Gasonne
		JIFL = Jel Fuel
		KERO = Kerosene
		LLOU – LIGHT LOUISIANA SWEET (LLS)
		$\frac{1}{1}$
		TADI - Tapic
		IAM = Idpis
		$VV \Pi O = VV \Pi$
	Notional ourror and defined	
	the surrange in which the	currency(15)
	the currency in which the	
	foctional amount of the	
	tuture/forward or option or	
	swap is denominated	
	Load type defined as	Instrument/
	baseload, peakload, off-peak	FlowScheduleType(1439)
	or others, applicable to	$5 \leq tbd > =$ All times
	energy type: electricity	<u>6<tbd></tbd></u> = On peak
		<u>7<tbd></tbd></u> = Off peak

Asset Class	Segmentation Criteria	FIX Mapping
		<u>8</u> <del><tbd></tbd></del> = Base
		<u>9<tbd> = Block</tbd></u>
		<u>99<tbd> = Other</tbd></u>
	Delivery/ cash settlement	Instrument/
	location applicable to energy	SettlMethod(1193)
	types: oil, oil distillates, oil	C = Cash settlement required
	light ends, electricity, inter-	P = Physical settlement required
	energy	E = Election at exercise
	Time to maturity bucket of	Difference between trade date and maturity date:
	the future/forward	Instrument/
	If OII, OII Distillates, OII Light	MaturityDate(541)
	enas:	
	0 - 4 mo	
	4 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) vr - n vr	
	If Coal:	
	0 - 6 mo	
	6 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
	If Natural Gas, Electricity,	
	Inter-energy:	
	0 - 1 mo	
	1 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Energy commodity options	Energy type: oil, oil distillates,	Instrument/
Instrument/	coal, oll light ends, natural	AssetType(1949)=
Instrument/	gas, electricity, inter-energy	ELEC = Electricity
OOE = Option on Eutures		OII P = Oil
Asset Class (1938)=5 (Commodity)		COAL = COAL
$\Delta$ ssetSubClass(1930)=5 (Commonly) $\Delta$ ssetSubClass(1939)=15 (Energy)		INBG = Inter Energy
		RNNG = Renewable energy
		LGHT = Light ends
		DIST = Distillates
	Underlying energy	Instrument/
		AssetSubType(2735)=
		BSLD = Base Load
		FITR = Financial Transmission Rights
		PKLD = Peak Load
		OFFP = Off Peak
		GASP = Gas Pool
		TTEC - TEE NBPG = NBP
		IIFU = IFF BAKK - Bakken
		BANN - DANNEIL BDSL - Biodiesel
		BBSL - BIOURSEI BRNT = Brent
		BRNX = Brent NX

Asset Class	Segmentation Criteria	FIX Mapping
		CNDA = Canadian
		COND = Condensate
		DSEL = Diesel
		DUBA = Dubai
		ESPO = ESPO
		ETHA = Ethanol
		FUEL = Fuel
		FOIL = Fuel Oil
		GOIL = Gasoil
		GSLN = Gasoline
		HEAT = Heating Oil
		JTFL = Jet Fuel
		KERO = Kerosene
		LLSO = Light Louisiana Sweet (LLS)
		MARS = Mars
		NAPH = NAPHTA
		NGLO = NGL
		I API = Tapis
		URAL = Urals
		WTIO = WTI
		OTHR = Other
	Notional currency defined as	Currency(15)
	the currency in which the	
	notional amount of the	
	future/forward or option or	
	swap is definitiated	
	baseload peakload off peak	Underlying flows chedula Type (1441)
	or others, applicable to	E < thd> = All times
	energy type: electricity	$\frac{3}{2}$
	energy type. electricity	$\frac{1}{2}$
		$\frac{1}{8 \times \text{tbd}} = \text{Base}$
		$9 \leq tbd = Block$
		99 < tbd> = 0 ther
	Delivery/ cash settlement	UnderlyingInstrument/
	location applicable to energy	UnderlyingSettlMethod(039)
	types: oil, oil distillates, oil	C = Cash settlement required
	light ends, electricity, inter-	P = Physical settlement required
	energy	E = Election at exercise
	Time to maturity bucket of	Difference between trade date and maturity date:
	the option	Instrument/
	lf Oil, Oil Distillates, Oil Light	MaturityDate(541)
	ends:	
	0 - 4 mo	
	4 mo - 8 mo	
	8 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
	If Coal:	
	U - 6 MO	
	o mo - 1 yr 1 yr - 2 yr	
	T ÀI - 5 ÀI	
	(n-1) yr - n yr	
	If Natural Gas. Flectricity	
	.,	

Asset Class	Segmentation Criteria	FIX Mapping
	Inter-energy:	
	0 - 1 mo	
	1 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Energy commodity swaps	Energy type: oil, oil distillates,	Instrument/
	coal, oil light ends, natural	AssetType(1949)=
Instrument/	gas, electricity, inter-energy	ELEC = Electricity
SecurityType(167)		NGAS = Natural Gas
CMDTYSWAP = Commodity Swap		
AssetClass(1938)=5 (Commodity)		
Assersanciass(1939)=12 (Ellelgy)		INRG = Inter Energy
		RNNG = Renewable energy
		DIST = Distillates
	Underlying energy	Instrument/
	onderlying energy	AssetSubType(2735)=
		BSLD = Base Load
		FITR = Financial Transmission Rights
		PKLD = Peak Load
		OFFP = Off Peak
		GASP = Gas Pool
		LNGG = LNG
		NCGG = NCG
		NBPG = NBP
		TTFG = TFF
		BAKK = Bakken
		BDSL = Biodiesel
		BRNT = Brent
		BRNX = Brent NX
		CNDA = Canadian
		COND = Condensate
		DIRA - Dubai
		DOBA = DUDAI
		ESFO - ESFO ETHA - Ethanol
		FOII = Fuel Oil
		GOII = Gasoil
		GSLN = Gasoline
		HEAT = Heating Oil
		JTFL = Jet Fuel
		KERO = Kerosene
		LLSO = Light Louisiana Sweet (LLS)
		MARS = Mars
		NAPH = NAPHTA
		NGLO = NGL
		TAPI = Tapis
		URAL = Urals
		WTIO = WTI
		UTHK = Other
	the surrange is which the	Instrument/
	the currency in which the	StreamGrp[1]/
	future/forward or antion or	Sueancurency(40055)
	inture/iorward or option or	

Asset Class	Segmentation Criteria	FIX Mapping
	swap is denominated	
	Settlement type defined as	Instrument/
	cash, physical or other	StreamGrp[1]/
		StreamType(40050)
		0 = Payment / cash settlement
		1 = Physical delivery
	Load type defined as	Instrument/
	baseload, peakload, ott-peak	StreamGrp[1]/DeliveryScheduleGrp/
	or others, applicable to	DeliveryScheduleSettIFlowType(41049)
	energy type: electricity	0 = All times
		I = OII peak
		2 - OII peak
		$\Lambda = \text{Block}$
		5 = 0 ther
	Delivery/ cash settlement	Instrument/
	location applicable to energy	StreamGrp[1]/DelivervStream/
	types: oil, oil distillates, oil	DelivervStreamDelivervPoint(41062)
	light ends, electricity, inter-	
	energy	
	Time to maturity bucket of	Difference between trade date and termination
	the swap If Oil, Oil Distillates,	date:
	Oil Light ends:	Instrument/StreamGrp[1]/
	0 - 4 mo	StreamTerminationDate/
	4 mo - 8 mo	StreamTerminationDateUnadjusted (40065)
	8 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
	If Coal:	
	0 - 0 110	
	1 vr - 2 vr	
	1 yı 2 yı	
	(n-1) vr - n vr	
	If Natural Gas, Electricity,	
	Inter-energy:	
	0 - 1 mo	
	1 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Agricultural commodity	Underlying agricultural	Instrument/
futures/forwards	commodity	Asset I ype(1949)=
Instrument/		GROS = Grains and Oil Seeds
SecurityType(167)		POTA = Potato
FUT = Future		OOL = Olive Oll
FWD = Forward		DIRY = Dairy
AssetClass(1938)=5 (Commodity)		FRST = Forestry
AssetSubClass(1939)=17		SEAF = Seafood
(Agricultural)		LSTK = Live Stock
		GRIN = Grain
		AssetSubType(2735)=
		FWHT = Feed Wheat
		SOYB = Soybeans

Asset Class	Segmentation Criteria	FIX Mapping
		RPSD = Rapeseed
		CORN = Maize
		RICE = Rice
		ROBU = Robusta Coffee
		CCOA = Cocoa
		BRWN = Raw Sugar
		WHSG = White Sugar
		LAMP = Lampante
		MWHT = Milling Wheat
		OTHR = Other
	Notional currency defined as	Currency(15)
	the currency in which the	
	notional amount of the	
	future/forward or option or	
	swap is denominated	
	Time to maturity bucket of	Difference between trade date and maturity date:
	the future/forward	Instrument/
	0 - 3 mo	MaturityDate(541)
	3 mo - 6 mo	
	6 mo - 1 vr	
	1 vr - 2 vr	
	, , 	
	(n-1) yr - n yr	
Agricultural commodity options	Underlying agricultural	Instrument/
	commodity	AssetType(1949)=
Instrument/		GROS = Grains and Oil Seeds
SecurityType(167)		SOFT = Softs
OOF = Option on Futures		POTA = Potato
AssetClass(1938)=5 (Commodity)		OOLI = Olive Oil
AssetSubClass(1939)=17		DIRY = Dairy
(Agricultural)		FRST = Forestry
,		SEAF = Seafood
		LSTK = Live Stock
		GRIN = Grain
		AssetSubType(2735)=
		FWHT = Feed Wheat
		SOYB = Sovbeans
		RPSD = Rapeseed
		CORN = Maize
		RICE = Rice
		ROBU = Robusta Coffee
		CCOA = Cocoa
		BRWN = Raw Sugar
		WHSG = White Sugar
		IAMP = Lampante
		MWHT = Milling Wheat
		OTHR = Other
	Notional currency defined as	Currency(15)
	the currency in which the	,, ,
	Notional amount of the	
	future/forward or option or	
	swap is denominated	
	Time to maturity bucket of	Difference between trade date and maturity date:
	, the option	Instrument/
	0 - 3 mo	MaturityDate(541)
	3 mo - 6 mo	

Asset Class	Segmentation Criteria	FIX Mapping
	6 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Agricultural commodity swaps	Underlying agricultural	Instrument/
	commodity	AssetType(1949)=
Instrument/		GROS = Grains and Oil Seeds
SecurityType(167)		SOFT = Softs
CMDTYSWAP = Commodity Swap		POTA = Potato
AssetClass(1938)=5 (Commodity)		OOLI = Olive Oil
AssetSubClass(1939)=17		DIRY = Dairy
(Agricultural)		FRST = Forestry
		SEAF = Seafood
		LSTK = Live Stock
		GRIN = Grain
		AssetSubType(2735)=
		FWHT = Feed Wheat
		SOYB = Soybeans
		RUBU = RODUSTA COTTEE
		BRWIN = Kaw Sugar
		WIDG = Wille Sugar
		LAIVIP = Lampanie M/MUT = Milling M/heat
		OTHR - Other
	Notional currency defined as	Instrument/
	the currency in which the	StreamGrn[1]/
	notional amount of the	StreamCurrency(40055)
	future/forward or option or	Streamenterrey(10000)
	swap is denominated	
	underlying agricultural	
	commodity	
	Settlement type defined as	Instrument/
	cash, physical or other	StreamGrp[1]/
		StreamType(40050)
		0 = Payment / cash settlement
		1 = Physical delivery
	Time to maturity bucket of	Difference between trade date and maturity date:
	the swap	Instrument/StreamGrp[1]/
	0 - 3 mo	StreamTerminationDate/
	3 mo - 6 mo	StreamTerminationDateUnadjusted (40065)
	6 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Other Interest Rate Derivatives	No Segmentation Criteria	Not applicable
Instrument/		
AssetClass(1938)=5 (Commodity)		

## 2.1.8 Foreign Exchange Derivatives – Segmentation Criteria

RTS 2 Annex III Section 8 Table 8.1 identifies Segmentation Criteria for this group of securities as follows:

Asset Class	Segmentation Criteria	FIX Mapping
Non-deliverable Forward	Underlying currency pair	Instrument/
	defined as combination of	Symbol(55)= <currency pair=""></currency>
Instrument/	the two currencies	
SecurityType(167)	underlying the derivative	
FXNDF = FX Non-deliverable forward	contract	
AssetClass(1938)=2 (Currency)	The state of the baselist of	Difference hat we had a date and a date
	the future (forward	Difference between trade date and settlement date:
	0 - 1 wk	
	1 wk - 3 mo	
	3 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Deliverable Forward	Underlying currency pair	Instrument/
	defined as combination of	Symbol(55)= <currency pair=""></currency>
Instrument/	the two currencies	
SecurityType(167)	underlying the derivative	
FXFWD = FX FOrward Accot Class (1928) -2 (Currency)	contract	
AssetClass(1936)-2 (Currency)	Time to maturity bucket of	Difference between trade date and settlement date:
	the future/forward	SettIDate(64)= <date></date>
	0 - 1 wk	
	1 wk - 3 mo	
	3 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(n-1) yr - n yr	
Non-Deliverable FX Options	Underlying currency pair	Instrument/
Instrument/	the two currencies	Symbol(55)= <currency pair=""></currency>
SecurityType(167)	underlying the derivative	
OPT = Option	contract	
AssetClass(1938)=2 (Currency)		
UnderlyingInstrument/	Time to maturity bucket of	Difference between trade date and settlement date:
UnderlyingSecurityType(310)	the option	SettIDate(64)= <date></date>
FXNDF = FX Non-deliverable forward	0 - 1 wk	
	1 wk - 3 mo	
	3 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
	(n-1) yr - n yr	
Deliverable FX Options	Underlying currency pair	Instrument/
	defined as combination of	Symbol(55)= <currency pair=""></currency>
Instrument/	the two currencies	, , , , , , , , , , , , , , , , , ,
SecurityType(167)	underlying the derivative	
OPT = Option	contract	
AssetClass(1938)=2 (Currency)		
UnderlyingInstrument/	Time to maturity bucket of	Difference between trade date and settlement date:
UnderlyingSecurityType(310)	the option	SettlDate(64)= <date></date>
FXFWD = FX forward	0 - 1 wk	

Asset Class	Segmentation Criteria	FIX Mapping
	1 wk - 3 mo	
	3 mo - 1 yr	
	1 yr - 2 yr	
	2 yr - 3 yr	
New Deliverable EV Swone	(n-1) yr - n yr	EV Course are submitted to PULIP as two congrate
cost or near forward transaction:	defined as combination of	trades linked through Strategylink[D(1851)
Instrument/	the two currencies	
SecurityType(167)	underlying the derivative	Instrument/
FXNDF = FX Non-deliverable forward	contract	Svmbol(55)= <currency pair=""></currency>
AssetClass(1938)=2 (Currency)		
SettlDate(64)= <near date=""></near>	Time to maturity bucket of	FX Swaps are submitted to RHUB as two separate
StrategyLinkID(1851)= <swap parent=""></swap>	the swap	trades linked through StrategyLinkID(1851). Each
	0 - 1 wk	leg of the swap has a different maturity.
far forward transaction:	1 wk - 3 mo	
Instrument/	3 mo - 1 yr	Difference between trade date and settlement date:
SecurityType(167)	1 yr - 2 yr	SettIDate(64)= <date></date>
FXNDF = FX Non-deliverable forward		
AssetClass(1938)=2 (Currency)	(n-1) yr - n yr	
SettiDate(64)= <tar date=""></tar>		
Deliverable EX Swans	Underlying currency nair	EV Swans are submitted to RHUR as two separate
Deliverable FA Swaps	defined as combination of	trades linked through Strategyl inklD(1851).
spot or near forward transaction:	the two currencies	inducs mixed through strategy innibitions.
Instrument/	underlying the derivative	Instrument/
SecurityType(167)	contract	Symbol(55)= <currency pair=""></currency>
FXSPOT = FX Spot		
FXFWD = FX Forward	Time to maturity bucket of	FX Swaps are submitted to RHUB as two separate
AssetClass(1938)=2 (Currency)	the swap	trades linked through StrategyLinkID(1851). Each
SettlDate(64)= <near date=""></near>	0 - 1 wk	leg of the swap has a different maturity.
StrategyLinkID(1851)= <swap parent=""></swap>	1 wk - 3 mo	
	3 mo - 1 yr	Difference between trade date and settlement date:
far forward transaction:	1 yr - 2 yr	SettlDate(64)= <date></date>
Instrument/	···· In 1)	
SECUTIVIVE(107) $EXEW/D = EX Forward$	(n-1) AL - U AL	
$\Delta$ (Currency)		
SettlDate(64)= <far date=""></far>		
StrategyLinkID(1851)= <swap parent=""></swap>		
FX Futures	Underlying currency pair	Instrument/
	defined as combination of	Symbol(55)= <currency pair=""></currency>
Instrument/	the two currencies	
SecurityType(167)	underlying the derivative	
FUT = Futures	contract	
AssetClass(1938)=2 (Currency)		
	Time to maturity bucket of	Difference between trade date and settlement date:
	the future/forward	SettiDate(64)= <date></date>
	0 - 1  wk 1 wk - 3 mo	
	3  mo = 1  yr	
	1 vr - 2 vr	
	- /· - /·	
	(n-1) yr - n yr	
Other FX Derivatives	No Segmentation Criteria	Not applicable
	_	

Asset Class	Segmentation Criteria	FIX Mapping
Instrument/		
AssetClass(1938)=2 (Currency)		

### 2.1.9 Credit Derivatives – Segmentation Criteria

RTS 2 Annex III Section 9 Table 9.1 identifies Segmentation Criteria for this group of securities as follows:

Ĩ	Asset Class	Segmentation Criteria	FIX Mapping
ſ	Index credit default swap (CDS)	Underlying Index	UnderlyingInstrument/
			UnderlyingSecurityID(309)= <index></index>
	Instrument/		UnderlyingSecurityIDSource(305)=
Ĭ	SecurityType(167)		<tbd>W (Index Name)</tbd>
1	CDS = Credit Default Swap		UnderlyingIndexCurveUnit(2753)
	AssetClass(1938)=3 (Credit)		UnderlyingIndexCurvePeriod(2752)
	AssetSubClass(1939)=5 (Credit index)	Notional currency defined as	Currency(15)
		the currency in which the	
		notional amount of the	
		derivative is denominated	
		Time to maturity bucket of	Difference between trade date and maturity date:
		the swap	Instrument/
		0 - 1 yr	MaturityDate(541)
		1 yr - 2 yr	
		2 vr - 3 vr	
		(n-1) yr - n yr	
	Single name credit default swap (CDS)	Underlying reference entity	UnderlyingInstrument/
			UnderlyingSecurityID(309)= <entity></entity>
	Instrument/		UnderlyingSecurityIDSource(305)=
	SecurityType(167)		7 = ISO Country Code
	CDS = Credit Default Swap		T = Legal entity identifier
	AssetClass(1938)=3 (Credit)	Underlying reference entity	Instrument/
	AssetSubClass(1939)=4 (Single name)	type	AssetType(1940)
			CORP = Corporate
			MUNI = Municipal
			SVGN = Sovereign
			CVDB = Covered Bond (ABS)
		Notional currency defined as	Currency(15)
		the currency in which the	
		notional amount of the	
		derivative is denominated	
		Time to maturity bucket of	Difference between trade date and maturity date:
		the swap	Instrument/
		0 - 1 yr	MaturityDate(541)
		1 yr - 2 yr	
		2 yr - 3 yr	
		(n-1) yr - n yr	
	CDS index options	CDS index sub-class as	Instrument/
		specified for the sub-asset	Asset l ype(1940)
	Instrument/	class of index credit default	
	Security lype(167)	swap (CDS)	CDXS (CDX Structured)
	OPI = Option		IIXN (IIraxx)
	AssetClass(1938)=3 (Credit)		IIXS (IIraxx Structured)
	AssetSubClass(1939)=5 (Credit index)	Time to maturity bucket of	Difference between trade date and maturity date:
		the option	Instrument/

Asset Class	Segmentation Criteria	FIX Mapping
	0 - 6 mo	MaturityDate(541)
	6 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Single name CDS options	Single name CDS sub-class as	Instrument/
	specified for the sub-asset	AssetType(1940)
Instrument/	class of single name CDS	CORP (Corporate)
SecurityType(167)		MUNI (Municipal)
OPT = Option		SVGN (Sovereign)
AssetClass(1938)=3 (Credit)		CVDB (Covered Bond (ABS)
AssetSubClass(1939)=4 (Single name)	Time to maturity bucket of	Difference between trade date and maturity date:
	the option	Instrument/
	0 - 6 mo	MaturityDate(541)
	6 mo - 1 yr	
	1 yr - 2 yr	
	(n-1) yr - n yr	
Other credit derivatives	No Segmentation Criteria	Not applicable
Instrument/		
AssetClass(1938)=3 (Credit)		

## 2.1.10 C10 – Segmentation Criteria

RTS 2 Annex III Section 10 Table 10.1 identifies Segmentation Criteria for this group of securities as follows:

Asset Class	Segmentation Criteria	FIX Mapping
Freight derivatives	Contract type: Forward Freight Agreements (FFAs) or options	Instrument/ SecurityType(167)= FWDFRTAGMT = Forward Freight Agreement
AssetSubClass(1938)=19 (Freight)	Freight type: wet freight, dry freight	Instrument/ AssetType(1940)= DRYF = DRY WETF = Wet
	Freight sub-type: dry bulk carriers, tanker, containership	Instrument/ AssetSubType(2735)= DBCR = Dry Bulk Carrier TNKR = Tanker CSHP = Container Ship
	Specification of the size related to the freight sub- type	If a swap: Instrument/StreamGrp/ StreamTotalNotional(41310)= <qty> StreamTotalNotionalUnitOfMeasure (41311)=<uom></uom></qty>
		Otherwise: Instrument/ UnitOfMeasure(996)= <uom> UnitOfMeasureQty(1147)=<qty 1="" of="" unit=""> ContractMultiplier(231)=<size 1="" contract="" of=""> QtyTyp(854)=1 (Contracts) LastQty(32)=<number contracts="" of=""></number></size></qty></uom>

Asset Class	Segmentation Criteria	FIX Mapping
		Total size = LastQty*ContractMultiplier*UOMQty
	Specific route or time	If a swap:
	charter average	Instrument/StreamGrp/DeliveryStream/
		DeliveryStreamRouteOrCharter(2757)
		Otherwise:
		Instrument/
		DeliveryRouteOrCharter(2752tbd)
	Time maturity bucket of	Difference between trade date and maturity date:
	the derivative	
	0 - 1 mo	If a swap:
	1 mo -3 mo	Instrument/StreamGrp[1]/
	3 mo -6 mo	StreamTerminationDate/
	3 mo -9 mo	StreamTerminationDateUnadjusted(40065)
	9 mo - 1 yr	
	1 yr - 2 yr	Otherwise:
		Instrument/
	(n-1) yr - n yr	MaturityDate(541)
Other C10 derivatives	No Segmentation Criteria	Not applicable
Instrument/		
AssetClass(1938)=5 (Commodity)		
AssetSubClass(1939)=47 (Other C10)		

## 2.1.11 Contracts for Differences – Segmentation Criteria

RTS 2 Annex III Section 11 Table 11.1 identifies Segmentation Criteria for this group of securities as follows:

Asset Class	Segmentation Criteria	FIX Mapping
Currency CFDs	Underlying currency pair of	UnderlyingInstrument/
	the CFD/spread betting	UnderlyingSymbol(311)= <currency pair=""></currency>
Instrument/	contract	
SecurityType(167)		
CFD = Contract for Differences		
AssetClass(1938)=2 (Currency)		
Commodity CFDs	Underlying commodity of the	Instrument/
	CFD/spread betting contract	AssetClass(1938)=5 (Commodity)
Instrument/		AssetSubClass(1939)
SecurityType(167)		AssetType(1940)
CFD = Contract for Differences		AssetSubType(2735)
AssetClass(1938)=5 (Commodity)		See full taxonomy hierarchy in Section Error!
		Reference source not found., Error! Reference source
		not found.
Equity CFDs	Underlying equity security of	UnderlyingInstrument/
	the CFD/spread betting	UnderlyingSecurityID(309)= <identifier></identifier>
Instrument/	contract	UnderlyingSecurityIDSource(305)=4 (ISIN)
SecurityType(167)		
CFD = Contract for Differences		
AssetClass(1938)=4 (Equity)		
UnderlyingInstrument/		
UnderlyingSecurityType(310)		
CS = Common Stock		
PS = Preferred Stock		
Bond CFDs	Underlying bond or bond	UnderlyingInstrument/

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	future of the CFD/spread	UnderlyingSecurityID(309)= <identifier></identifier>
Instrument/	betting contract	UnderlyingSecurityIDSource(305)=4 (ISIN)
SecurityType(167)		
CFD = Contract for Differences		
AssetClass(1938)=8 (Debt)		
CFDs on an equity futures/forward	Underlying future/forward on	UnderlyingInstrument/
	an equity of the CFD/spread	UnderlyingSecurityID(309)= <identifier></identifier>
Instrument/	betting contract	UnderlyingSecurityIDSource(305)=4 (ISIN)
SecurityType(167)	-	
CFD = Contract for Differences		
AssetClass(1938)=4 (Equity)		
UnderlyingInstrument/		
UnderlyingSecurityType(310)		
FUT = Futures		
FWD = Forward		
CFDs on an equity option	Underlying option on an	UnderlyingInstrument/
	equity of the CFD/spread	UnderlyingSecurityID(309)= <identifier></identifier>
Instrument/	betting contract	UnderlyingSecurityIDSource(305)=4 (ISIN)
SecurityType(167)		
CFD = Contract for Differences		
AssetClass(1938)=4 (Equity)		
UnderlyingInstrument/		
UnderlyingSecurityType(310)		
OPT = Option		
Other CFDs	No Segmentation Criteria	Not applicable
Instrument/		
SecurityType(167)		
CFD = Contract for Differences		

## 2.2 Receiver versus Payer Swaption terminology

In RTS 23 Annex I Table 3 Row 30 reference is made to a "receiver" swaption versus a "payer" swaption. In addition Swaptions offer the buyer the choice to be "receiver" or "payer" on exercise or "chooser". The updated CFI standard encoding includes entries for "chooser" and it is identified as an input to the current ANNA DSB requirements.

Option Type	Option: CFI[4]
	A - European-Call
	B - American-Call
	C - Bermudan-Call
	D - European-Put
	E- American-Put
	F - Bermudan-Put
	G - European-Chooser
	H- American-Chooser
	I - Bermudan-Chooser

We propose the following:

- To add "Chooser" as an option type to the FIX standard.
- To elaborate the FIX standard terminology to account for Swaption terminology.

## 2.3 Notional Schedule identification

The updated CFI standard calls for specific values for IRS Notional Schedule and it too is identified as an input to the current ANNA DSB requirements. The attribute is identified by ESMA as a factor in determining whether an IRS falls under their trading obligation.

Notional Schedule	Swap: CFI[4]
	C - Constant
	I - Accreting
	D - Amortizing
	Y - Custom

We propose the following:

• To add values for "Custom", "Accreting" and "Custom" to SwapSubClass(1575) and to deprecate the existing value "Compounding" which does not apply to notional schedule.

## 2.4 Return or Payout Trigger and Valuation Method

Another detail of the updated CFI standard calls for Return or Payout Trigger values for swaps and forwards and Valuation Method or Trigger values for Options. We propose to introduce new values to the existing OptPayoutType(1482) for Options and to introduce a new field ReturnTrigger(2753tbd) for Swaps and Forwards in order to have one-to-one correspondence between FIX and CFI.

The following table summarizes the CFI values supported for the five derivative classes:

Attribute	Rates	Credit	FX	Equity	Commodities
Return or	CIF[5]	CFI[4] Swaps:	CFI[5] Forwards:	CFI[4] Forwards:	CFI[4] Swaps:
Payout	S - Spread-bet	C - Credit Default	C - Contract for	C - Contract for	C - Contract for
Trigger	F = Forward price	T - Total return	difference	difference	difference
	of underlying	M - Others	S - Spread-bet	S - Spread-bet	T - Total Return
	instrument		F - Forward price	F - Forward price	
		CFI[5] Forwards:	of underlying	of underlying	CFI[5] Forwards:
		C - Contract for	instrument	instrument	C - Contract for
		difference		P - Price	difference
		S - Spread-bet			F - Forward price
		F - Forward price		CFI[5] Swaps:	of underlying
		of underlying		D - Dividend	instrument
				V - Variance	
				L - Volatility	
				T - Total Return	
				C - Contract for	
				difference	
				M - Other	
Valuation	CFI[5] Options:				
Method or	V - Vanilla				
Trigger	A - Asian				
	D - Digital				
	(Binary)	(Binary)	(Binary)	(Binary)	(Binary)
	B - Barrier				
	G - Digital Barrier				
	L - Lookback				
	P - Other Path				
	Dependent	Dependent	Dependent	Dependent	Dependent
	M - Other				

 Table 1: CFI Return or Payout Trigger and Valuation Method

We propose the following:

- To add missing values to OptPayoutType(1482) to match CFI for Options.
- To add a new field ReturnTrigger(<u>2753</u>tbd) with all CFI values for Swaps and Forwards.

## **3** Issues and Discussion Points

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

Table 2: Issues and Discussions

#	Issue	Date	Status	Discussion
1	FlowScheduleType	9/30/2017	DeliveryScheduleSettIFlowT ype(41049) enumerations might be merged with the existing FlowScheduleType(1439) to achieve ESMA's enumerations in section 2.1.7. The difficulty is that they overlap.	
2	Return or Payout Triger and Valuation Method	10/19/2017	Review proposed solution with CFTC.	

# 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 <mark>X_Change</mark>		
Component Synopsis	(no change)			
Component Elaboration	(no change)			
	То	be finalized by FPL Technical Office		
Repository Component ID		1003		

	Component FIXML Abbreviation: < <i>Instrmt</i> >				
Tag	Field Name	Req'	Action	Mappings	FIX Spec Comments
		d		and Usage	
				Comments	
(trunc	rated)				
1482	OptPayoutType				
1195	OptPayoutAmount				
<mark>2753</mark>	ReturnTrigger	N	ADD		
<mark>tbd</mark>					
1196	PriceQuoteMethod				
1197	ValuationMethod				
(trunc	ated)				
2142	CommonPricingIndicator				
2143	SettlDisruptionProvision				
<mark>2752</mark> tbd	DeliveryRouteOrCharter	N	ADD		
2144	InstrumentRoundingDirec tion				
2145	InstrumentRoundingPrecis				
( . t					
(trunc	atea)				

## 6.2 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 <mark>X_Change</mark>		
Component Synopsis	(no change)			
Component Elaboration	(no change)			
	То	be finalized by FPL Technical Office		
Repository Component ID		100 <u>5</u> -3		

	Component FIXML Abbreviation: < <i>Leg</i> >				
Tag	Field Name	Req'	Action	Mappings	FIX Spec Comments
		d		and Usage	
				Comments	
(trunc	ated)				
2193	LegOptPayoutType				
2194	LegOptPayoutAmount				
<u>2755</u>	LegReturnTrigger	N	<mark>ADD</mark>		
<mark>tbd</mark>					
2195	LegPriceQuoteMethod				
2196	LegValuationMethod				
(trunc	ated)				
2212	LegCommonPricingIndicat				
	or				
2213	LegSettlDisruptionProvisio				
	n				
<mark>2754</mark>	LegDeliveryRouteOrChart	N	<mark>ADD</mark>		
<mark>tbd</mark>	er				
2214	LegInstrumentRoundingDi				
	rection				
2215	LegInstrumentRoundingPr				
	ecision				
(trunc	ated)				

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

## 6.3 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		NewX_Change		
Component Synopsis	(no change)			
Component Elaboration	(no change)			
	То	be finalized by FPL Technical Office		
Repository Component ID		102103		

	Component FIXML Abbreviation: <undly></undly>				
Tag	Field Name	Req' d	Action	Mappings and Usage Comments	FIX Spec Comments
(truncated)					
2028	UnderlyingOptPayoutType				
2029	UnderlyingOptPayoutAmo unt				
<mark>2757</mark> tbd	UnderlyingReturnTrigger	N	ADD		
2030	UnderlyingPriceQuoteMet hod				
2031	UnderlyingValuationMeth od				
(trunc	ated)				
2296	UnderlyingCommonPricin				

	Component FIXML Abbreviation: <undly></undly>					
Tag	Field Name	Req' d	Action	Mappings and Usage Comments	FIX Spec Comments	
	gIndicator					
2297	UnderlyingSettlDisruption Provision					
<mark>2756</mark> tbd	UnderlyingDeliveryRoute OrCharter	N	ADD			
2298 UnderlyingInstrumentRou ndingDirection						
2299 UnderlyingInstrumentRou ndingPrecision						
(trunc	cated)					

# 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
2752 tbd	DeliveryRouteOrCharter	NEW	String	Specific delivery route or time charter average. Applicable to commodity freight contracts.	<mark>RteChrtr</mark>	Add to Instrument component
2753 tbd	ReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. <u>1tbd</u> = Dividend [Symbolic name: Dividend] <u>2tbd</u> = Variance [Symbolic name: Variance] <u>3tbd</u> = Volatility [Symbolic name: Volatility] <u>4tbd</u> = Total return [Symbolic name: TotalReturn] <u>5tbd</u> = Contract for difference [Symbolic name: ContractForDifference] <u>6tbd</u> = Credit default [Symbolic name: CreditDefault] <u>7tbd</u> = Spread-bet [Symbolic name: SpreadBet] <u>8tbd</u> = Price [Symbolic name: Price] <u>9tbd</u> = Forward price of underlying instrument [Symbolic name: UnderlyingForwardPriceUnderlying] <u>nstrument</u> ]	RtnTrgr	Add to Instrument component

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				99 <del>tbd</del> = Other_[Symbolic name: Other]		
<mark>2754</mark> t <del>bd</del>	LegDeliveryRouteOrCharter	NEW	String	Specific delivery route or time charter average. Applicable to commodity freight contracts.	RteChrtr	Add to InstrumentLeg component
2755 t <del>bd</del>	LegReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. Uses enumerations from ReturnTrigger( <u>2753tbd</u> )	RtnTrgr	Add to InstrumentLeg component
<mark>2756</mark> t <del>bd</del>	UnderlyingDeliveryRouteOr Charter	NEW	String	Specific delivery route or time charter average. Applicable to commodity freight contracts.	RteChrtr	Add to UnderlyingInstrument component
2757 t <del>bd</del>	UnderlyingReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. Uses enumerations from ReturnTrigger( <u>2753tbd</u> )	RtnTrgr	Add to UnderlyingInstrument component
167	SecurityType	CHANGE	String	Indicates type of security. Security         type enumerations are grouped by         Product(460) field value. NOTE:         Additional values may be used by         mutual agreement of the         counterparties.         Add values:         Under "Derivatives":         ETC = Exchange t∓raded		

Tag	FieldName	Action	Datatype	Description	FIXML	Add to / Deprecate from
					Abbreviation	Message type or
				cCommodituies		
				[Symbolic name:		
				ExchangeTradedCommodityies]		
				PRTFLIOSWAP = Portfolio swap Note		
				- PRTFLIOSWAP was added in EP235.		
				Description updated to singular.		
				Under "Other":		
				FTN = Exchange t = raded n + Notes		
				[Symbolic name:		
				ExchangeTradedNotes]		
				PRTFLIOSWAP - Portfolio Swap		
				[Symbolic name: PortfolioSwap]		
				SECDERIV = Securitized <u>d</u> Perivative		
				Symbolic name:		
				SecuritizedsDerivative]		
				Under "Financing":		
				SFP = Structured <u>f</u> Finance <u>p</u> Product		
				[Symbolic name:		
				StructuredFinanceProduct]		
<mark>201</mark>	PutOrCall	<mark>CHANGE</mark>	int	Change as noted:		
				Indicates whether an option		
				contract is a <del>put, or call<u>put</u>, call,</del>		
				<u>chooser or undetermined.</u>		
				Change as noted:		
				0 = Put		
				[Elaboration: Also used for the case		
				in which the buyer of a Swaption has		
				the right to enter into an IRS		

Tag	FieldName	Action	Datatype	Description	FIXML	Add to / Deprecate from
					Abbreviation	Message type or
						Component block
				contract as a fixed-rate receiver or		
				into a CDS contract as a seller of		
				protection or for the case of a		
				Floor.]		
				1 = Call		
				[Elaboration: Also used for the case		
				<mark>in which the buyer of a Swaption has</mark>		
				<mark>the right to enter into an IRS</mark>		
				<mark>contract as a fixed-rate payer or into</mark>		
				a CDS contract as a buyer of		
				protection or for the case of a Cap.]		
				2 = Other		
				[Elaboration: In the context of		
				ESMA RTS 22 reporting, this value		
				may be used when, at the time of		
				execution, the option right cannot		
				be determined.]		
				Add value:		
				<mark>3tbd</mark> = Chooser		
•				[Elaboration: Indicates that the		
				option buyer may choose to buy or		
				sell the underlying security on		
				exercise or if a Swaption to pay or		
				receive the underlying IRS cash flow		
				<mark>stream or to buy or sell CDS</mark>		
				protection.]		
				[Symbolic name: Chooser]		
<mark>315</mark>	<b>UnderlyingPutOrCall</b>	CHANGE	int	Change as noted:		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Put or call indicator of the underlying security. <u>Indicates</u> whether the underlying option contract is a put, call, chooser or undetermined. See PutOrCall(201). Uses enumerations from		
<mark>871</mark>	InstrAttribType	CHANGE	int	Code to represent the type of instrument attribute         Add values:         40tbd = Average daily notional amount         [Symbolic name:         AverageDailyNotionalAmount]         41tbd = Average daily number of trades         [Symbolic name:         AverageDailyNotionalAmount]		
<mark>1323</mark>	DerivativePutOrCall	CHANGE	int	Change as noted: Indicates whether an <u>o</u> Option <u>contract</u> is for a <del>put, or callput, call,</del> <u>chooser or undetermined.</u> Uses enumerations from PutOrCall(201)		
<mark>1358</mark>	LegPutOrCall	CHANGE	int	Change as noted: Put or call indicator of the leg		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or
						Component block
				<mark>security.</mark> Indicates whether athe leg		
				<mark>option contract is a put, call,</mark>		
				<mark>chooser or undetermined.</mark>		
				<mark>See PutOrCall(201).</mark>		
				Uses enumerations from		
				PutOrCall(201)		
<mark>1439</mark>	FlowScheduleType <del>(1439)</del>	CHANGE	int	Change as noted:		
				The industry standard flow schedule		
				by which electricity or natural gas is		
				traded. Schedules may exist by		
				regions and on-peak and off-peak		
				status, such as "Western Peak".		
				Add values:		
				<mark>5<del>tbd</del> = All times</mark>		
				[Symbolic name: AllTimes]		
				<mark>6<del>tbd</del> = On peak</mark>		
				[Symbolic name: OnPeak]		
				<mark>7<del>tbd</del> = Off peak</mark>		
				[Symbolic name: OffPeak]		
				<u>8tbd = Base</u>		
				[Symbolic name: Base]		
				<u>9</u> tbd = Block		
				[Symbolic name: Block]		
				<u>99<mark>tbd</mark> = Other</u>		
				[Symbolic name: Other]		
<mark>1482</mark>	OptPayoutType	CHANGE	int	Change as noted:		
				Indicates the type of valuation		
				<u>method or payout trigger for <del>payout</del></u>		
				that will result from an in-the-		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or
				money option. 1 = Vanilla 2 = Capped 3 = Digital (Binary) Add values: 4tbd = Asian [Symbolic name: Asian] 5tbd = Barrier [Symbolic name: Barrier] 6tbd = Digital Barrier [Symbolic name: DigitalBarrier] 7tbd = Lookback [Symbolic name: Lookback] 8tbd = Other path dependent [Symbolic name: OtherPathDependent] 99tbd = Other		
<b>1575</b>	SwapSubClass	CHANGE	String	[Symbolic name: Other] Change as noted: The sub-classification or notional schedule type subtype of the swap. Change as noted: AMTZ = Amortizing nNotional Schedule COMP = Compounding DEPRECATED - Use PaymentStreamCompoundingMeth od(40747)		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or
						Component block
				Add values:		
				CNST = Constant <u>n</u> Notional		
				<mark>s</mark> Schedule		
				[Symbolic name:		
				ConstantNotionalSchedule]		
				ACRT = Accreting <u>n</u> Notional		
				<mark>sSchedule</mark>		
				[Symbolic name:		
				AccretingNotionalSchedule]		
				CUST = Custom <u>n</u> Notional <u>s</u> Schedule		
				[Symbolic name:		
				CustomNotionalSchedule]		
<mark>2028</mark>	UnderlyingOptPayoutType	CHANGE	int	Change as noted:		
				Indicates the type of valuation		
				method or payout trigger for payout		
				<mark>that will result from</mark> an in-the-		
				money option.		
<mark>2156</mark>	LegSwapSubClass	CHANGE	String	Change as noted:		
				The sub <mark>-</mark> classification or <u>notional</u>		
				swap.		
<mark>2193</mark>	LegOptPayoutType	CHANGE	int	Change as noted:		
				Indicates the type of valuation		
				method or trigger payout for payout		
				that will result from an in-the-		
				money option.		
<mark>2289</mark>	UnderlyingSwapSubClass	CHANGE	String	Change as noted:		
				The sub <mark>-</mark> classification or <u>notional</u>		
				<u>schedule type</u> <del>subtype</del> of <u>the</u> swap.		

## **Appendix B - Glossary Entries**

Term	Definition	Field where used

# **Appendix C - Abbreviations**

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where
		used
Route	Rte	DeliveryRouteOrCharter(2752)

# **Appendix D - Usage Examples**

(no changes)