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Global Technical Committee

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

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Document History

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

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:

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

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

4. 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 http://eur-lex.europa.eu/legal-content/EN/TXT/?qid=1507818996026&uri=CELEX:32017R0565.

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(2753~~tbd~~) 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 Instrument/ Product(460)=6 (Government)	Issuance size	Instrument/ TotalIssuedAmount(1947)
Other Public Bond Instrument/ Product(460)=1 (Agency) and 11 (Municipal)	Issuance size	Instrument/ TotalIssuedAmount(1947)
Convertible Bond Instrument/ Product(460)=3 (Corporate) SecurityType(167)=CB	Issuance size	Instrument/ TotalIssuedAmount(1947)
Covered Bond Instrument/ Product(460)=10 (Mortgage)	Issuance size	Instrument/ TotalIssuedAmount(1947)
Corporate Bond Instrument/ Product(460)=3 (Corporate) SecurityType(167)=values except CB	Issuance size	Instrument/ TotalIssuedAmount(1947)
Other Bond	*"A bond that does not belong to any of the above bond types is*	*Not applicable*

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

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 (ETCs) Instrument/ Product(460)=2 (Commodity) SecurityType(167)=ETC	Issuance size	Instrument/ TotalIssuedAmount(1947)
Exchange Traded Notes (ETNs) Instrument/ Product(460)=12 (Other) SecurityType(167)=ETN	Issuance size	Instrument/ TotalIssuedAmount(1947)

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 Instrument/ Product(460)=13 (Financing) SecurityType(167)=SFP	Average daily notional amount	InstrumentExtension/AttrbGrp/ InstrAttribType(871) <tbd> = Average daily notional amount InstrAttribValue(872)
	Average daily number of trades	InstrumentExtension/AttrbGrp/ InstrAttribType(871) <tbd> = Average daily number of trades 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 Instrument/ Product(460)=12 (Other) SecurityType(167)=SECDERIV	*"All securitized derivatives are considered to have a liquid market"*	*Not applicable*

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 Instrument/ SecurityType(167) FUT = Future FWD = Forward AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= BNDF = Bond Futures	Issue of Underlying	UnderlyingInstrument/ UnderlyingIssuer(306)
	Term of the underlying deliverable bond Short Term: 1 yr - 4 yr Medium Term: 4 yr - 8 yr Long Term: 8 yr - 15 yr Ultra Long Term >15 yr	*Difference between trade date and underlying maturity date:* UnderlyingInstrument/ UnderlyingMaturityDate(542)
	Time to Maturity bucket of the future/forward 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Bond options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= BOND = Bond	Underlying bond or underlying bond future or forward	UnderlyingInstrument/ UnderlyingIssuer(306)
	Time to maturity bucket of the option 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Interest Rate futures and FRA Instrument/ SecurityType(167) FUT = Future FRA = Forward Rate Agreement AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= IFUT = Interest rate Futures-FRA	Underlying interest rate	Instrument/StreamGrp/ PaymentStream/ PaymentStreamFloatingRate/ PaymentStreamRateIndex(40789)
	Term of underlying interest rate	Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate/ PaymentStreamRateIndexCurve Period(40792) PaymentStreamRateIndexCurve Unit(40791)
	Time to maturity bucket of the future/forward 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Interest Rate Options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)=	Underlying interest rate or underlying interest rate future or FRA	UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingPaymentStream/ UnderlyingPaymentStreamFloatingRate/ UnderlyingPaymentStreamRate Index(40620)
	Term of underlying interest rate	UnderlyingInstrument/UnderelyingStreamGrp/ UnderlyingPaymentStream/ UnderlyingPaymentStreamFloatingRate/ UnderlyingPaymentStreamRateIndexCurve

Sub-Asset Class	Segmentation Criteria	FIX Mapping
INTR = Interest rate		Period(40623) UnderlyingPaymentStreamRateIndexCurve Unit(40622)
	Time to maturity bucket of the option 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Swaptions Instrument/ SecurityType(167) SWAPTION = Swap Option AssetClass(1938)=1 (Interest rate)	Underlying swap type defined as follows: fixed-to-fixed single currency swap, futures/forwards on fixed-to-fixed single currency swap, fixed-to-float single currency swap, futures/forwards on fixed-to-float single currency swap, 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-currency swap, futures/forwards on OIS multi-currency swap	Instrument/ AssetSubClass(1939) AssetType(1940) *see value pairs in the first column of rows below*
	Notional currency defined as the currency in which the notional amount of the option is denominated	Currency(15) *… or …* Instrument/ StrikeCurrency(947)
	Inflation index if the underlying swap type is either an inflation single currency swap or inflation multi-currency swap	UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingPaymentStream/ UnderlyingPaymentStreamFloatingRate/ UnderlyingPaymentStreamRate Index(40620)
	Time to maturity bucket of the swap 0 - 1 mo 1 mo - 3 mo 3 mo - 6 mo	*Difference between trade date and termination date:* UnderlyingInstrument/UnderelyingStreamGrp/ UnderlyingStreamTerminationDate/ UnderlyingStreamTerminationDateUnadjusted

Sub-Asset Class	Segmentation Criteria	FIX Mapping
	6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	(40548)
	Time to maturity bucket of the option 0 - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Fixed-to-Float 'multi currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Float 'multi currency swaps' or 'cross-currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 2 (Cross currency) AssetType(1940)= XFMC = Fixed to Float Multi-Currency	Notional currency pair defined as combination of the two currencies in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055) *… and …* Instrument/ StreamGrp[2]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Float-to-Float 'multi currency swaps' or 'cross-currency swaps' and futures/forwards on Float-to-Float 'multi currency swaps' or 'cross-currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 2 (Cross currency) AssetType(1940)= FFMC = Float to Float Multi-Currency	Notional currency pair defined as combination of the two currencies in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055) *… and …* Instrument/ StreamGrp[2]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Fixed-to-Fixed 'multi currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Fixed 'multi currency swaps' or 'cross-currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap	Notional currency pair defined as combination of the two currencies in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055) *… and …* Instrument/ StreamGrp[2]/ StreamCurrency(40055)
	Time to maturity bucket of the swap	*Difference between trade date and termination date:*

Sub-Asset Class	Segmentation Criteria	FIX Mapping
AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 2 (Cross currency) AssetType(1940)= XXMC = Fixed to Fixed Multi-Currency	0 - 1 mo 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	Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Overnight Index Swap (OIS) 'multi currency swaps' or 'cross-currency swaps' and futures/forwards on Overnight Index Swap (OIS) 'multi currency swaps' or 'cross-currency swap' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 2 (Cross currency) AssetType(1940)= OSMC = OIS Multi-Currency	Notional currency pair defined as combination of the two currencies in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055) *… and …* Instrument/ StreamGrp[2]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Inflation 'multi currency swaps' or 'cross-currency swaps' and futures/forwards on Inflation 'multi currency swaps' or 'cross-currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 2 (Cross currency) AssetType(1940)= IFMC = Inflation Multi-Currency	Notional currency pair defined as combination of the two currencies in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055) *… and …* Instrument/ StreamGrp[2]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Fixed-to-Float 'single currency swaps' and futures/forwards on Fixed-to-Float 'single currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= XFSC = Fixed to Float Single-Currency	Notional currency in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)

Sub-Asset Class	Segmentation Criteria	FIX Mapping
Float-to-Float 'single currency swaps' and futures/forwards on Float-to-Float 'single currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= FFSC = Float to Float Single-Currency	Notional currency in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Fixed-to-Fixed 'single currency swaps' and futures/forwards on Fixed-to-Fixed 'single currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= XXSC = Fixed to Fixed Single-Currency	Notional currency in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Overnight Index Swap (OIS) 'single currency swaps' and futures/forwards on Overnight Index Swap (OIS) 'single currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= OSSC = OIS Single-Currency	Notional currency in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Inflation 'single currency swaps' and futures/forwards on Inflation 'single currency swaps' Instrument/ SecurityType(167) IRS = Interest Rate Swap AssetClass(1938)=1 (Interest rate) AssetSubClass(1939)= 1 (Single currency) AssetType(1940)= IFSC = Inflation Single-Currency	Notional currency in which the two legs of the swap are denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	Time to maturity bucket of the swap 0 - 1 mo 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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)

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

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 Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=11 (Equity index)	Underlying stock index	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= W~~<tbd>~~ = Index Name
Stock index futures/ forwards Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=11 (Equity index)	Underlying stock index	Instrument/ SecurityID(48)=<entity> SecurityIDSource(22)= W~~<tbd>~~ = Index Name
Stock options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=4 (Single name)	Underlying share	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= 4 = ISIN
Stock futures/ forwards Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=4 (Single name)	Underlying share	Instrument/ SecurityID(48)=<entity> SecurityIDSource(22)= 4 = ISIN
Stock dividend options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=35 (Stock Dividend)	Underlying share entitling to dividends	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= 4 = ISIN
Stock dividend futures/ forwards	Underlying share	Instrument/

Asset Class	Segmentation Criteria	FIX Mapping
Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=35 (Stock Dividend)	entitling to dividends	SecurityID(48)=<entity> SecurityIDSource(22)= 4 = ISIN
Dividend index options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=34 (Dividend Index)	Underlying dividend index	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= W~~<tbd>~~ = Index Name
Dividend index futures/ forwards Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=34 (Dividend Index)	Underlying dividend index	Instrument/ SecurityID(48)=<entity> SecurityIDSource(22)= W~~<tbd>~~ = Index Name
Volatility index options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=37 (Volatility Index)	Underlying volatility index	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= W~~<tbd>~~ = Index Name
Volatility index futures/ forwards Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=37 (Volatility Index)	Underlying volatility index	Instrument/ SecurityID(48)=<entity> SecurityIDSource(22)= W~~<tbd>~~ = Index Name
ETF options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=4 (Equity) AssetSubClass(1939)=36 (Exchange Traded Fund)	Underlying ETF	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= 4 = ISIN
ETF futures/ forwards Instrument/ SecurityType(167) FUT = Futures EQFWD = Equity Forward AssetClass(1938)=4 (Equity) AssetSubClass(1939)=36 (Exchange Traded Fund)	Underlying ETF	
Swaps	Underlying type: single name, index, basket	Instrument/ AssetSubClass(1939)=

Asset Class	Segmentation Criteria	FIX Mapping
Instrument/ SecurityType(167) CRLTNSWAP = Correlation Swap DVDNDSWAP = Dividend Swap RTRNSWAP = Return Swap TRS = Total Return Swap VARSWAP = Variance Swap AssetClass(1938)=4 (Equity)		4 = Single name 11 = Equity Index 12 = Equity Basket
	Underlying single name, index, basket	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= 4 = ISIN W~~<tbd>~~ = Index Name *An equity basket can be defined using a basket name with an IDSource of W~~<tbd>~~ (Index Name) or using a series of UnderlyingInstrument instances each identifying a single equity in the basket.*
	Parameter: price return basic performance parameter, parameter return dividend, parameter return variance, parameter return volatility	Instrument/ AssetSubType(2735) PRBP = Price Return Basic Performance PRDV = Parameter Return Dividend PRVA = Parameter Return Variance PRVO = Parameter Return Volatility
	Time to maturity bucket of the swap *If 'price basic performance':* 0 - 1 mo 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 *If 'return variance/volatility':* 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr *If 'return dividend':* 0 - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Portfolio Swaps Instrument/ SecurityType(167) PRTFLIOSWAP = Portfolio Swap AssetClass(1938)=4 (Equity)	Underlying type: single name, index, basket	Instrument/ AssetSubClass(1939)= 4 = Single name 11 = Equity Index 12 = Equity Basket
	Underlying single name, index, basket	UnderlyingInstrument/ UnderlyingSecurityID(309)=<entity> UnderlyingSecurityIDSource(305)= 4 = ISIN

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

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 Instrument/ SecurityType(167) FUT = Future FWD = Forward AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=13 (Metals)	Metal type: precious metal, non-precious metal	Instrument/ AssetType(1949)= NPRM = Non Precious PRME = Precious
	Underlying metal	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

Asset Class	Segmentation Criteria	FIX Mapping
		OTHR = Other
	Notional currency defined as the currency in which the notional amount of the future/forward or option or swap is denominated	Currency(15)
	Time to maturity bucket of the future/forward *If Precious metals:* 0 - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr *If Non-precious metals:* 0 - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Metal commodity options Instrument/ SecurityType(167) OOF = Option on Future AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=13 (Metals)	Metal type: precious metal, non-precious metal	Instrument/ AssetType(1949)= NPRM = Non Precious PRME = Precious
	Underlying metal	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
	Notional currency defined as the currency in which the notional amount of the future/forward or option or swap is denominated	Currency(15)
	Time to maturity bucket of the option *If Precious metals:* 0 - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)

Asset Class	Segmentation Criteria	FIX Mapping
	. . . (n-1) yr - n yr *If Non-precious metals:* 0 - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	
Metal commodity swaps Instrument/ SecurityType(167) CMDTYSWAP = Commodity Swap AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=13 (Metals)	Metal type: precious metal, non-precious metal	Instrument/ AssetType(1949)= NPRM = Non Precious PRME = Precious
	Underlying metal	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
	Notional currency defined as the currency in which the notional amount of the future/forward or option or swap is denominated	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	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 *If Precious metals:* 0 - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr *If Non-precious metals:* 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 Instrument/ SecurityType(167) FUT = Future FWD = Forward AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=15 (Energy)	Energy type: oil, oil distillates, coal, oil light ends, natural gas, electricity, inter-energy	Instrument/ AssetType(1949)= ELEC = Electricity NGAS = Natural Gas OILP = Oil COAL = Coal INRG = 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 LNGG = LNG NCGG = NCG NBPG = NBP TTFG = TFF BAKK = Bakken BDSL = Biodiesel BRNT = Brent BRNX = Brent NX 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 TAPI = Tapis URAL = Urals WTIO = WTI OTHR = Other
	Notional currency defined as the currency in which the notional amount of the future/forward or option or swap is denominated	Currency(15)
	Load type defined as baseload, peakload, off-peak or others, applicable to energy type: electricity	Instrument/ FlowScheduleType(1439) 5~~<tbd>~~ = All times 6~~<tbd>~~ = On peak 7~~<tbd>~~ = Off peak

Asset Class	Segmentation Criteria	FIX Mapping
		8~~<tbd>~~ = Base 9~~<tbd>~~ = Block 99~~<tbd>~~ = Other
	Delivery/ cash settlement location applicable to energy types: oil, oil distillates, oil light ends, electricity, inter-energy	Instrument/ SettlMethod(1193) C = Cash settlement required P = Physical settlement required E = Election at exercise
	Time to maturity bucket of the future/forward *If Oil, Oil Distillates, Oil Light ends:* 0 - 4 mo 4 mo - 8 mo 8 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr *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	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Energy commodity options Instrument/ SecurityType(167) OOF = Option on Futures AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=15 (Energy)	Energy type: oil, oil distillates, coal, oil light ends, natural gas, electricity, inter-energy	Instrument/ AssetType(1949)= ELEC = Electricity NGAS = Natural Gas OILP = Oil COAL = Coal INRG = 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 LNGG = LNG NCGG = NCG NBPG = NBP TTFG = TFF BAKK = Bakken BDSL = Biodiesel 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 TAPI = Tapis URAL = Urals WTIO = WTI OTHR = Other
	Notional currency defined as the currency in which the notional amount of the future/forward or option or swap is denominated	Currency(15)
	Load type defined as baseload, peakload, off-peak or others, applicable to energy type: electricity	UnderlyingInstrument/ UnderlyingFlowScheduleType(1441) 5~~<tbd>~~ = All times 6~~<tbd>~~ = On peak 7~~<tbd>~~ = Off peak 8~~<tbd>~~ = Base 9~~<tbd>~~ = Block 99~~<tbd>~~ = Other
	Delivery/ cash settlement location applicable to energy types: oil, oil distillates, oil light ends, electricity, inter-energy	UnderlyingInstrument/ UnderlyingSettlMethod(039) C = Cash settlement required P = Physical settlement required E = Election at exercise
	Time to maturity bucket of the option *If Oil, Oil Distillates, Oil Light ends:* 0 - 4 mo 4 mo - 8 mo 8 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr *If Coal:* 0 - 6 mo 6 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr *If Natural Gas, Electricity,*	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)

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 Instrument/ SecurityType(167) CMDTYSWAP = Commodity Swap AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=15 (Energy)	Energy type: oil, oil distillates, coal, oil light ends, natural gas, electricity, inter-energy	Instrument/ AssetType(1949)= ELEC = Electricity NGAS = Natural Gas OILP = Oil COAL = Coal INRG = 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 LNGG = LNG NCGG = NCG NBPG = NBP TTFG = TFF BAKK = Bakken BDSL = Biodiesel BRNT = Brent BRNX = Brent NX 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 TAPI = Tapis URAL = Urals WTIO = WTI OTHR = Other
	Notional currency defined as the currency in which the notional amount of the future/forward or option or	Instrument/ StreamGrp[1]/ StreamCurrency(40055)

Asset Class	Segmentation Criteria	FIX Mapping
	swap is denominated	
	Settlement type defined as cash, physical or other	Instrument/ StreamGrp[1]/ StreamType(40050) 0 = Payment / cash settlement 1 = Physical delivery
	Load type defined as baseload, peakload, off-peak or others, applicable to energy type: electricity	Instrument/ StreamGrp[1]/DeliveryScheduleGrp/ DeliveryScheduleSettlFlowType(41049) 0 = All times 1 = On peak 2 = Off peak 3 = Base 4 = Block 5 = Other
	Delivery/ cash settlement location applicable to energy types: oil, oil distillates, oil light ends, electricity, inter-energy	Instrument/ StreamGrp[1]/DeliveryStream/ DeliveryStreamDeliveryPoint(41062)
	Time to maturity bucket of the swap *If Oil, Oil Distillates, Oil Light ends:* 0 - 4 mo 4 mo - 8 mo 8 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr *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	*Difference between trade date and termination date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Agricultural commodity futures/forwards Instrument/ SecurityType(167) FUT = Future FWD = Forward AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=17 (Agricultural)	Underlying agricultural commodity	Instrument/ AssetType(1949)= GROS = Grains and Oil Seeds SOFT = Softs POTA = Potato OOLI = Olive Oil DIRY = Dairy FRST = Forestry SEAF = Seafood 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 the currency in which the notional amount of the future/forward or option or swap is denominated	Currency(15)
	Time to maturity bucket of the future/forward 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)
Agricultural commodity options Instrument/ SecurityType(167) OOF = Option on Futures AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=17 (Agricultural)	Underlying agricultural commodity	Instrument/ AssetType(1949)= GROS = Grains and Oil Seeds SOFT = Softs POTA = Potato OOLI = Olive Oil DIRY = Dairy FRST = Forestry SEAF = Seafood LSTK = Live Stock GRIN = Grain AssetSubType(2735)= FWHT = Feed Wheat SOYB = Soybeans 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 the currency in which the Notional amount of the future/forward or option or swap is denominated	Currency(15)
	Time to maturity bucket of the option 0 - 3 mo 3 mo - 6 mo	*Difference between trade date and maturity date:* Instrument/ MaturityDate(541)

Asset Class	Segmentation Criteria	FIX Mapping
	6 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	
Agricultural commodity swaps Instrument/ SecurityType(167) CMDTYSWAP = Commodity Swap AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=17 (Agricultural)	Underlying agricultural commodity	Instrument/ AssetType(1949)= GROS = Grains and Oil Seeds SOFT = Softs POTA = Potato OOLI = Olive Oil DIRY = Dairy FRST = Forestry SEAF = Seafood LSTK = Live Stock GRIN = Grain AssetSubType(2735)= FWHT = Feed Wheat SOYB = Soybeans 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 the currency in which the notional amount of the future/forward or option or swap is denominated underlying agricultural commodity	Instrument/ StreamGrp[1]/ StreamCurrency(40055)
	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 0 - 3 mo 3 mo - 6 mo 6 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*Difference between trade date and maturity date:* Instrument/StreamGrp[1]/ StreamTerminationDate/ StreamTerminationDateUnadjusted(40065)
Other Interest Rate Derivatives Instrument/ AssetClass(1938)=5 (Commodity)	*No Segmentation Criteria*	*Not applicable*

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 Instrument/ SecurityType(167) FXNDF = FX Non-deliverable forward AssetClass(1938)=2 (Currency)	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the future/forward 0 - 1 wk 1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*Difference between trade date and settlement date:* SettlDate(64)=<date>
Deliverable Forward Instrument/ SecurityType(167) FXFWD = FX Forward AssetClass(1938)=2 (Currency)	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the future/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	*Difference between trade date and settlement date:* SettlDate(64)=<date>
Non-Deliverable FX Options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=2 (Currency) UnderlyingInstrument/ UnderlyingSecurityType(310) FXNDF = FX Non-deliverable forward	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the option 0 - 1 wk 1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	*Difference between trade date and settlement date:* SettlDate(64)=<date>
Deliverable FX Options Instrument/ SecurityType(167) OPT = Option AssetClass(1938)=2 (Currency) UnderlyingInstrument/ UnderlyingSecurityType(310) FXFWD = FX forward	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the option 0 - 1 wk	*Difference between trade date and settlement date:* SettlDate(64)=<date>

Asset Class	Segmentation Criteria	FIX Mapping
	1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr 2 yr - 3 yr . . . (n-1) yr - n yr	
Non-Deliverable FX Swaps *spot or near forward transaction:* Instrument/ SecurityType(167) FXNDF = FX Non-deliverable forward AssetClass(1938)=2 (Currency) SettlDate(64)=<near date> StrategyLinkID(1851)=<swap parent> *far forward transaction:* Instrument/ SecurityType(167) FXNDF = FX Non-deliverable forward AssetClass(1938)=2 (Currency) SettlDate(64)=<far date> StrategyLinkID(1851)=<swap parent>	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	*FX Swaps are submitted to RHUB as two separate trades linked through StrategyLinkID(1851).* Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the swap 0 - 1 wk 1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*FX Swaps are submitted to RHUB as two separate trades linked through StrategyLinkID(1851). Each leg of the swap has a different maturity.* *Difference between trade date and settlement date:* SettlDate(64)=<date>
Deliverable FX Swaps *spot or near forward transaction:* Instrument/ SecurityType(167) FXSPOT = FX Spot FXFWD = FX Forward AssetClass(1938)=2 (Currency) SettlDate(64)=<near date> StrategyLinkID(1851)=<swap parent> *far forward transaction:* Instrument/ SecurityType(167) FXFWD = FX Forward AssetClass(1938)=2 (Currency) SettlDate(64)=<far date> StrategyLinkID(1851)=<swap parent>	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	*FX Swaps are submitted to RHUB as two separate trades linked through StrategyLinkID(1851).* Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the swap 0 - 1 wk 1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*FX Swaps are submitted to RHUB as two separate trades linked through StrategyLinkID(1851). Each leg of the swap has a different maturity.* *Difference between trade date and settlement date:* SettlDate(64)=<date>
FX Futures Instrument/ SecurityType(167) FUT = Futures AssetClass(1938)=2 (Currency)	Underlying currency pair defined as combination of the two currencies underlying the derivative contract	Instrument/ Symbol(55)=<currency pair>
	Time to maturity bucket of the future/forward 0 - 1 wk 1 wk - 3 mo 3 mo - 1 yr 1 yr - 2 yr . . . (n-1) yr - n yr	*Difference between trade date and settlement date:* SettlDate(64)=<date>
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:

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

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

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 Instrument/ AssetClass(1938)=5 (Commodity) AssetSubClass(1939)=19 (Freight)	Contract type: Forward Freight Agreements (FFAs) or options	Instrument/ SecurityType(167)= FWDFRTAGMT = Forward Freight Agreement OOF = Option on Futures
	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> *Otherwise:* Instrument/ UnitOfMeasure(996)=<uom> UnitOfMeasureQty(1147)=<qty of 1 unit> ContractMultiplier(231)=<size of 1 contract> QtyTyp(854)=1 (Contracts) LastQty(32)=<number of contracts>

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

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

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

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(2753~~tbd~~) 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:

Table 1: CFI Return or Payout Trigger and Valuation Method

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

We propose the following:

- To add missing values to OptPayoutType(1482) to match CFI for Options.
- To add a new field ReturnTrigger(2753~~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	DeliveryScheduleSettlFlowType(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 _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…)					
1482	OptPayoutType				
1195	OptPayoutAmount				
2753 ~~tbd~~	ReturnTrigger	N	ADD		
1196	PriceQuoteMethod				
1197	ValuationMethod				
(…truncated…)					
2142	CommonPricingIndicator				
2143	SettlDisruptionProvision				
2752 ~~tbd~~	DeliveryRouteOrCharter	N	ADD		
2144	InstrumentRoundingDirection				
2145	InstrumentRoundingPrecision				
(…truncated…)					
</*Instrmt*>					

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 _X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	10053 ~~3~~

Component FIXML Abbreviation: <*Leg*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
(…truncated…)					
2193	LegOptPayoutType				
2194	LegOptPayoutAmount				
2755 ~~tbd~~	LegReturnTrigger	N	ADD		
2195	LegPriceQuoteMethod				
2196	LegValuationMethod				
(…truncated…)					
2212	LegCommonPricingIndicator				
2213	LegSettlDisruptionProvision				
2754 ~~tbd~~	LegDeliveryRouteOrCharter	N	ADD		
2214	LegInstrumentRoundingDirection				
2215	LegInstrumentRoundingPrecision				
(…truncated…)					

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

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	__New _X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	10210~~3~~

Component FIXML Abbreviation: <*Undly*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
(…truncated…)					
2028	UnderlyingOptPayoutType				
2029	UnderlyingOptPayoutAmount				
2757 ~~tbd~~	UnderlyingReturnTrigger	N	ADD		
2030	UnderlyingPriceQuoteMethod				
2031	UnderlyingValuationMethod				
(…truncated…)					
2296	UnderlyingCommonPricin				

Component FIXML Abbreviation: <*Undly*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	gIndicator				
2297	UnderlyingSettlDisruptionProvision				
2756 ~~tbd~~	UnderlyingDeliveryRouteOrCharter	N	ADD		
2298	UnderlyingInstrumentRoundingDirection				
2299	UnderlyingInstrumentRoundingPrecision				
(…truncated…)					
</*Undly*>					

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.	RteChrtr	Add to Instrument component
2753 ~~tbd~~	ReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. 1~~tbd~~ = Dividend [Symbolic name: Dividend] 2~~tbd~~ = Variance [Symbolic name: Variance] 3~~tbd~~ = Volatility [Symbolic name: Volatility] 4~~tbd~~ = Total return [Symbolic name: TotalReturn] 5~~tbd~~ = Contract for difference [Symbolic name: ContractForDifference] 6~~tbd~~ = Credit default [Symbolic name: CreditDefault] 7~~tbd~~ = Spread-bet [Symbolic name: SpreadBet] 8~~tbd~~ = Price [Symbolic name: Price] 9~~tbd~~ = Forward price of underlying instrument [Symbolic name: ~~Underlying~~ForwardPriceUnderlyingInstrument]	RtnTrgr	Add to Instrument component

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				99~~tbd~~ = Other [Symbolic name: Other]		
2754 ~~tbd~~	LegDeliveryRouteOrCharter	NEW	String	Specific delivery route or time charter average. Applicable to commodity freight contracts.	RteChrtr	Add to InstrumentLeg component
2755 ~~tbd~~	LegReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. *Uses enumerations from ReturnTrigger(2753~~tbd~~)*	RtnTrgr	Add to InstrumentLeg component
2756 ~~tbd~~	UnderlyingDeliveryRouteOrCharter	NEW	String	Specific delivery route or time charter average. Applicable to commodity freight contracts.	RteChrtr	Add to UnderlyingInstrument component
2757 ~~tbd~~	UnderlyingReturnTrigger	NEW	int	Indicates the type of return or payout trigger for the swap or forward. *Uses enumerations from ReturnTrigger(2753~~tbd~~)*	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~~T~~raded		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				cCommodityies [Symbolic name: ExchangeTradedCommodityies] PRTFLIOSWAP = Portfolio swap *Note - PRTFLIOSWAP was added in EP235. Description updated to singular.* *Under "Other"*: ETN = Exchange tTraded nNotes [Symbolic name: ExchangeTradedNotes] ~~PRTFLIOSWAP = Portfolio Swap~~ ~~[Symbolic name: PortfolioSwap]~~ SECDERIV = Securitized dDerivative [Symbolic name: SecuritizedsDerivative] *Under "Financing"*: SFP = Structured fFinance pProduct [Symbolic name: StructuredFinanceProduct]		
201	PutOrCall	CHANGE	int	*Change as noted:* Indicates whether an option contract is a ~~put, or call~~put, call, chooser or undetermined. *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 Abbreviation	Add to / Deprecate from 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 in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into 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:* 3~~tbd~~ = 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 stream or to buy or sell CDS protection.] [Symbolic name: Chooser]		
315	UnderlyingPutOrCall	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.~~Indicates whether the underlying option contract is a put, call, chooser or undetermined. ~~See PutOrCall(201).~~ *Uses enumerations from PutOrCall(201)*		
871	InstrAttribType	CHANGE	int	Code to represent the type of instrument attribute *Add values:* 40~~tbd~~ = Average daily notional amount [Symbolic name: AverageDailyNotionalAmount] 41~~tbd~~ = Average daily number of trades [Symbolic name: AverageDailyNumber~~Of~~Trades]		
1323	DerivativePutOrCall	CHANGE	int	*Change as noted:* Indicates whether an o~~O~~ption contract is ~~fo~~r a ~~put, or call~~put, call, chooser or undetermined. *Uses enumerations from PutOrCall(201)*		
1358	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
				~~security.~~Indicates whether ~~a~~the leg option contract is a put, call, chooser or undetermined. ~~See PutOrCall(201).~~ *Uses enumerations from PutOrCall(201)*		
1439	FlowScheduleType~~(1439)~~	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:* 5~~tbd~~ = All times [Symbolic name: AllTimes] 6~~tbd~~ = On peak [Symbolic name: OnPeak] 7~~tbd~~ = Off peak [Symbolic name: OffPeak] 8~~tbd~~ = Base [Symbolic name: Base] 9~~tbd~~ = Block [Symbolic name: Block] 99~~tbd~~ = Other [Symbolic name: Other]		
1482	OptPayoutType	CHANGE	int	*Change as noted:* Indicates the type of valuation method or payout trigger for ~~payout that will result from~~ an in-the-		

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

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