

Bloomberg L.P. and

Global Technical Committee

ESMA RTS 2 and RTS 23 Reference Data Extensions

July 15, 2017

Revision 0.3

Proposal Status: Approved

DISCLAIMER

THE INFORMATION CONTAINED HEREIN AND THE FINANCIAL INFORMATION EXCHANGE PROTOCOL (COLLECTIVELY, THE "FIX PROTOCOL") ARE PROVIDED "AS IS" AND NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, AS TO THE FIX PROTOCOL (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF) OR ANY OTHER MATTER AND EACH SUCH PERSON AND ENTITY SPECIFICALLY DISCLAIMS ANY WARRANTY OF ORIGINALITY, ACCURACY, COMPLETENESS, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE. SUCH PERSONS AND ENTITIES DO NOT WARRANT THAT THE FIX PROTOCOL WILL CONFORM TO ANY DESCRIPTION THEREOF OR BE FREE OF ERRORS. THE ENTIRE RISK OF ANY USE OF THE FIX PROTOCOL IS ASSUMED BY THE USER.

NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL SHALL HAVE ANY LIABILITY FOR DAMAGES OF ANY KIND ARISING IN ANY MANNER OUT OF OR IN CONNECTION WITH ANY USER'S USE OF (OR ANY INABILITY TO USE) THE FIX PROTOCOL, WHETHER DIRECT, INDIRECT, INCIDENTAL, SPECIAL OR CONSEQUENTIAL (INCLUDING, WITHOUT LIMITATION, LOSS OF DATA, LOSS OF USE, CLAIMS OF THIRD PARTIES OR LOST PROFITS OR REVENUES OR OTHER ECONOMIC LOSS), WHETHER IN TORT (INCLUDING NEGLIGENCE AND STRICT LIABILITY), CONTRACT OR OTHERWISE, WHETHER OR NOT ANY SUCH PERSON OR ENTITY HAS BEEN ADVISED OF, OR OTHERWISE MIGHT HAVE ANTICIPATED THE POSSIBILITY OF, SUCH DAMAGES.

**DRAFT OR NOT RATIFIED PROPOSALS** (REFER TO PROPOSAL STATUS AND/OR SUBMISSION STATUS ON COVER PAGE) ARE PROVIDED "AS IS" TO INTERESTED PARTIES FOR DISCUSSION ONLY. PARTIES THAT CHOOSE TO IMPLEMENT THIS DRAFT PROPOSAL DO SO AT THEIR OWN RISK. IT IS A DRAFT DOCUMENT AND MAY BE UPDATED, REPLACED, OR MADE OBSOLETE BY OTHER DOCUMENTS AT ANY TIME. THE FPL GLOBAL TECHNICAL COMMITTEE WILL NOT ALLOW EARLY IMPLEMENTATION TO CONSTRAIN ITS ABILITY TO MAKE CHANGES TO THIS SPECIFICATION PRIOR TO FINAL RELEASE. IT IS INAPPROPRIATE TO USE FPL WORKING DRAFTS AS REFERENCE MATERIAL OR TO CITE THEM AS OTHER THAN “WORKS IN PROGRESS”. THE FPL GLOBAL TECHNICAL COMMITTEE WILL ISSUE, UPON COMPLETION OF REVIEW AND RATIFICATION, AN OFFICIAL STATUS ("APPROVED") OF/FOR THE PROPOSAL AND A RELEASE NUMBER.

No proprietary or ownership interest of any kind is granted with respect to the FIX Protocol (or any rights therein).

Copyright 2003-2017 FIX Protocol Limited, all rights reserved.

Table of Contents

[Document History 6](#_Toc487872107)

[1 Introduction 7](#_Toc487872108)

[1.1 Summary of Proposed Changes 7](#_Toc487872109)

[2 Business Requirements 8](#_Toc487872110)

[2.1 RTS 2 Annex IV Table 2 – Reference data to be provided for the purpose of transparency calculations 8](#_Toc487872111)

[2.2 RTS 23 Annex I Table 3 – Details to be reported as financial instrument reference data 18](#_Toc487872112)

[2.3 RTS 23 Annex I Table 2 – Classification of commodity and emission allowances 29](#_Toc487872113)

[2.4 Summary – Classification of other asset classes 32](#_Toc487872114)

[3 Issues and Discussion Points 35](#_Toc487872115)

[4 Proposed Message Flow 35](#_Toc487872116)

[5 FIX Message Tables 36](#_Toc487872117)

[6 FIX Component Blocks 36](#_Toc487872118)

[6.1 Component Instrument 36](#_Toc487872119)

[6.2 Component InstrumentExtension 37](#_Toc487872120)

[6.3 Component SecondaryAssetGrp 38](#_Toc487872121)

[6.4 Component IndexRollMonthGrp 39](#_Toc487872122)

[6.5 Component ReferenceDataDateGrp 40](#_Toc487872123)

[6.6 Component FloatingRateIndex 41](#_Toc487872124)

[6.7 Component PaymentStreamFloatingRate 42](#_Toc487872125)

[6.8 Component DeliveryStream 43](#_Toc487872126)

[6.9 Component InstrumentLeg 44](#_Toc487872127)

[6.10 Component LegSecondaryAssetGrp 45](#_Toc487872128)

[6.11 Component LegPaymentStreamFloatingRate 46](#_Toc487872129)

[6.12 Component LegDeliveryStream 47](#_Toc487872130)

[6.13 Component UnderlyingInstrument 48](#_Toc487872131)

[6.14 Component UnderlyingSecondaryAssetGrp 50](#_Toc487872132)

[6.15 Component UnderlyingPaymentStreamFloatingRate 51](#_Toc487872133)

[6.16 Component UnderlyingDeliveryStream 52](#_Toc487872134)

[7 Category Changes 53](#_Toc487872135)

[Appendix A - Data Dictionary 54](#_Toc487872136)

[Appendix B - Glossary Entries 67](#_Toc487872137)

[Appendix C - Abbreviations 67](#_Toc487872138)

[Appendix D - Usage Examples 67](#_Toc487872139)

[Appendix E - Code Lists 67](#_Toc487872140)

[CodeList Asset\_Type 67](#_Toc487872141)

[CodeList Asset\_SubType 70](#_Toc487872142)

Table of Tables

[Table 1: RTS 2 Annex IV Table 2 – Reference data to be provided for the purpose of transparency calculations 8](#_Toc487872143)

[Table 2: RTS 23 Annex I Table 3 – Details to be reported as financial instrument reference data 18](#_Toc487872144)

[Table 3: RTS 23 Annex I Table 2 – Classification of commodity and emission allowances for Table 3 (Fields 35 to 37) 29](#_Toc487872145)

[Table 4: Summary – Classification of other asset classes 32](#_Toc487872146)

[Table 5: Issues and Discussions 35](#_Toc487872147)

Table of Figures

**No table of figures entries found.**

# Document History

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

The above document history section, including date, author, and comments, is required to track editing changes to the document. List revisions in **ascending order**. Please insert additional rows in the table as needed.

Template version information:

r2: 2010-11-13 Revised to support abbreviations, inlined component references

r3: 2011-12-02 Revised to add additional usage clarification

r3.1: 2013-01-04 Revised Copyright year, changed template to Office 2013 .docx version, updated font to Calibri for cleaner look. Added additional template usage clarification.

R3.2 2016-05-23 – revised the copyright date, corrected document references and replaced the FIX logo with the most current graphic.

r3.2 2017-05-18 - revised copyright date

# Introduction

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

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

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

Specifically RTS 2 and RTS 23

1. 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>
2. 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>

## Summary of Proposed Changes

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

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

# Business Requirements

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

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

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

| **No.** | **FIELD** | **DETAILS TO BE REPORTED** | **ESMA FORMAT FOR REPORTING** | **FIX Mapping** |
| --- | --- | --- | --- | --- |
| 1 | Instrument identification code | Code used to identify the financial instrument | {ISIN} | Instrument/  **SecurityID(48)=<isin>**   SecurityIDSource(22)=4 (ISIN) |
| 2 | Instrument full name | Full name of the financial instrument | {ALPHANUM-350} | Instrument/ **FinancialInstrumentFullName(tbd)=<full name>** |
| 3 | MiFIR identifier | Identification of non-equity financial instruments:  Securitised derivatives as defined in Table 4.1 in Section 4 of Annex III  Structured Finance Products (SFPs) as defined in Article 2(1)(28) of Regulation (EU) No 600/2014  Bonds (for all bonds except ETCs and ETNs) as defined in Article 4(1)(44)(b) of Directive 2014/65/EU  ETCs as defined in Article 4(1)(44)(b) of Directive 2014/65/EU and further specified in Table 2.4 of Section 2 of Annex III  ETNs as defined in Article 4(1)(44)(b) of Directive 2014/65/EU and further specified in Table 2.4 of Section 2 of Annex III  Emission allowances as defined in Table 12.1 of Section 12 of Annex III  Derivative as defined in Annex I, Section C (4) to (10)  of Directive 2014/65/EU | Non-equity financial instruments:  ‘SDRV’ - Securitised derivatives  ‘SFPS’ - Structured Finance Products  (SFPs)  ‘BOND’ - Bonds  ‘ETCS’ - ETCs  ‘ETNS’ - ETNs  ‘EMAL’ - Emission Allowances  ‘DERV’ - Derivative | *Not supported directly in FIX. To be derived from or mapped to:*  Instrument/   SecurityType(167) and AssetClass(1938) |
| 4 | Asset class of the  underlying | To be populated when the MiFIR identifier is a  standardized derivative or a derivative. | ‘INTR’ - Interest rate  ‘EQUI’ - Equity  ‘COMM’ - Commodity  ‘CRDT’ – Credit  ‘CURR’ - Currency  ‘EMAL’ – Emission Allowances | Instrument/  **AssetClass(1938)**    1 = Interest rate    4 = Equity    5 = Commodity    3 = Credit    2 = Currency    5 = Commodity plus:  **AssetSubClass(1939)=18 (Environmental)**  **AssetType(1940)=EMAL (Emissions)** |
| 5 | Contract type | To be populated when the MiFIR identifier is a  derivative. | ‘OPTN’ - Options  ‘FUTR’ - Futures  ‘FRAS’ - Forward Rate Agreement (FRA)  ‘FORW’ - Forwards  ‘SWAP’ – Swaps  ‘PSWP’ – Portfolio Swaps  ‘SWPT’ - Swaptions  ‘FONS’ - Futures on a swap  ‘FWOS’ - Forwards on a swap  ‘FFAS’ - Forward Freight Agreements (FFAs)  ‘SPDB’ - Spread betting  ‘CFDS’ - CFD  ‘OTHR’ - Other | Instrument/  **SecurityType(167)**    OPT = Options    FUT = Futures    FRA = Forward Rate Agreement    FWD = Forwards)    IRS, CDS = Swaps    PRTFLIOSWAP = Portfolio Swaps    SWAPTION (Swaptions)    FUTSWAP = Futures on a Swap    FWDSWAP = Forwards on a Swap    FWDFRTAGMT = Forward Freight Agreement    SPREADBET = Spread Betting    CFD = Contract for Difference    OTHER = Other |
| 6 | Reporting day | Day for which the reference data is provided | {DATEFORMAT} | **EffectiveBusinessDate(2400)=<date>** |
| 7 | Trading venue | Segment MIC for the trading venue, where available, otherwise operational MIC. | {MIC} | Parties/ **PartyID(448)=<venue mic>**   PartyIDSource(447)=G (MIC)   PartyRole(452)= 73 (Execution Venue) |
| 8 | Maturity | Maturity of the financial instrument. Field applicable for the asset classes of bonds, interest rate derivatives, equity derivatives, commodity derivatives, foreign exchange derivatives, credit derivatives C10 derivatives and derivatives on emission allowances. | {DATEFORMAT} | *For bonds:*   Instrument/  **MaturityDate(541)**  *For all swaps except currencies:*   Instrument/StreamGrp/StreamTerminationDate/  **StreamTerminationDateUnadjusted(40065)**  *For currency outrights:*  **SettlDate(64)**  *For currency swaps:*  **LegSettlDate(588) *– different between legs*** |
| **Bonds (all bond types except ETCs and ETNs) related fields** | | | | **FIX Mapping** |
| 9 | Bond type | Bond type as specified in Table 2.2 of Section 2 of Annex III. To be populated only when the MiFIR identifier is equal to bonds. | ‘EUSB’ - Sovereign Bond  ‘OEPB’ - Other Public Bond  ‘CVTB’ - Convertible Bond  ‘CVDB’ - Covered Bond  ‘CRPB’ - Corporate Bond  ‘OTHR’ - Other | Instrument/  **SecurityType(167)**    EUSOV = Sovereign Bond    EUSUPRA = Other Public Bond    CB = Convertible Bond    ABS = Asset Backed Security    EUCORP = Corporate Bond    OTHER = Other |
| 10 | Issuance date | Date on which a bond is issued and begins to accrue interest. | {DATEFORMAT} | Instrument/  **IssueDate(225)=<date>** |
| **Emission Allowances related fields**  **The fields in this section should only be populated for emission allowances as defined in Table 12.1 of Section 12 of Annex III** | | | | **FIX Mapping** |
| 11 | Emission Allowances sub type | Emission Allowances | 'CERE' – CER  'ERUE' – ERU  'EUAE' – EUA  'EUAA' – EUAA  ‘OTHR’ – Other | Instrument/  **AssetSubType(2735)**    CERE = Certified Emission Reduction    ERUE = Emission Reduction Units    EUAE = European Union Allowance    EUAA = European Union Aviation Allowances    OTHR = Other |
| **Derivatives related fields** | | | |  |
| **Commodity derivatives and C10 derivatives** | | | | **FIX Mapping** |
| 12 | Specification of the size related to the freight sub- type | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx4 is equal to freight. | {ALPHANUM-25} | Instrument/StreamGrp/  **StreamTotalNotional(41310)=<qty>**  **StreamTotalNotionalUnitOfMeasure(41311)=<uom>** |
| 13 | Specific route or time charter average | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx[2](#_bookmark2) is equal to freight. | {ALPHANUM-25} | Instrument/StreamGrp/DeliveryStream/  **DeliveryStreamFreightCharterDesc(tbd)=<desc>** |
| 14 | Delivery/ cash settlement location | To be populated when the base product specified in field 35 in Table 2 of the Annex in Commission Delegated Regulation (EU) xx/xxxx[2](#_bookmark2) is equal to energy. | {ALPHANUM-25} | Instrument/StreamGrp/DeliveryStream  **DeliveryStreamDeliveryPoint(41062)=<dest>** |
| 15 | Notional currency | Currency in which the notional is denominated. | {CURRENCYCODE\_3} | Instrument/StreamGrp/  **StreamCurrency(40055)=<cur>** |
| **Interest rate derivatives**  **The fields in this section should only be populated for interest rate derivatives as defined in Table 5.1 of Section 5 of Annex III** | | | | **FIX Mapping** |
| 16 | Underlying type | To be populated for contract type different from swaps, swaptions, futures on a swap and forwards on a swap with one of the following alternatives.  To be populated for the contract types of swaps, swaptions, futures on a swap and forwards on a swap with regard to the underlying swap with one of the following alternatives | ‘BOND’ - Bond  ‘BNDF’ - Bond Futures  ‘INTR’ - Interest rate  ‘IFUT’ – Interest rate Futures-FRA  ‘FFMC’ - FLOAT TO FLOAT MULTI-CURRENCY SWAPS  ‘XFMC’ - FIXED TO FLOAT MULTI-CURRENCY SWAPS  ‘XXMC’ - FIXED TO FIXED MULTI- CURRENCY SWAPS  ‘OSMC’ - OIS MULTI-CURRENCY SWAPS  ‘IFMC’ - INFLATION MULTI-CURRENCY SWAPS  ‘FFSC’ - FLOAT TO FLOAT SINGLE-CURRENCY SWAPS  ‘XFSC’ - FIXED TO FLOAT SINGLE-CURRENCY SWAPS  ‘XXSC’ - FIXED TO FIXED SINGLE-CURRENCY SWAPS  ‘OSSC’ - OIS SINGLE-CURRENCY SWAPS  ‘IFSC’ - INFLATION SINGLE- CURRENCY SWAPS | Instrument/  AssetClass(1938)=1 (Interest rate)  AssetSubClass(1939)=1 (Single currency)  **AssetType(1940)**  BOND - Bond  BNDF = Bond Futures  INTR = Interest rate  IFUT = Interest rate Futures-FRA  FFSC = FLOAT TO FLOAT SINGLE-CURRENCY SWAPS  XFSC = FIXED TO FLOAT SINGLE-CURRENCY SWAPS  XXSC = FIXED TO FIXED SINGLE-CURRENCY SWAPS  OSSC = OIS SINGLE-CURRENCY SWAPS  IFSC = INFLATION SINGLE- CURRENCY SWAPS  Instrument/  AssetClass(1938)=1 (Interest rate)  AssetSubClass(1939)=2 (Cross currency)  **AssetType(1940)**      FFMC = Float to Float Multi-Currency      XFMC = Fixed to Float Multi-Currency      XXMC = Fixed to Fixed Multi- Currency      OSMC = OIS Multi-Currency      IFMC **=** Inflation Multi-Currency |
| 17 | Issuer of the underlying bond | To be populated when the underlying type is a bond or a bond future with the legal entity identifier code (LEI) of the issuer of the direct or ultimate underlying bond. | {LEI} | *For bonds:*   Instrument/  **Issuer(106)=<issuer>**  *For options and futures on bonds:*   UnderlyingInstrument/  **UnderlyingIssuer(306)=<issuer>** |
| 18 | Maturity date of the underlying bond | To be populated with the date of maturity of the  underlying bond.  The field applies to debt instruments with defined maturity. | {DATEFORMAT} | *For bonds:*   Instrument/  **MaturityDate(541)=<date>**  *For options and futures on bonds:*   UnderlyingInstrument/  **UnderlyingMaturityDate(542)=<date>** |
| 19 | Issuance date of the underlying bond | To be populated with the issuance date of the underlying bond | {DATEFORMAT} | *For bonds:*   Instrument/  **IssueDate(225)=<date>**  *For options and futures on bonds:*   UnderlyingInstrument/  **UnderlyingIssueDate(242)=<date>** |
| 20 | Notional currency of the swaption | To be populated for swaptions. | {CURRENCYCODE\_3} | UnderlyingInstrument/UnderlyingStreamGrp/   UnderlyingStreamCurrency(40546) |
| 21 | Maturity of the underlying swap | To be populated for swaptions, futures on swaps and forwards on a swap only. | {DATEFORMAT} | *For outrights:*  Instrument/StreamGrp/StreamTerminationDate/  **StreamTerminationDateUnadjusted(40065)**  *For options and futures:*  UnderlyingInstrument/UnderlyingStreamGrp/  UnderlyingStreamTerminationDate/  **UnderlyingStreamTerminationDateUnadjusted(40548)** |
| 22 | Inflation index ISIN code | In case of swaptions on one of the following underlying swap types: inflation single currency swap, futures/forwards on inflation single currency swap, inflation multi-currency swap, futures/forwards on inflation multi-currency swap; whenever the inflation index has an ISIN, the field has to be populated with the ISIN code for that index. | {ISIN} | Instrument/StreamGrp/PaymentStream/  UnderlyingPaymentStreamFloatingRate/  **UnderlyingPaymentStreamRateIndexID(2754)=<id>**  **UnderlyingPaymentStreamRateIndexIDSource(2755)=<src>** |
| 23 | Inflation index name | To be populated with standardized name of the index in case of swaptions on one of the following underlying swap types: inflation single currency swap, futures/forwards on inflation single currency swap, inflation multi-currency swap, futures/forwards on inflation multi-currency swap. | {ALPHANUM-25} | UnderlyingInstrument/UnderlyingStreamGrp/  UnderlyingPaymentStream/  UnderlyingPaymentStreamFloatingRate/  **UnderlyingPaymentStreamRateIndex(40620)=<index>** |
| 24 | Reference rate | Name of the reference rate. | {INDEX}  or  {ALPHANUM-25}- if the reference rate is not included in the {INDEX} list | *For outrights:*  Instrument/StreamGrp/PaymentStream/  PaymentStreamFloatingRate/  **PaymentStreamRateIndex(40789)**  *For options and futures:*  UnderlyingInstrument/UnderlyingStreamGrp/  UnderlyingPaymentStream/  UnderlyingPaymentStreamFloatingRate/  **UnderlyingPaymentStreamRateIndex(40620)=<index>** |
| 25 | IR Term of contract | This field states the term of the contract. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days  {INTEGER-3}+'WEEK' - weeks  {INTEGER-3}+'MNTH' - months  {INTEGER-3}+'YEAR' - years | *For outrights:*  Instrument/StreamGrp/  StreamTerminationDate/  StreamTerminationDateRelativeTo(40068)=2 (Effective date)  **StreamTerminationDateOffsetPeriod(40069)**  **StreamTerminationDateOffsetUnit(40070)**    D = Day   Wk = Week   Mo = Month   Yr = Year  *For options and futures:*  UnderlyingInstrument/UnderlyingStreamGrp/  UnderlyingStreamTerminationDate/   UnderlyingStreamTerminationDateRelativeTo(40551)=2 (Effective date)  **UnderlyingStreamTerminationDateOffsetPeriod(40552)**  **UnderlyingStreamTerminationDateOffsetUnit(40553)**    D = Day   Wk = Week   Mo = Month   Yr = Year |
| **Foreign exchange derivatives**  **The fields in this section should only be populated for foreign exchange derivatives as defined in Table 8.1 of Section 8 of Annex III** | | | | **FIX Mapping** |
| 26 | Contract sub-type | To be populated so as to differentiate deliverable and non-deliverable forwards, options and swaps as defined in Table 8.1 of Section 8 of Annex III. | ‘DLVB’ - Deliverable  ‘NDLV’ - Non-deliverable | Instrument/  **SecurityType(167)**    FXFWD versus FXNDF    FXSWAP vs FXNDS |
| **Equity derivatives**  **The fields should only be populated for equity derivatives as defined in Table 6.1 of Section 6 of Annex III** | | | | **FIX Mapping** |
| 27 | Underlying type | To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity and the sub-asset class is neither swaps nor portfolio swaps.  To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table 6.1 of Section 6 of Annex III is a single name.  To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table 6.1 of Section 6 of Annex III is an index.  To be populated when the MiFIR identifier is a derivative, the asset class of the underlying is equity, the sub-asset class is either swaps or portfolio swaps and the segmentation criterion 2 as defined in Table 6.1 of Section 6 of Annex III is a basket. | ‘STIX’ - Stock Index  ‘SHRS’ – Share/Stock  ‘DIVI’ - Dividend Index  ‘DVSE’ - Stock dividend  ‘BSKT’ - Basket of shares resulting from a corporate action  ‘ETFS’ - ETFs  ‘VOLI’ - Volatility Index  ‘OTHR’ - Other (including depositary receipts, certificates and other equity like financial instrument)  ‘SHRS’ – Share/Stock  ‘DVSE’ - Stock dividend  ‘ETFS’ - ETFs  ‘OTHR’ - Other (including depositary receipts, certificates and other equity like financial instrument)  ‘STIX’ - Stock Index  ‘DIVI’ - Dividend Index  ‘VOLI’ - Volatility Index  ‘OTHR’ - Other  ‘BSKT’ - Basket | Instrument/  **AssetClass(1938)**    4 = Equity  **AssetSubClass(1939)**    11 = Equity index    9 = Common or 10 = Preferred    34 = Dividend Index    35 = Stock Dividend    12 = Equity basket    36 = Exchange Traded Fund    37 = Volatility Index    48 = Other  *See corresponding values above.* |
| 28 | Parameter | To be populated when the MiFIR identifier is a  derivative, the asset class of the underlying is equity and the sub-asset class is one of the following: swaps, portfolio swaps. | ‘PRBP’ - Price return basic performance parameter  ‘PRDV’ - Parameter return dividend ‘PRVA’ - Parameter return variance ‘PRVO’ - Parameter return volatility | Instrument/   SecurityType(167)=CFD, CRLTNSWAP, DVDNDSWAP, RTRNSWAP, VARSWAP or PRTFLIOSWAP   AssetClass(1938)    4 = Equity     AssetSubClass(1939)=<any equity value>     AssetType(1940)=<any equity value>  **AssetSubType(2735)**      PRBP = Price Return Basic Performance      PRDV = Parameter Return Dividend      PRVA = Parameter Return Variance      PRVO = Parameter Return Volatility |
| **Contracts for difference (CFDs)**  **The fields should only be populated when the contract type is equal to contract for difference or spread betting** | | | | **FIX Mapping** |
| 29 | Underlying type | To be populated when the MiFIR identifier is a derivative and the contract type is equal to contract for difference or spread betting. | ‘CURR’ - Currency  ‘EQUI’ - Equity  ‘BOND’ - Bonds  ‘FTEQ’ - Futures on an equity  ‘OPEQ’ - Options on an equity  ‘COMM’ – Commodity  ‘EMAL’ – Emission Allowances  ‘OTHR’ - Other | Instrument/   SecurityType(167)=CFD or SPREADBET  **AssetClass(1938)**    2 = Currency    4 = Equity    8 = Debt (i.e. bonds)    4 = Equity *plus:*  **AssetSubClass(1939)=9 (Common) or 10 (Preferred)**  **AssetType(1940)=FTEQ (Futures on equity)**    4 = Equity  **AssetSubClass(1939)=9 (Common) or 10 (Preferred)**  **AssetType(1940)=OPEQ (Option on equity)**    5 = Commodity    5 = Commodity *plus:*  **AssetSubClass(1939)=18 (Environmental)**  **AssetType(1940)=EMAL (Emission Allowances)**    6 = Other |
| 30 | Notional currency 1 | Currency 1 of the underlying currency pair. This field is applicable when the underlying type is currency. | {CURRENCYCODE\_3} | **Currency(15)=<ccy>** |
| 31 | Notional currency 2 | Currency 2 of the underlying currency pair. This field is applicable when the underlying type is currency. | {CURRENCYCODE\_3} | *The currencies for FX contracts are both contained in:*  Instrument/  **Symbol(55)=<ccy1>/<ccy2>**  *Notional currency 1 is in Currency(15). Notional currency 2 is the opposite.* |
| **Credit derivatives** | | | | **FIX Mapping** |
| 32 | ISIN code of the underlying credit default swap | To be populated for derivatives on a credit default swaps with the ISIN code of the underlying swap. | {ISIN} | UnderlyingInstrument/  **UnderlyingSecurityID(309)=<isin>**   UnderlyingSecurityIDSource(305)=4 (ISIN) |
| 33 | Underlying Index code | To be populated for derivatives on a CDS index with the ISIN code of the index. | {ISIN} | UnderlyingInstrument/ **UnderlyingSecurityID(309)=<index isin>**  UnderlyingSecurityIDSource(305)=4 (ISIN) |
| 34 | Underlying Index name | To be populated for derivatives on a CDS index with the standardized name of the index. | {ALPHANUM-25} | UnderlyingInstrument/  **UnderlyingSecurityID(309)=<index isin>**  UnderlyingSecurityIDSource(305)=<tbd> (Index name) |
| 35 | Series | The series number of the composition of the index if applicable.  To be populated for a CDS Index or a derivative on a CDS Index with the series of the CDS Index. | {DECIMAL-18/17} | UnderlyingInstrument/ **UnderlyingIndexSeries(2004)=<series>** |
| 36 | Version | A new version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.  To be populated for a CDS Index or a derivative on a CDS Index with the version of the CDS Index. | {DECIMAL-18/17} | UnderlyingInstrument/ **UnderlyingIndexAnnexVersion(2004)=<version>**  **UnderlyingIndexAnnexSource(2006)=<source>** |
| 37 | Roll months | All months when the roll is expected as established by the index provider for a given year. Field should be repeated for each month in the roll.  To be populated for a CDS Index or a derivative on a CDS Index. | ‘01’, ‘02’, ‘03’, ‘04’, ‘05’, ‘06’, ‘07’, ‘08’, ‘09’, ‘10’, ‘11’, ‘12’ | InstrumentExtension/  IndexRollMonthGrp/  **IndexRollMonth(2733)=<month>** |
| 38 | Next roll date | To be populated in the case of a CDS Index or a derivative on a CDS Index with the next roll date of the index as established by the index provider. | {DATEFORMAT} | InstrumentExtension/  **NextIndexRollDate(2738)=<date>** |
| 39 | Issuer of sovereign and  public type | To be populated when the reference entity of a single name CDS or a derivative on single name CDS is a sovereign issuer as defined in Table 9.1 Section 9 of Annex III. | ‘TRUE’ – the reference entity is an issuer of sovereign and public type  ‘FALSE’ – the reference entity is not an issuer of sovereign and public type | Instrument/  **AssetType(1940)=SVGN (Sovereign)** |
| 40 | Reference obligation | To be populated for a derivative on a single name credit default swap with the ISIN of the reference obligation. | {ISIN} | UnderlyingInstrument/ **UnderlyingObligationID(1994)=<id>**  UnderlyingObligationIDSource(1995)=4 (ISIN) |
| 41 | Reference entity | To be populated with the reference entity of a single  name CDS or a derivative on single name CDS. | {COUNTRYCODE\_2}  or  ISO 3166-2 - 2 character country code followed by dash “-“ and up to 3 alphanumeric character country subdivision code  or  {LEI} | UnderlyingInstrument/ **UnderlyingSecurityID(309)=<lei> or <cc>**  UnderlyingSecurityIDSource(305)=T (LEI) or 7 (CC) |
| 42 | Notional currency | Currency in which the notional is denominated. | {CURRENCYCODE\_3} | **Currency(15)=ccy** |
| **Emission allowance derivatives**  **The fields in this section should only be populated for emission allowance derivatives as defined in Table 13.1 of Section 13 of Annex III** | | | | **FIX Mapping** |
| 43 | Emission Allowances derivative sub type | To be populated when variable #3 “MiFIR identifier” is ‘DERV’-derivative and variable #4 “asset class of the underlying” is ‘EMAL’-emission allowances. | 'CERE' - CER  'ERUE' - ERU  'EUAE' - EUA  'EUAA' - EUAA  ‘OTHR’ - Other | Instrument/  **AssetSubType(2735)**    CERE = Certified Emission Reduction    ERUE = Emission Reduction Units    EUAE = European Union Allowance    EUAA = European Union Aviation Allowances    OTHR = Other |

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

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

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

| **No.** | **FIELD** | **CONTENT TO BE REPORTED** | **FORMAT AND STANDARDS TO BE USED FOR REPORTING** | **FIX Mapping** |
| --- | --- | --- | --- | --- |
| **General Fields** | | | |  |
| 1 | Instrument identification code | Code used to identify the financial instrument. | {ISIN} | Instrument/  **SecurityID(48)=<isin>**   SecurityIDSource(22)=4 (ISIN) |
| 2 | Instrument full name | Full name of the financial instrument. | {ALPHANUM-350} | Instrument/ **FinancialInstrumentFullName(tbd)=<full name>** |
| 3 | Instrument classification | Taxonomy used to classify the financial  instrument.  A complete and accurate CFI code shall be provided. | {CFI\_CODE} | Instrument/  **CFICode(461)=<cfi>** |
| 4 | Commodities or emission allowance derivative indicator | Indication as to whether the financial instrument falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014 or is a derivative relating to emission allowances referred to in Section C(4) of Annex I to Directive 2014/65/EU.. | ‘true’ - Yes  ’false’ – No | ‘true’ if:  Instrument/   AssetClass(1938)    5 = Commodity |
| **Issuer related fields** | | | | **FIX Mapping** |
| 5 | Issuer or operator of the trading venue identifier | LEI of issuer or trading venue operator. | {LEI} | Parties/  PartyID(448)=<mic of venue>  PartyIDSource(447)=G (MIC)  PartyRole(452)=73 (Execution venue)  PtysSubGrp/   **PartySubID(523)=**<lei>   PartySubIDType(803) = 84 (Legal Entity Identifier (LEI)) |
| **Venue related fields** | | | | **FIX Mapping** |
| 6 | Trading venue | Segment MIC for the trading venue or systematic internaliser, where available, otherwise operating MIC. | {MIC} | Parties/ **PartyID(448)=<mic >**  PartyIDSource(447)=G (MIC)  PartyRole(452)=73 (Execution venue) |
| 7 | Financial instrument short name | Short name of financial instrument in accordance with ISO 18774. | {FISN} | Instrument/  **FinancialInstrumentShortName(2737)=<short name> [FISN ISO 18774]** |
| 8 | Request for admission to trading by issuer | Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of its financial instrument on a trading venue. | ‘true’- Yes ’  false’ - No | *True if <ReferenceDataDateGrp> shows a request for or approval of admission. See row 9 below.* |
| 9 | Date of approval of the admission to trading | Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue. | {DATE\_TIME\_FORMAT} | InstrumentExtension/  ReferenceDataDateGrp/  NoReferenceDataDates(2746)  **ReferenceDataDate(2747)=<date>**  ReferenceDataDateType(2748)=<type>  0 = Date of request for admission to trading     1 = Date of approval of admission to trading     2 = Date of admission to trading or date or first trade     3 = Termination date     4 = Expiry date |
| 10 | Date of request for admission to trading | Date and time of the request for admission to trading on the trading venue. | {DATE\_TIME\_FORMAT} | *See row 9 above* |
| 11 | Date of admission to trading or date of first trade | Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue. | {DATE\_TIME\_FORMAT} | *See row 9 above* |
| 12 | Termination date | Where available, the date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. | {DATE\_TIME\_FORMAT} | *See row 9 above* |
| **Notional related fields** | | | | **FIX Mapping** |
| 13 | Notional currency 1 | Currency in which the notional is denominated.  In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the currency 1 of the pair.  In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi- currency, this will be the notional currency of leg 1 of the swap. | {CURRENCYCODE\_3} | *If a cash security or Credit or FX swap:*  **Currency(15)**  *If an option for cash security, Credit or FX:*  **UnderlyingCurrency(318)**  *If an Equity, Rates or Commodities swap:*  *First or only instance of:*  Instrument/StreamGrp/  **StreamCurrency(40055)=<ccy>**  *If a swaption*  *first or only instance of:*  UnderlyingInstrument/UnderlyingStreamGrp/  **UnderlyingStreamCurrency(40546)=<ccy>** |
| **Bonds or other forms of securitised debt related fields** | | | | **FIX Mapping** |
| 14 | Total issued nominal amount | Total issued nominal amount in monetary value. | {DECIMAL-18/5} | Instrument/  **TotalIssuedAmount(1947)=<qty>** |
| 15 | Maturity date | Date of maturity of the financial instrument.  Field applicable to debt instruments with defined maturity. | {DATEFORMAT} | Instrument/  **MaturityDate(541)=<date>** |
| 16 | Currency of nominal value | Currency of the nominal value for debt instruments. | {CURRENCYCODE\_3} | Instrument/  **PriceQuoteCurrency(1524)=<ccy>** |
| 17 | Nominal value per unit/minimum traded value | Nominal value of each instrument. If not available, the minimum traded value shall be populated. | {DECIMAL-18/5} | Instrument/  **ContractMultiplier(231)=<n>**  *or*  **MinLotSize(1231)** |
| 18 | Fixed rate | The fixed rate percentage of return on a Debt instrument when held until maturity date, expressed as a percentage. | {DECIMAL-11/10}  Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | Instrument/  **CouponRate(223)=<rate>** |
| 19 | Identifier of the index/benchmark of a floating rate bond | Where an identifier exists. | {ISIN} | InstrumentExtension/  FloatingRateIndex/  **FloatingRateIndexID(2731)**  **FloatingRateIndexIDSource(2732)**  **FloatingRateIndexCurvePeriod(2728)**  **FloatingRateIndexCurveUnit(2730)**  **FloatingRateIndexCurveSpread(2729)** |
| 20 | Name of the index/benchmark of a floating rate bond | Where no identifier exists, name of the index. | {INDEX}  Or  {ALPHANUM-25} - if the index name is not included in the {INDEX} list | *See row 19 above* |
| 21 | Term of the index/benchmark of a floating rate bond. | Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days  {INTEGER-3}+'WEEK' - weeks  {INTEGER-3}+'MNTH' - months  {INTEGER-3}+'YEAR' - years | *See row 19 above* |
| 22 | Base Point Spread of the index/benchmark of a floating rate bond | Number of basis points above or below the index used to calculate a price | {INTEGER-5} | *See row 19 above* |
| 23 | Seniority of the bond | Identify the type of bond: senior debt, mezzanine, subordinated or junior. | 'SNDB' - Senior Debt  'MZZD' - Mezzanine  'SBOD' - Subordinated Debt  'JUND' - Junior Debt | Instrument/  **Seniority(1450)**  JR = Junior  MZ = Mezzanine  SB = Subordinated  SD = Senior Secured    SN = Senior Non-Preferred (recommended by ISDA Credit Market Infrastructure Group)  SR = Senior |
| **Derivatives and Securitised Derivatives related fields** | | | | **FIX Mapping** |
| 24 | Expiry date | Expiry date of the financial instrument.  Field applicable to derivatives with a defined expiry date. | {DATEFORMAT} | *See row 9 above* |
| 25 | Price multiplier | Number of units of the underlying instrument represented by a single derivative contract.  For a future or option on an index, the amount per index point.  For spread bets the movement in the price of the underlying instrument on which the spread bet is based. | { DECIMAL-18/17} | Instrument/  **ContractMultiplier(231)=<n>** |
| 26 | Underlying instrument code | ISIN code of the underlying instrument.  For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based.  For convertible bonds, the ISIN code of the instrument in which the bond can be converted.  For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, then the ISIN code of the related share entitling the underlying dividend.  For Credit Default Swaps, the ISIN of the reference obligation shall be provided.  In case the underlying is an Index and has an ISIN, the ISIN code for that index.  Where the underlying is a basket, include the ISINs of each constituent of the basket that is admitted to trading or is traded on a trading venue. Fields 26 and 27 shall be reported as many times as necessary to list all instruments in the basket. | {ISIN} | *One or more instances of:*  UnderlyingInstrument/ **UnderlyingSecurityID (309) =<id>**  Underlying SecurityIDSource (305)=4 (ISIN) |
| 27 | Underlying issuer | In case the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer. | {LEI} | UnderlyingInstrument/  **UnderlyingIssuer(306)=<issuer lei>** |
| 28 | Underlying index name | In case the underlying is an Index, the name of the index. | {INDEX}  Or  {ALPHANUM-25} - if the index name is not included in the {INDEX} list | UnderlyingInstrument/ **UnderlyingSecurityID(309)=<name>**   UnderlyingSecurityIDSource(305)=<tbd> (Index name) |
| 29 | Term of the underlying index | In case the underlying is an index, the term of the index. | {INTEGER-3}+'DAYS' - days  {INTEGER-3}+'WEEK' - weeks  {INTEGER-3}+'MNTH' - months  {INTEGER-3}+'YEAR' - years | UnderlyingInstrument/  **UnderlyingIndexCurveUnit(2753)=<unit>**  **UnderlyingIndexCurvePeriod(2752)=<period>** |
| 30 | Option type | Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution. In case of swaptions it shall be:  - “Put”, in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.  -“Call”, in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.  In case of Caps and Floors it shall be:  -“Put”, in case of a Floor.  -“Call”, in case of a Cap. Field only applies to derivatives that are options or warrants. | 'PUTO' - Put  'CALL' – Call  ‘OTHR’ – where it cannot be determined whether it is a call or a put | Instrument/  **PutOrCall(201)**    0 = Put    1 = Call    <tbd> = Other |
| 31 | Strike price | Predetermined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution.  Field applicable to options or warrants, where strike price can be determined at the time of execution.  Where price is currently not available but pending, the value shall be ’PNDG’.  Where strike price is not applicable the field shall not be populated. | {DECIMAL-18/13} in case the price is expressed as monetary value  {DECIMAL-11/10} in case the price is expressed as percentage or yield  {DECIMAL-18/17} in case the price is expressed as basis points  ’PNDG’ in case the price is not available | Instrument/  **StrikePrice(202)=<price>** |
| 32 | Strike price currency | Currency of the strike price | {CURRENCYCODE\_3} | Instrument/  **StrikeCurrency(947)=<ccy>** |
| 33 | Option exercise style | Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).  This field is only applicable for options, warrants and entitlement certificates. | ‘EURO’ - European  ‘AMER’ - American  ‘ASIA’ - Asian  ‘BERM’ - Bermudan  ‘OTHR’ - Any other type | Instrument/   ExerciseStyle(1194)    0 = European    1 = American    2 = Bermuda    99 = Other  *Asian is not an exercise style but a method for determining the value of the option.* |
| 34 | Delivery type | Indication as to whether the financial instrument is settled physically or in cash.  Where delivery type cannot be determined at time of execution, the value shall be ’OPTL’  This field is only applicable for derivatives. | 'PHYS' - Physically Settled  'CASH' - Cash settled  ‘OPTL’ - Optional for counterparty or when determined by a third party | Instrument/   SettlMethod(1193)    C = Cash settlement required    P = Physical settlement required    E = Election at exercise |
| **Commodity and emission allowances derivatives** | | | | **FIX Mapping** |
| 35 | Base product | Base product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table. | Only values in the 'Base product' column of the classification of commodities derivatives table are allowed. | Instrument/  **AssetSubClass(1939)**    17 = Agriculture    15 = Energy    18 = Environmental    19 = Freight    41 = Fertilizer    42 = Industrial products    43 = Inflation    13 = Metals or 14 = Bullion    8 = Multi-Commodity - Exotic    44 = Paper    45 = Polypropylene    46 = Official economic statistics    47 = Other C10    48 = Other |
| 36 | Sub product | The Sub Product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.  Field requires a Base product. | Only values in the 'Sub product' column of the classification of commodities derivatives table are allowed are allowed. | Instrument/  **AssetType(1940)**    add all “Sub product” *values from RTS 23 Annex, Table 2* |
| 37 | Further sub product | The Further sub product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.  Field requires a Sub product. | Only values in the 'Further sub product' of the classification of commodities derivatives table are allowed. | Instrument/  **AssetSubType(2735)**    add all “Further sub product” *values from RTS 23 Annex, Table 2* |
| 38 | Transaction type | Transaction type as specified by the trading venue | 'FUTR’ - Futures  'OPTN’ - Options  'TAPO’ - TAPOS  'SWAP’ - SWAPS  'MINI’ - Minis  'OTCT’ - OTC  'ORIT’ - Outright  'CRCK’ - Crack  'DIFF’ - Differential  ‘OTHR’ - Other | Instrument/  **SecurityType(167)=<type>**  *The field is an unconstrained string and will accept unpublished values.* |
| 39 | Final price type | Final price type as specified by the trading venue | ‘ARGM’ - Argus/McCloskey  'BLTC’ - Baltic  'EXOF’ - Exchange  'GBCL’ - GlobalCOAL  'IHSM’ - IHS McCloskey  'PLAT’ - Platts  ‘OTHR’ - Other | InstrumentExtension/  **CommodityFinalPriceType(2736)**   0 = Argus McCloskey  1 = Baltic  2 = Exchange  3 = Global Coal  4 = IHS McCloskey  5 = Platts  99 = Other |
| **Interest rate derivatives**  **- The fields in this section shall only be populated for instruments that have non-financial instrument of type interest rates as underlying.** | | | | **FIX Mapping** |
| 40 | Reference rate | Name of the reference rate | {INDEX}  Or  {ALPHANUM-25}- if the reference rate is not included in the {INDEX} list | Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate/ **PaymentStreamRateIndex(40789)=<id>  PaymentStreamRateIndexSource(40790)** |
| 41 | IR Term of contract | If the asset class is Interest Rates, this field states the term of the contract. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days  {INTEGER-3}+'WEEK' - weeks  {INTEGER-3}+'MNTH' - months  {INTEGER-3}+'YEAR' - years | Instrument/StreamGrp/  StreamTerminationDate/  StreamTerminationDateRelativeTo(40068)=2 (Effective date)  **StreamTerminationDateOffsetPeriod(40069)**  **StreamTerminationDateOffsetUnit(40070)**    D = Day   Wk = Week   Mo = Month   Yr = Year |
| 42 | Notional currency 2 | In the case of multi-currency or cross- currency swaps the currency in which leg 2 of the contract is denominated.  For swaptions where the underlying swap is multi-currency, the currency in which leg 2 of the swap is denominated. | {CURRENCYCODE\_3} | *If an Equity, Rates or Commodities swap:*  *Second instance of:*  Instrument/StreamGrp/  **StreamCurrency(40055)=<ccy>**  *If a swaption*  *Second instance of:*  UnderlyingInstrument/UnderlyingStreamGrp/  **UnderlyingStreamCurrency(40546)=<ccy>** |
| 43 | Fixed rate of leg 1 | An indication of the fixed rate of leg 1 used, if applicable. | {DECIMAL -11/10}  Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | *First instance of:*  Instrument/StreamGrp/PaymentStream/  PaymentStreamFixedRate/  **PaymentStreamRate(40784)=<rate>** |
| 44 | Fixed rate of leg 2 | An indication of the fixed rate of leg 2 used, if applicable | {DECIMAL -11/10}  Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%) | *Second instance of:*  Instrument/StreamGrp/PaymentStream/  PaymentStreamFixedRate/  **PaymentStreamRate(40784)=<rate>** |
| 45 | Floating rate of leg 2 | An indication of the interest rate used if applicable. | {INDEX}  Or  {ALPHANUM-25} - if the reference rate is not included in the {INDEX} list | Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate/ **PaymentStreamRateIndex(40789)=<name>  PaymentStreamRateIndexSource(40790)** |
| 46 | IR Term of contract of leg 2 | An indication of the reference period of the interest rate, which is set at predetermined intervals by reference to a market reference rate. The term shall be expressed in days, weeks, months or years. | {INTEGER-3}+'DAYS' - days  {INTEGER-3}+'WEEK' - weeks  {INTEGER-3}+'MNTH' - months  {INTEGER-3}+'YEAR' - years | Instrument/StreamGrp/PaymentStream/ PaymentStreamFloatingRate/ **PaymentStreamRateIndexCurveUnit(40791)**   D = Day   Wk = Week   Mo = Month   Yr = Year **PaymentStreamRateIndexCurvePeriod(40792)** |
| **Foreign exchange derivatives**  **- The fields in this section shall only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.** | | | | **FIX Mapping** |
| 47 | Notional currency 2 | Field shall be populated with the underlying currency 2 of the currency pair (the currency one will be populated in the notional currency 1 field 13). | {CURRENCYCODE\_3} | *The currencies for FX contracts are both contained in:*  Instrument/  **Symbol(55)=<ccy1>/<ccy2>**  *Notional currency 1 is in Currency(15). Notional currency 2 is the opposite.* |
| 48 | FX Type | Type of underlying currency | 'FXCR’ - FX Cross Rates  'FXEM’ - FX Emerging Markets  'FXMJ’ - FX Majors | Instrument/ **AssetSubClass (1939)** 38 = FX Cross Rates  39 = FX Emerging Markets  40 = FX Majors |

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

Table 3 below shows the data requirements from RTS 23 Annex I Table 2 for commodities. Cells grayed are additions from [Financial Instrument Reporting Reference Data Delta Report V01 (DRAFT6auth.036.001.01)](https://www2.swift.com/mystandards/#/mx/DRAFT6auth.036.001.01!content).

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

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

| RTS 23 Base product | RTS 23 Sub product | RTS 23 Further sub product |
| --- | --- | --- |
| **Commodity**  **Instrument/**  **AssetClass(1938)**  **5 (Commodity)** | **Contract type**  **Instrument/**  **SecurityType(167)**    OPT (Options)    FUT (Futures)    FWD (Forwards)    CMDTYSWAP (Swaps)    SWAPTION (Swaptions)    FUTSWAP (Futures on a Swap)    FWDSWAP (Forwards on a Swap)    FWDFRTAGMT (Forward Freight Agreement)    CFD (Contract for Difference) | |
| ***FIX Mapping:***  **Instrument/**  **AssetSubClass(1939)**  ***see enumerations below, e.g.***  ***Example:***  **Instrument/**  **AssetClass(1938)**  **5 (Commodity)**  **AssetSubClass(1939)**  **15 (Energy)** | ***FIX Mapping:***  **Instrument/**  **AssetType(1940)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **5 (Commodity)**  **AssetSubClass(1939)**  **15 (Energy)**  **AssetType(1940)**  **ELEC (Electricity)** | ***FIX Mapping:***  **Instrument/**  **AssetSubType(2735)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **5 (Commodity)**  **AssetSubClass(1939)**  **15 (Energy)**  **AssetType(1940)**  **ELEC (Electricity)**  **AssetSubType(2735)=**  **BSLD (Base Load)** |
| 'AGRI' - Agricultural  **Instrument/**  **AssetSubClass(1939)**  **17 (Agricultural)** | 'GROS' - Grains and Oil Seeds | 'FWHT' - Feed Wheat  'SOYB' - Soybeans  'RPSD' - Rapeseed  'OTHR' - Other  'CORN' - Maize  'RICE' - Rice |
| 'SOFT' - Softs | 'ROBU' - Robusta Coffee  'CCOA' - Cocoa  'BRWN' - Raw Sugar  'WHSG' - White Sugar  'OTHR' - Other |
| 'POTA' - Potato |  |
| 'OOLI' - Olive Oil | 'LAMP' - Lampante |
| 'DIRY' - Dairy |  |
| 'FRST' - Forestry |  |
| 'SEAF' - Seafood |  |
| 'LSTK' - Live Stock |  |
| 'GRIN' - Grain | 'MWHT' - Milling Wheat |
| 'NRGY' - Energy  **Instrument/**  **AssetSubClass(1939)**  **15 (Energy)** | 'ELEC' - Electricity | 'BSLD' - Base Load  'FITR' - Financial Transmission Rights  'PKLD' - Peak Load  'OFFP' - Off Peak  'OTHR' - Other |
| 'NGAS' - Natural Gas | 'GASP' - Gas Pool  'LNGG' - LNG  'NCGG' - NCG  'NBPG' - NBP  'TTFG' - TFF |
| 'OILP' - Oil | 'BAKK' - Bakken  'BDSL' - Boidiesel  '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 |
| 'COAL' - Coal |  |
| 'INRG' - Inter Energy |  |
| 'RNNG' - Renewable energy |  |
| 'LGHT' - Light ends |  |
| 'DIST' - Distillates |  |
| 'ENVR' - Environmental  **Instrument/**  **AssetSubClass(1939)**  **18 (Environmental)** | 'EMAL' - Emission Allowances  *RTS 23 uses 'EMIS' for emission allowances. We are investigating.* | 'CERE' - Certified Emission Reduction  'ERUE' - Emission Reduction Units  'EUAE' - European Union Allowance  'EUAA' - European Union Aviation Allowances  'OTHR' - Other |
| 'WTHR' - Weather |  |
| 'CRBR' - Carbon Related |  |
| 'FRGT' - Freight  **Instrument/**  **AssetSubClass(1939)**  **19 (Freight)** | 'DRYF' - Dry | 'DBCR' - Dry Bulk Carrier  'CSHP' - Container Ship |
| 'WETF' - Wet | 'TNKR' - Tanker  'CSHP' - Container Ship |
|
| 'FRTL' - Fertilizer  **Instrument/**  **AssetSubClass(1939)**  **41 (Fertilizer)** | 'AMMO' - Ammonia |  |
| 'DAPH' - Diammonium Phosphate |  |
| 'PTSH' - Potash |  |
| 'SLPH' - Sulphur |  |
| 'UREA' - Urea |  |
| Urea and Ammonium Nitrate 'UAAN]' - (UAN) |  |
| 'INDP' - Industrial Product  **Instrument/**  **AssetSubClass(1939)**  **42 (Industrial Product)** | 'CSTR' - Construction |  |
| 'MFTG' - Manufacturing |  |
| 'INFL' - Inflation  **Instrument/**  **AssetSubClass(1939)**  **43 (Inflation)** |  |  |
| 'METL' - Metals  **Instrument/**  **AssetSubClass(1939)**  **13 (Metals)** | 'NPRM' - Non Precious | '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  'OTHR' - Other |
| 'PRME' - Precious | 'GOLD' - Gold  'SLVR' - Silver  'PTNM' - Platinum  'PLDM' - Palladium  'OTHR' - Other |
| 'MCEX' - Multi Commodity Exotic  **Instrument/**  **AssetSubClass(1939)**  **8 (Exotic)** |  |  |
| 'PAPR' - Paper  **Instrument/**  **AssetSubClass(1939)**  **44 (Paper)** | 'CBRD' - Containerboard |  |
| 'NSPT' - Newsprint |  |
| 'PULP' - Pulp |  |
| 'RCVP' - Recovered paper |  |
| 'POLY' - Polypropylene  **Instrument/**  **AssetSubClass(1939)**  **45 (Polypropylene)** | 'PLST' - Plastic |  |
| 'OEST' - Official Economic Statistics  **Instrument/**  **AssetSubClass(1939)**  **46 (Official Economic Statistics)** |  |  |
| 'OTHC' - Other C10 as defined in Table 10.1 of Section 10 of Annex III to Commission Delegated Regulation supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives  **Instrument/**  **AssetSubClass(1939)**  **47 (Other C10)** | 'DLVR' - Deliverable |  |
| 'NDLV' - Non Deliverable |  |
| 'OTHR' - Other  **Instrument/**  **AssetSubClass(1939)**  **48 (Other)** |  |  |

## Summary – Classification of other asset classes

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

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

Table 4: Summary – Classification of other asset classes

| Summary Base product | Summary Sub product | Summary Further sub product |
| --- | --- | --- |
| **Rates**  **Instrument/**  **AssetClass(1938)**  **1 (Interest rate)** | **Contract type**  **Instrument/**  **SecurityType(167)**    CAP, FLR, CLLR    FRA (Forward Rate Agreement)    FWD (Forwards)    IRS (Swaps)    PRTFLIOSWAP (Portfolio Swaps)    SWAPTION (Swaptions)    FWDSWAP (Forwards on a Swap) | |
| ***FIX Mapping:***  **Instrument/**  **AssetSubClass(1939)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **1 (Interest rate)**  **AssetSubClass(1939)**  **2 (Cross currency)** | ***FIX Mapping:***  **Instrument/**  **AssetType(1940)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **1 (Interest rate)**  **AssetSubClass(1939)**  **2 (Cross currency)**  **AssetType(1940)**  **OSMC (OIS Multi-Currency)** | ***Not applicable to Rates*** |
| **Instrument/**  **AssetSubClass(1939)**  **1 (Single currency)** | 'BOND' - Bond |  |
| 'BNDF' - Bond Futures |  |
| 'INTR' - Interest rate |  |
| 'IFUT' - Interest rate Futures-FRA |  |
| 'FFSC' - Float to Float Single-Currency |  |
| 'XFSC' - Fixed to Float Single-Currency |  |
| 'XXSC' - Fixed to Fixed Single-Currency |  |
| 'OSSC' - OIS Single-Currency |  |
| 'IFSC' - Inflation Single-Currency |  |
| **Instrument/**  **AssetSubClass(1939)**  **2 (Cross currency)** | 'FFMC' - Float to Float Multi-Currency |  |
| 'XFMC' - Fixed to Float Multi-Currency |  |
| 'XXMC' - Fixed to Fixed Multi-Currency |  |
| 'OSMC' -OIS Multi-Currency |  |
| 'IFMC' - Inflation Multi-Currency |  |
| **Credit**  **Instrument/**  **AssetClass(1938)**  **3 (Credit)** | **Contract type**  **Instrument/**  **SecurityType(167)**    CDS (Swaps)    PRTFLIOSWAP (Portfolio Swaps)    SWAPTION (Swaptions)    FWDSWAP (Forwards on a Swap)    SPREADBET (Spread Betting) | |
| ***FIX Mapping:***  **Instrument/**  **AssetSubClass(1939)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **3 (Credit)**  **AssetSubClass(1939)**  **2 (Cross currency)** | ***FIX Mapping:***  **Instrument/**  **AssetType(1940)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **3 (Credit)**  **AssetSubClass(1939)**  **4 (Single name)**  ***Not defined in RTS 2 and RTS 23 except to satisfy RTS 2 Annex IV Table 2 row 39 - SVGN:***  **AssetType(1940)**  **MUNI (Municipal)** | ***Not applicable to Credit*** |
| **Instrument/**  **AssetSubClass(1939)**  **4 (Single name)** | 'CORP' - Corporate |  |
| 'MUNI' - Municipal |  |
| 'SVGN' - Sovereign |  |
| 'CVDB' - Covered Bond (ABS) |  |
| **Instrument/**  **AssetSubClass(1939)**  **5 (Credit index)** | 'CDXN' - CDX  'ITXN' - iTraxx |  |
| **Instrument/**  **AssetSubClass(1939)**  **6 (Index tranche)** | 'CDXS' - CDX Structured  'ITXS' - iTraxx Structured |  |
| **Instrument/**  **AssetSubClass(1939)**  **7 (Credit basket)** | 'CORP' - Corporate |  |
| 'MUNI' - Municipal |  |
| 'SVGN' - Sovereign |  |
| 'CVDB' - Covered Bond (ABS) |  |
| **Currency**  **Instrument/**  **AssetClass(1938)**  **2 (Currency)** | **Contract type**  **Instrument/**  **SecurityType(167)**  OPT (Option)  FXFWD (FX Forward)  FXNDF (Non-deliverable Forward)  FXSWAP (FX Swap)  FXNDS (Non-deliverable Swap)  PRTFLIOSWAP (Portfolio Swaps)  SPREADBET (Spread Betting)  CFD (Contract for Difference) | |
| ***FIX Mapping:***  **Instrument/**  **AssetSubClass(1939)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **2 (Currency)**  **AssetSubClass(1939)**  **3 (Basket [for multi-currency])** | ***Not applicable to Currency*** | ***Not applicable to Currency*** |
| **Instrument/**  **AssetSubClass(1939)**  **40** (FX Majors) |  |  |
| **Instrument/**  **AssetSubClass(1939)**  **39** (FX Emerging Markets) |  |  |
| **Instrument/**  **AssetSubClass(1939)**  **38** (FX Cross Rate) |  |  |
| **Instrument/**  **AssetSubClass(1939)**  **3 (Basket) [for multi-currency]** |  |  |
| **Equity**  **Instrument/**  **AssetClass(1938)**  **4 (Equity)** | **Contract type**  **Instrument/**  **SecurityType(167)**    FWD (Forwards)    CRLTNSWAP, DVDNDSWAP, RTRNSWAP, VARSWAP (Swaps)    PRTFLIOSWAP (Portfolio Swaps)    SWAPTION (Swaptions)    FWDSWAP (Forwards on a swap)    CFD (Contract for Difference) | |
| ***FIX Mapping:***  **Instrument/**  **AssetSubClass(1939)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **4 (Equity)**  **AssetSubClass(1939)**  **11 (Equity index)** | ***FIX Mapping:***  **Instrument/**  **AssetType(1940)**  ***Example:***  **Instrument/**  **AssetClass(1938)**  **4 (Equity)**  **AssetSubClass(1939)**  **11 (Equity index)**  **AssetType(1940)**  **OPEQ (Option on equity)** | ***FIX Mapping:***  **Instrument/**  **AssetSubType(2735)**  **Instrument/**  **AssetClass(1938)**  **4 (Equity)**  **AssetSubClass(1939)**  **11 (Equity index)**  **AssetType(1940)**  **OPEQ (Option on equity)**  **AssetSubType(2735)**  PRDV (Parameter Return Dividend) |
| **Instrument/**  **AssetSubClass(1939)**  **9 (Common) or 10 (Preferred)** | *omitted or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity | For the following SecurityType(167) values:   CFD   CRLTNSWAP   DVDNDSWAP   RTRNSWAP   VARSWAP   PRTFLIOSWAP  Instrument/  **AssetSubType(2735)**    PRBP = Price Return Basic Performance    PRDV = Parameter Return Dividend    PRVA = Parameter Return Variance    PRVO = Parameter Return Volatility |
| **Instrument/**  **AssetSubClass(1939)**  **11 (Equity index)** | *name of index or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**  **12 (Equity basket)** | *omitted or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**    34 (Dividend Index) | *name of index or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**    35 (Stock Dividend) | *omitted or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**    36 (Exchange Traded Fund) | *omitted or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**    37 (Volatility Index) | *name of index or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |
| **Instrument/**  **AssetSubClass(1939)**    48 (Other) | *omitted or*  'FTEQ' - Futures on equity  'OPEQ' - Option on equity |

# Issues and Discussion Points

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

Table 5: Issues and Discussions

| **#** | **Issue** | **Date** | **Status** | **Discussion** |
| --- | --- | --- | --- | --- |
| 1 | Values for AssetType and AssetSubType | 6/23/17 | Closed | Mapping of reference data attributes to AssetType and AssetSubType values could either have been ESMA's four-letter codes 'FITR' or the longer descriptive string 'Financial Transmission Rights'. Based on the history of these fields, initial drafts used the latter but as the list of values grew longer I enlisted the use of code lists to capture more dynamic information. That decision made ESMA's four-letter codes more appropriate. See the full code lists in Appendix E. |
| 2 | Instrument versus InstrumentExtension | 6/23/17 | Closed | A number of new fields and components seemed to be inappropriate for communication in the trading messages, e.g. CommodityFinalPriceType, NextIndexRollDate, and the ReferenceDataDateGrp component. While they were initially placed inside the Instrument component they were ultimately moved to InstrumentExtension since they would be unused elements in InstrumentLeg and UnderlyingInstrument. |
| 3 | Financial Instrument Short Name | 7/7/17 | Closed | We did not provide encoded versions of the FinancialInstrumentShortName fields since it is expected that ISO will provide only EBCDIC values for these names. |
| 4 | 'EMAL' vs 'EMIS' | 7/15/15 | Open | RTS 2 uses the flag "EMAL" for Emission Allowances. RTS 23 uses 'EMIS'.  9/21/2017: Reached out to Transparency subgroup and Reference Data subgroup to resolve. For the EP use EMAL. |

# Proposed Message Flow

There are no changes to message flows.

# FIX Message Tables

(no changes)

# FIX Component Blocks

## 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  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 1003 |

| Component FIXML Abbreviation: <*Instrmt*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 1938 | AssetClass |  | CHANGE |  | Required if AssetSubClass(1939) is specified |
| 1939 | AssetSubClass |  | CHANGE |  | Required if AssetType(1940) is specified |
| 1940 | AssetType |  | CHANGE |  | Required if AssetSubType(2735) is specified |
| 2735 | AssetSubType | N | ADD |  |  |
| ***<SecondaryAssetGrp> component*** | |  |  |  |  |
| ***<AssetAttributeGrp> component*** | |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| 106 | Issuer |  |  |  |  |
| 348 | EncodedIssuerLen |  |  |  |  |
| 349 | EncodedIssuer |  |  |  |  |
| 2737 | FinancialInstrumentShortName | N | ADD |  |  |
| tbd | FinancialInstrumentFullName |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| </*Instrmt*> | | | | | |

## Component InstrumentExtension

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | InstrumentExtension |
| Component Abbreviated Name (for FIXML) | | InstrmtExt |
| Component Type | | \_\_\_ Block Repeating \_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 1004 |

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

## Component SecondaryAssetGrp

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | SecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | | ScndryAsset |
| Component Type | | \_X\_\_ Block Repeating \_\_\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2226 |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1976 | NoSecondaryAssetClasses |  |  |  |  |
| 1977 | → SecondaryAssetClass |  |  |  | Required if NoSecondaryAssetClasses(1976) > 0. |
| 1978 | → SecondaryAssetSubClass |  | CHANGE |  | Required if SecondaryAssetType(1979) is specified |
| 1979 | → SecondaryAssetType |  | CHANGE |  | Required if SecondaryAssetSubType(2749) is specified |
| 2749 | → SecondaryAssetSubType | N | ADD |  |  |
| <*/SecndryAsset*> | | | | | |

## Component IndexRollMonthGrp

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | IndexRollMonthGrp |
| Component Abbreviated Name (for FIXML) | | NdxRollMo |
| Component Type | | \_X\_\_ Block Repeating \_\_\_\_ Block |
| Category | |  |
| Action | | \_X\_New \_\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | For MiFID II RTS 2 Annex IV Table 2 reference data - all months when the roll is expected as established by the CDS index provider for a given year - repeated for each month in the roll. | |
| Component Elaboration  Optional longer description of the component usage. |  | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2262 |

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

## Component ReferenceDataDateGrp

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | ReferenceDataDateGrp |
| Component Abbreviated Name (for FIXML) | | RefDataDt |
| Component Type | | \_X\_\_ Block Repeating \_\_\_\_ Block |
| Category | |  |
| Action | | \_X\_New \_\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | For MiFID II RTS 23 Annex I Table 3 reference data - dates tracking the application, admission and expiration of a security for trading. | |
| Component Elaboration  Optional longer description of the component usage. |  | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2263 |

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

## Component FloatingRateIndex

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | FloatingRateIndex |
| Component Abbreviated Name (for FIXML) | | RtNdx |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | |  |
| Action | | \_X\_New \_\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | For MiFID II RTS 23 Annex I Table 3 reference data - statement of the attributes of the index/benchmark of a floating rate security. | |
| Component Elaboration  Optional longer description of the component usage. |  | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2264 |

| Component FIXML Abbreviation: <*RtNdx*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2731 | FloatingRateIndexID | N | ADD |  |  |
| 2732 | FloatingRateIndexIDSource | N | ADD |  |  |
| 2730 | FloatingRateIndexCurveUnit | N | ADD |  |  |
| 2728 | FloatingRateIndexCurvePeriod | N | ADD |  |  |
| 2729 | FloatingRateIndexCurveSpread | N | ADD |  |  |
| <*/RtNdx*> | | | | | |

## Component PaymentStreamFloatingRate

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | PaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | | Float |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4074 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 40789 | PaymentStreamRateIndex |  |  |  |  |
| 40790 | PaymentStreamRateIndexSource |  |  |  |  |
| 2744 | PaymentStreamRateIndexID | N | ADD |  | Conditionally required when PaymentStreamRateIndexIDSource(2745) is specified. |
| 2745 | PaymentStreamRateIndexIDSource | N | ADD |  | Conditionally required when PaymentStreamRateIndexID(2744) is specified. |
| 40791 | PaymentStreamRateIndexCurveUnit |  |  |  | Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified. |
| 40792 | PaymentStreamRateIndexCurvePeriod |  |  |  | Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified. |
| *(…truncated…)* | |  |  |  |  |
| <*/Float*> | | | | | |

## Component DeliveryStream

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | DeliveryStream |
| Component Abbreviated Name (for FIXML) | | DlvryStrm |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4155 |

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

## 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  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 1005 |

| Component FIXML Abbreviation: <*Leg*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 2067 | LegAssetClass |  | CHANGE |  | Required if LegAssetSubClass(2068) is specified |
| 2068 | LegAssetSubClass |  | CHANGE |  | Required if LegAssetType(2069) is specified |
| 2069 | LegAssetType |  | CHANGE |  | Required if LegAssetSubType(2739) is specified |
| 2739 | LegAssetSubType | N | ADD |  |  |
| ***<LegSecondaryAssetGrp> component*** | |  |  |  |  |
| ***<LegAssetAttributeGrp> component*** | |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| 617 | LegIssuer |  |  |  |  |
| 618 | EncodedLegIssuerLen |  |  |  |  |
| 619 | EncodedLegIssuer |  |  |  |  |
| 2740 | LegFinancialInstrumentShortName | N | ADD |  |  |
| tbd | LegFinancialInstrumentFullName | N | ADD |  |  |
| 620 | LegSecurityDesc | N |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| </*Leg>* | | | | | |

## Component LegSecondaryAssetGrp

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | LegSecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | | ScndryAsset |
| Component Type | | \_X\_\_ Block Repeating \_\_\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2232 |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2076 | NoLegSecondaryAssetClasses |  |  |  |  |
| 2077 | → LegSecondaryAssetClass |  |  |  | Required if NoLegSecondaryAssetClasses(2076) > 0. |
| 2078 | → LegSecondaryAssetSubClass |  | CHANGE |  | Required if LegSecondaryAssetType(2079) is specified |
| 2079 | → LegSecondaryAssetType |  | CHANGE |  | Required if LegSecondaryAssetSubType(2743) is specified |
| 2743 | → LegSecondaryAssetSubType | N | ADD |  |  |
| <*/SecndryAsset*> | | | | | |

## Component LegPaymentStreamFloatingRate

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | LegPaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | | Float |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4039 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 40331 | UnderlyingPaymentStreamRateIndex |  |  |  |  |
| 40332 | UnderlyingPaymentStreamRateIndexSource |  |  |  |  |
| 2741 | LegPaymentStreamRateIndexID | N | ADD |  | Conditionally required when LegPaymentStreamRateIndexIDSource(2742) is specified. |
| 2742 | LegPaymentStreamRateIndexIDSource | N | ADD |  | Conditionally required when LegPaymentStreamRateIndexID(2741) is specified. |
| 40333 | LegPaymentStreamRateIndexCurveUnit |  |  |  | Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified. |
| 40334 | LegPaymentStreamRateIndexCurvePeriod |  |  |  | Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified. |
| *(…truncated…)* | |  |  |  |  |
| <*/Float*> | | | | | |

## Component LegDeliveryStream

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | LegDeliveryStream |
| Component Abbreviated Name (for FIXML) | | DlvryStrm |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4206 |

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

## 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  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 1021 |

| Component FIXML Abbreviation: <*Undly*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 2013 | UnderlyingAssetClass |  | CHANGE |  | Required if UnderlyingAssetSubClass(2014) is specified |
| 2014 | UnderlyingAssetSubClass |  | CHANGE |  | Required if UnderlyingAssetType(2015) is specified |
| 2015 | UnderlyingAssetType |  | CHANGE |  | Required if UnderlyingAssetSubType(2751) is specified |
| 2751 | UnderlyingAssetSubType | N | ADD |  |  |
| ***<UnderlyingSecondaryAssetGrp> component*** | |  |  |  |  |
| ***<UnderlyingAssetAttributeGrp> component*** | |  |  |  |  |
| 2016 | UnderlyingSwapClass |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| 2298 | UnderlyingInstrumentRoundingDirection |  |  |  |  |
| 2299 | UnderlyingInstrumentRoundingPrecision |  |  |  |  |
| 2753 | UnderlyingIndexCurveUnit | N | ADD |  |  |
| 2752 | UnderlyingIndexCurvePeriod | N | ADD |  |  |
| ***<UnderlyingDateAdjustment> component*** | |  |  |  |  |
| ***<UnderlyingPricingDateTime> component*** | |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| 306 | UnderlyingIssuer |  |  |  |  |
| 362 | EncodedUnderlylingIssuerLen |  |  |  |  |
| 363 | EncodedUnderlyingIssuer |  |  |  |  |
| 2750 | UnderlyingFinancialInstrumentShortName | N | ADD |  |  |
| tbd | UnderlyingFinancialInstrumentFullName |  |  |  |  |
| *(…truncated…)* | |  |  |  |  |
| </*Undly>* | | | | | |

## Component UnderlyingSecondaryAssetGrp

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | UnderlyingSecondaryAssetGrp |
| Component Abbreviated Name (for FIXML) | | ScndryAsset |
| Component Type | | \_X\_\_ Block Repeating \_\_\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 2233 |

| Component FIXML Abbreviation: <*SecndryAsset*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 2080 | NoUnderlyingSecondaryAssetClasses |  |  |  |  |
| 2081 | → UnderlyingSecondaryAssetClass |  |  |  | Required if NoUnderlyingSecondaryAssetClasses(2080) > 0. |
| 2082 | → UnderlyingSecondaryAssetSubClass |  | CHANGE |  | Required if UnderlyingSecondaryAssetType(2083) is specified |
| 2083 | → UnderlyingSecondaryAssetType |  | CHANGE |  | Required if UnderlyingSecondaryAssetSubType(2756) is specified |
| 2756 | → UnderlyingSecondaryAssetSubType | N | ADD |  |  |
| <*/SecndryAsset*> | | | | | |

## Component UnderlyingPaymentStreamFloatingRate

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | UnderlyingPaymentStreamFloatingRate |
| Component Abbreviated Name (for FIXML) | | Float |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4063 |

| Component FIXML Abbreviation: <*Float*> | | | | | |
| --- | --- | --- | --- | --- | --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| *(…truncated…)* | |  |  |  |  |
| 40620 | UnderlyingPaymentStreamRateIndex |  |  |  |  |
| 40621 | UnderlyingPaymentStreamRateIndexSource |  |  |  |  |
| 2754 | UnderlyingPaymentStreamRateIndexID | N | ADD |  | Conditionally required when UnderlyingPaymentStreamRateIndexIDSource(2755) is specified. |
| 2755 | UnderlyingPaymentStreamRateIndexIDSource | N | ADD |  | Conditionally required when UnderlyingPaymentStreamRateIndexID(2754) is specified. |
| 40622 | UnderlyingPaymentStreamRateIndexCurveUnit |  |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified. |
| 40623 | UnderlyingPaymentStreamRateIndexCurvePeriod |  |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40622) is specified. |
| *(…truncated…)* | |  |  |  |  |
| <*/Float*> | | | | | |

## Component UnderlyingDeliveryStream

|  |  |  |
| --- | --- | --- |
| To be completed at the time of the proposal – all information provided will be included in the repository | | |
| Component Name | | UnderlyingDeliveryStream |
| Component Abbreviated Name (for FIXML) | | DlvryStrm |
| Component Type | | \_\_\_ Block Repeating \_\_X\_\_ Block |
| Category | | (no change) |
| Action | | \_\_New \_X\_Change |
| Component Synopsis  Required, short, one or two paragraph description of the component. | (no change) | |
| Component Elaboration  Optional longer description of the component usage. | (no change) | |
| To be finalized by FPL Technical Office | | |
| Repository Component ID | | 4257 |

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

# Category Changes

(no changes)

# Appendix A - Data Dictionary

| **Tag** | **FieldName** | **Action** | **Datatype** | **Description** | **FIXML Abbreviation** | **Add to / Deprecate from Message type or Component block** |
| --- | --- | --- | --- | --- | --- | --- |
| 2728 | FloatingRateIndexCurvePeriod | NEW | int | Time unit multiplier for the floating rate index. | NdxPeriod | Add to FloatingRateIndex component |
| 2729 | FloatingRateIndexCurveSpread | NEW | PriceOffset | Spread from the floating rate index. | Spread | Add to FloatingRateIndex component |
| 2730 | FloatingRateIndexCurveUnit | NEW | String | Time unit associated with the floating rate index.  D = Day  Wk = Week  Mo = Month  Yr = Year | NdxUnit | Add to FloatingRateIndex component |
| 2731 | FloatingRateIndexID | NEW | String | Security identifier of the floating rate index. | ID | Add to FloatingRateIndex component |
| 2732 | FloatingRateIndexIDSource | NEW | char | Source for the floating rate index identified in FloatingRateIndexID(2731)  *Inherits values from SecurityIDSource(22).* | Src | Add to FloatingRateIndex component |
| 2733 | IndexRollMonth | NEW | String | Month identified in the CDS index roll.  01 = January  02 = February  03 = March  04 = April  05 = May  06 = June  07 = July  08 = August  09 = September  10 = October  11 = November  12 = December | Mo | Add to IndexRollMonthGrp component. |
| 2734 | NoIndexRollMonths | NEW | NumInGroup | Number of instances of the CDS index roll month. | – | Add to IndexRollMonthGrp component. |
| 2735 | AssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists" \l "Asset_SubType) for details. | AsstSubTyp | Add to Instrument component. |
| 2736 | CommodityFinalPriceType | NEW | int | Final price type of the commodity as specified by the trading venue.  0 = Argus McCloskey 1 = Baltic 2 = Exchange 3 = Global Coal 4 = IHS McCloskey 5 = Platts 99 = Other | CmdtyFnlPxTyp | Add to InstrumentExtension component. |
| 2737 | FinancialInstrumentShortName | NEW | String | Short name of the financial instrument. In the context of ESMA MiFID II RTS 23 Annex I Table 3 - ISO 18774. | ShrtName | Add to Instrument component. |
| 2738 | NextIndexRollDate | NEW | LocalMktDate | Next index roll date. | NxtNdxRollDt | Add to InstrumentExtension component. |
| 2739 | LegAssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists#Asset_SubType) for details. | AssetSubTyp | Add to InstrumentLeg component. |
| 2740 | LegFinancialInstrumentShortName | NEW | String | Short name of the financial instrument. In the context of ESMA MiFID II RTS 23 Annex I Table 3 - ISO 18774. | ShrtName | Add to InstrumentLeg component. |
| 2741 | LegPaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | ID | Add to LegPaymentStreamFloatingRate component. |
| 2742 | LegPaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in LegPaymentStreamRateIndexID(2741)  *Inherits values from SecurityIDSource(22).* | IDSrc | Add to LegPaymentStreamFloatingRate component. |
| 2743 | LegSecondaryAssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists#Asset_SubType) for details. | AssetSubTyp | Add to LegSecondaryAssetGrp component. |
| 2744 | PaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | ID | Add to PaymentStreamFloatingRate component. |
| 2745 | PaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in PaymentStreamRateIndexID(2744)  *Inherits values from SecurityIDSource(22).* | IDSrc | Add to PaymentStreamFloatingRate component. |
| 2746 | NoReferenceDataDates | NEW | NumInGroup | Number of instances reference data dates. | – | Add to ReferenceDataDateGrp |
| 2747 | ReferenceDataDate | NEW | LocalMktDate | Reference data date. | Dt | Add to ReferenceDataDateGrp |
| 2748 | ReferenceDataDateType | NEW | int | Reference data date type.  0 = Date of request for admission to trading  1 = Date of approval of admission to trading  2 = Date of admission to trading or date or first trade  3 = Termination date  4 = Expiry date | Typ | Add to ReferenceDataDateGrp |
| 2749 | SecondaryAssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists#Asset_SubType) for details. | AssetSubTyp | Add to SecondaryAssetGrp component. |
| 2750 | UnderlyingFinancialInstrumentShortName | NEW | String | Short name of the financial instrument. In the context of ESMA MiFID II RTS 23 Annex I Table 3 - ISO 18774. | ShrtName | Add to UnderlyingInstrument component. |
| 2751 | UnderlyingAssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists#Asset_SubType) for details. | AssetSubTyp | Add to UnderlyingInstrument component. |
| 2752 | UnderlyingIndexCurvePeriod | NEW | int | Time unit multiplier for the curve period of the CDS index identified in UnderlyingSecurityID(309). | NdxPeriod | Add to UnderlyingInstrument component.  *Note: Applies only to an underlying.* |
| 2753 | UnderlyingIndexCurveUnit | NEW | String | Time unit associated with the CDS index identified in UnderlyingSecurityID(309).  D = Day  Wk = Week  Mo = Month  Yr = Year | NdxUnit | Add to UnderlyingInstrument component.  *Note: Applies only to an underlying.* |
| 2754 | UnderlyingPaymentStreamRateIndexID | NEW | String | Security identifier of the floating rate index. | ID | Add to UnderlyingPaymentStreamFloatingRate component. |
| 2755 | UnderlyingPaymentStreamRateIndexIDSource | NEW | String | Source for the floating rate index identified in UnderlyingPaymentStreamRateIndexID(2754)  *Inherits values from SecurityIDSource(22).* | IDSrc | Add to UnderlyingPaymentStreamFloatingRate component. |
| 2756 | UnderlyingSecondaryAssetSubType | NEW | String | Within the asset type this can be used to provide a more specific description of the asset. In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Further sub product' or equity 'Parameter' field. See [https://www.fixtrading.org/codelists#Asset\_SubType](http://www.fixtrading.org/codelists#Asset_SubType) for details. | AssetSubTyp | Add to UnderlyingSecondaryAssetGrp component. |
| 22 | SecurityIDSource  *… and other fields that inherit enumerations* | CHANGE | String | Identifies class or source of the SecurityID(48) value.  *Add enumeration:*  <tbd> = Index name |  |  |
| 167 | SecurityType  *… and other fields that inherit enumerations* | 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 enumerations:*  *Under "Currency":*  FXNDS = Non-deliverable Swap  *Under "Derivatives":*  PRTFLIOSWAP = Portfolio Swaps  FUTSWAP = Futures on a Swap  FWDSWAP = Forwards on a Swap  FWDFRTAGMT = Forward Freight Agreement  SPREADBET = Spread Betting  *Under "Other":*    OTHER = Other |  |  |
| 201 | PutOrCall  *… and other fields that inherit enumerations* | CHANGE | int | Indicates whether an option contract is a put or call  *Add enumeration:*  <tbd> = Other  [Elaboration: May be used where it cannot be determined whether the option is a call or a put at time of execution.] |  |  |
| 803 | PartySubIDType  *… and other fields that inherit enumerations* | CHANGE | int | Type of PartySubID(523) value.  Add enumeration:  84 = Legal Entity Identifier (ISO 17442) LEI |  |  |
| 1450 | Seniority  *… and other fields that inherit enumerations* | CHANGE | String | Specifies which issue (underlying bond) will receive payment priority in the event of a default.  Used to define a CDS instrument.  [Field elaboration: The payment priority is this: Senior Secured (SD), Senior (SR), Senior Non-Preferred (SN), Subordinated (SB), Mezzanine (MZ), Junior (JR).]  *Add enumerations:*  JR = Junior  [Elaboration: In the context of MiFID II RTS 23 Annex I Table 3]  MZ = Mezzanine  [Elaboration: In the context of MiFID II RTS 23 Annex I Table 3]  SN = Senior Non-Preferred  [Elaboration: For CDS reference obligations of non-preferred senior debt issued by European Financials (ISDA Credit Market Infrastructure Group)] |  |  |
| 1939 | AssetSubClass  *… and other fields that inherit enumerations* | CHANGE | int | The subcategory description of the asset class.  . . .  8 = Exotic  . . .  13 = Metals  14 = Bullion  15 = Energy  16 = Commodity index  17 = Agricultural  18 = Environmental  19 = Freight  Add the following enumerations:  34 = Dividend Index  [Elaboration: Within AsssetClass(1934) = 4 (Equity)]  35 = Stock Dividend  [Elaboration: Within AsssetClass(1934) = 4 (Equity)]  36 = Exchange Traded Fund  [Elaboration: Within AsssetClass(1934) = 4 (Equity)]  37 = Volatility Index  [Elaboration: Within AsssetClass(1934) = 4 (Equity)]  38 = FX Cross Rates  [Elaboration: Within AsssetClass(1934) = 2 (Currency)]  39 = FX Emerging Markets  [Elaboration: Within AsssetClass(1934) = 2 (Currency)]  40 = FX Majors  [Elaboration: Within AsssetClass(1934) = 2 (Currency)]  41 = Fertilizer  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  42 = Industrial Product  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  43 = Inflation  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  44 = Paper  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  45 = Polypropylene  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  46 = Official Economic Statistics  [Elaboration: Within AsssetClass(1934) = 5 (Commodity)]  47 = Other C10  [Elaboration: Within AsssetClass(1934) = 5 (Commodity). In the context of MiFID II as defined in Table 10.1 of Section 10 of Annex III to Commission Delegated Regulation supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives.]  48 = Other  [Elaboration: Within all AssetClass values.] |  |  |
| 1940 | AssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [https://www.fixtrading.org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |
| 1979 | SecondaryAssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [https://www.fixtrading.org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |
| 2015 | UnderlyingAssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [https://www.fixtrading.org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |
| 2069 | LegAssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [https://www.fixtrading.org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |
| 2079 | LegSecondaryAssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID II RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [https://www.fixtrading.org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |
| 2083 | UnderlyingSecondaryAssetType | CHANGE | String | Within the asset subclass this can be used to provide more specific description of the asset.  Recommended values include:  *. . .*  *Add to description:*  In the context of MiFID II RTS 23 Annex I Table 2 may indicate the 'Sub product' field. See [http://www.fixtrading .org/codelists#Asset\_Type](http://www.fixtrading.org/codelists#Asset_Type) for details. |  |  |

# Appendix B - Glossary Entries

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

# Appendix C - Abbreviations

|  |  |  |
| --- | --- | --- |
| **Term** | **Proposed Abbreviation** | **Proposed Messages, Components, Fields where used** |
|  |  |  |
|  |  |  |
|  |  |  |
|  |  |  |

# Appendix D - Usage Examples

(no changes)

# Appendix E - Code Lists

## CodeList Asset\_Type

| **Code value** | **Description** | **When added** | **Symbolic name** | **Elaboration** |
| --- | --- | --- | --- | --- |
| BOND | Bond | FIX.5.0SP2 EP??? | [Bond] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| BNDF | Bond Futures | FIX.5.0SP2 EP??? | [BondFutures] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| INTR | Interest rate | FIX.5.0SP2 EP??? | [InterestRate] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| IFUT | Interest rate Futures-FRA | FIX.5.0SP2 EP??? | [InterestRateFutures] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| FFSC | Float to Float Single-Currency | FIX.5.0SP2 EP??? | [Float2FloatSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| XFSC | Fixed to Float Single-Currency | FIX.5.0SP2 EP??? | [Fixed2FloatSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| XXSC | Fixed to Fixed Single-Currency | FIX.5.0SP2 EP??? | [Fixed2FixedSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| OSSC | OIS Single-Currency | FIX.5.0SP2 EP??? | [OISSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| IFSC | Inflation Single-Currency | FIX.5.0SP2 EP??? | [InflationSingleCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 1 (Single currency) |
| FFMC | Float to Float Multi-Currency | FIX.5.0SP2 EP??? | [Float2FloatMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| XFMC | Fixed to Float Multi-Currency | FIX.5.0SP2 EP??? | [Fixed2FloatMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| XXMC | Fixed to Fixed Multi-Currency | FIX.5.0SP2 EP??? | [Fixed2FixedMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| OSMC | OIS Multi-Currency | FIX.5.0SP2 EP??? | [OISMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| IFMC | Inflation Multi-Currency | FIX.5.0SP2 EP??? | [InflationMultiCCY] | Within AssetClass 1 (Interest rate) and AssetSubClass 2 (Cross currency) |
| GROS | Grains and Oil Seeds | FIX.5.0SP2 EP??? | [GrainsandOilSeeds] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| SOFT | Softs | FIX.5.0SP2 EP??? | [Softs] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| POTA | Potato | FIX.5.0SP2 EP??? | [Potato] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| OOLI | Olive Oil | FIX.5.0SP2 EP??? | [OliveOil] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| DIRY | Dairy | FIX.5.0SP2 EP??? | [Dairy] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| FRST | Forestry | FIX.5.0SP2 EP??? | [Forestry] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| SEAF | Seafood | FIX.5.0SP2 EP??? | [Seafood] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| LSTK | Live Stock | FIX.5.0SP2 EP??? | [LiveStock] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| GRIN | Grain | FIX.5.0SP2 EP??? | [Grain] | Within AssetClass 5 (Commodity) and AssetSubClass 17 (Agricultural) |
| ELEC | Electricity | FIX.5.0SP2 EP??? | [Electricity] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| NGAS | Natural Gas | FIX.5.0SP2 EP??? | [NaturalGas] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| OILP | Oil | FIX.5.0SP2 EP??? | [Oil] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| COAL | Coal | FIX.5.0SP2 EP??? | [Coal] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| INRG | Inter Energy | FIX.5.0SP2 EP??? | [InterEnergy] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| RNNG | Renewable energy | FIX.5.0SP2 EP??? | [RenewableEnergy] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| LGHT | Light ends | FIX.5.0SP2 EP??? | [LightEnds] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| DIST | Distillates | FIX.5.0SP2 EP??? | [Distillates] | Within AssetClass 5 (Commodity) and AssetSubClass 15 (Energy) |
| EMAL | Emission Allowances | FIX.5.0SP2 EP??? | [EmissionAllowances] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| WTHR | Weather | FIX.5.0SP2 EP??? | [Weather] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| CRBR | Carbon Related | FIX.5.0SP2 EP??? | [CarbonRelated] | Within AssetClass 5 (Commodity) and AssetSubClass 18 (Environmental) |
| DRYF | Dry | FIX.5.0SP2 EP??? | [Dry] | Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight) |
| WETF | Wet | FIX.5.0SP2 EP??? | [Wet] | Within AssetClass 5 (Commodity) and AssetSubClass 19 (Freight) |
|  |  |  |  |  |
| AMMO | Ammonia | FIX.5.0SP2 EP??? | [Ammonia] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| DAPH | Diammonium Phosphate | FIX.5.0SP2 EP??? | [DiammoniumPhosphate] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| PTSH | Potash | FIX.5.0SP2 EP??? | [Potash] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| SLPH | Sulphur | FIX.5.0SP2 EP??? | [Sulphur] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| UREA | Urea | FIX.5.0SP2 EP??? | [Urea] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| UAAN | Urea and Ammonium Nitrate (UAN) | FIX.5.0SP2 EP??? | [UreaAndAmmoniumNitrate] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Fertilizer) |
| CSTR | Construction | FIX.5.0SP2 EP??? | [Construction] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Industrial Product) |
| MFTG | Manufacturing | FIX.5.0SP2 EP??? | [Manufacturing] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Industrial Product) |
| NPRM | Non Precious | FIX.5.0SP2 EP??? | [NonPrecious] | Within AssetClass 5 (Commodity) and AssetSubClass 13 (Metals) |
| PRME | Precious | FIX.5.0SP2 EP??? | [Precious] | Within AssetClass 5 (Commodity) and AssetSubClass 13 (Metals) |
| CBRD | Containerboard | FIX.5.0SP2 EP??? | [Containerboard] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| NSPT | Newsprint | FIX.5.0SP2 EP??? | [Newsprint] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| PULP | Pulp | FIX.5.0SP2 EP??? | [Pulp] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| RCVP | Recovered paper | FIX.5.0SP2 EP??? | [RecoveredPaper] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Paper) |
| PLST | Plastic | FIX.5.0SP2 EP??? | [Plastic] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Polypropylene) |
| DLVR | Deliverable | FIX.5.0SP2 EP??? | [Deliverable] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Other C10) |
| NDLV | Non Deliverable | FIX.5.0SP2 EP??? | [NonDeliverable] | Within AssetClass 5 (Commodity) and AssetSubClass <tbd> (Other C10) |
| CORP | Corporate | FIX.5.0SP2 EP??? | [Corporate] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| MUNI | Municipal | FIX.5.0SP2 EP??? | [Municipal] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| SVGN | Sovereign | FIX.5.0SP2 EP??? | [Sovereign] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| CVDB | Covered Bond (ABS) | FIX.5.0SP2 EP??? | [CoveredBond] | Within AssetClass 3 (Credit) and AssetSubClass 4 (Single name) or 7 (Credit basket) |
| CDXN | CDX | FIX.5.0SP2 EP??? | [CDX] | Within AssetClass 3 (Credit) and AssetSubClass 5 (Credit index) |
| ITXN | iTraxx | FIX.5.0SP2 EP??? | [iTraxx] | Within AssetClass 3 (Credit) and AssetSubClass 5 (Credit index) |
| CDXS | CDX Structured | FIX.5.0SP2 EP??? | [CDXStructured] | Within AssetClass 3 (Credit) and AssetSubClass 6 (Index tranche) |
| ITXS | iTraxx Structured | FIX.5.0SP2 EP??? | [iTraxxStructured] | Within AssetClass 3 (Credit) and AssetSubClass 6 (Index tranche) |
| FTEQ | Futures on Equity | FIX.5.0SP2 EP??? | [FuturesOnEquity] | Within AssetClass 4 (Equity) and AssetSubClass 9 (Common), 10 (Preferred), 11 (Equity index), 12 (Equity basket), <tbd> (Dividend index), <tbd> (Stock Dividend), <tbd> (Exchange Traded Fund), <tbd> (Volatility Index) or <tbd> (Other) |
| OPEQ | Option on Equity | FIX.5.0SP2 EP??? | [OptionOnEquity] | Within AssetClass 4 (Equity) and AssetSubClass 9 (Common), 10 (Preferred), 11 (Equity index), 12 (Equity basket), <tbd> (Dividend index), <tbd> (Stock Dividend), <tbd> (Exchange Traded Fund), <tbd> (Volatility Index) or <tbd> (Other) |

## CodeList Asset\_SubType

| **Code value** | **Description** | **When added** | **Symbolic name** | | | **Elaboration** |
| --- | --- | --- | --- | --- | --- | --- |
| FWHT | Feed Wheat | FIX.5.0SP2 EP??? | [FeedWheat] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| SOYB | Soybeans | FIX.5.0SP2 EP??? | [Soybeans] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| RPSD | Rapeseed | FIX.5.0SP2 EP??? | [Rapeseed] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| OTHR | Other | FIX.5.0SP2 EP??? | [Other] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) and SOFT (Softs); AssetSubClass 15 (Energy) AssetType ELEC (Electricity); AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances); AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) and PRME (Precious) |
| CORN | Maize | FIX.5.0SP2 EP??? | [Maize] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| RICE | Rice | FIX.5.0SP2 EP??? | [Rice] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GROS (Grains and Oil Seeds) |
| ROBU | Robusta Coffee | FIX.5.0SP2 EP??? | [RobustaCoffee] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| CCOA | Cocoa | FIX.5.0SP2 EP??? | [Cocoa] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| BRWN | Raw Sugar | FIX.5.0SP2 EP??? | [RawSugar] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| WHSG | White Sugar | FIX.5.0SP2 EP??? | [WhiteSugar] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType SOFT (Softs) |
| LAMP | Lampante | FIX.5.0SP2 EP??? | [Lampante] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType OOLI (Olive Oil) |
| MWHT | Milling Wheat | FIX.5.0SP2 EP??? | [MillingWheat] | | | Within AssetClass 5 (Commodity) AssetSubClass 17 (Agricultural) AssetType GRIN (Grain) |
| BSLD | Base Load | FIX.5.0SP2 EP??? | [BaseLoad] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| FITR | Financial Transmission Rights | FIX.5.0SP2 EP??? | [FinancialTransmissionRights] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| PKLD | Peak Load | FIX.5.0SP2 EP??? | [PeakLoad] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| OFFP | Off Peak | FIX.5.0SP2 EP??? | [OffPeak] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType ELEC (Electricity) |
| GASP | Gas Pool | FIX.5.0SP2 EP??? | [GasPool] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType NGAS (Natural Gas) |
| LNGG | LNG | FIX.5.0SP2 EP??? | [LNG] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType NGAS (Natural Gas) |
| NCGG | NCG | FIX.5.0SP2 EP??? | [NCG] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType NGAS (Natural Gas) |
| NBPG | NBP | FIX.5.0SP2 EP??? | [NBP] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType NGAS (Natural Gas) |
| TTFG | TFF | FIX.5.0SP2 EP??? | [TFF] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType NGAS (Natural Gas) |
| BAKK | Bakken | FIX.5.0SP2 EP??? | [Bakken] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| BDSL | Boidiesel | FIX.5.0SP2 EP??? | [Boidiesel] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| BRNT | Brent | FIX.5.0SP2 EP??? | [Brent] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| BRNX | Brent NX | FIX.5.0SP2 EP??? | [BrentNX] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| CNDA | Canadian | FIX.5.0SP2 EP??? | [Canadian] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| COND | Condensate | FIX.5.0SP2 EP??? | [Condensate] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| DSEL | Diesel | FIX.5.0SP2 EP??? | [Diesel] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| DUBA | Dubai | FIX.5.0SP2 EP??? | [Dubai] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| ESPO | ESPO | FIX.5.0SP2 EP??? | [ESPO] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| ETHA | Ethanol | FIX.5.0SP2 EP??? | [Ethanol] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| FUEL | Fuel | FIX.5.0SP2 EP??? | [Fuel] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| FOIL | Fuel Oil | FIX.5.0SP2 EP??? | [FuelOil] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| GOIL | Gasoil | FIX.5.0SP2 EP??? | [Gasoil] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| GSLN | Gasoline | FIX.5.0SP2 EP??? | [Gasoline] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| HEAT | Heating Oil | FIX.5.0SP2 EP??? | [HeatingOil] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| JTFL | Jet Fuel | FIX.5.0SP2 EP??? | [JetFuel] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| KERO | Kerosene | FIX.5.0SP2 EP??? | [Kerosene] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| LLSO | Light Louisiana Sweet (LLS) | FIX.5.0SP2 EP??? | [LightLouisianaSweet] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| MARS | Mars | FIX.5.0SP2 EP??? | [Mars] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| NAPH | Naphtha | FIX.5.0SP2 EP??? | [Naphtha] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| NGLO | NGL | FIX.5.0SP2 EP??? | [NGL] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| TAPI | Tapis | FIX.5.0SP2 EP??? | [Tapis] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| URAL | Urals | FIX.5.0SP2 EP??? | [Urals] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| WTIO | WTI | FIX.5.0SP2 EP??? | [WTI] | | | Within AssetClass 5 (Commodity) AssetSubClass 15 (Energy) AssetType OILP (Oil) |
| CERE | Certified Emission Reduction | FIX.5.0SP2 EP??? | [CERE] | | | Within AssetClass 5 (Commodity) AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances) |
| ERUE | Emission Reduction Units | FIX.5.0SP2 EP??? | [ERUE] | | | Within AssetClass 5 (Commodity) AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances) |
| EUAE | European Union Allowance | FIX.5.0SP2 EP??? | [EUAE] | | | Within AssetClass 5 (Commodity) AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances) |
| EUAA | European Union Aviation Allowances | FIX.5.0SP2 EP??? | [EUAA] | | | Within AssetClass 5 (Commodity) AssetSubClass 18 (Environmental) AssetType EMAL (Emission Allowances) |
| DBCR | Dry Bulk Carrier | FIX.5.0SP2 EP??? | [DryBulkCarrier] | | | Within AssetClass 5 (Commodity) AssetSubClass 19 (Freight) AssetType DRYF (Dry) |
| TNKR | Tanker | FIX.5.0SP2 EP??? | [Tanker] | | | Within AssetClass 5 (Commodity) AssetSubClass 19 (Freight) AssetType WETF (Wet) |
|  |  |  | |  | AssetType DRYF (Dry) or WETF (Wet) | |
| ALUM | Aluminum | FIX.5.0SP2 EP??? | [Aluminum] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| ALUA | Aluminum Alloy | FIX.5.0SP2 EP??? | [AluminumAlloy] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| CBLT | Cobalt | FIX.5.0SP2 EP??? | [Cobalt] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| COPR | Copper | FIX.5.0SP2 EP??? | [Copper] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| IRON | Iron Ore | FIX.5.0SP2 EP??? | [IronOre] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| LEAD | Lead | FIX.5.0SP2 EP??? | [Lead] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| MOLY | Molybdenum | FIX.5.0SP2 EP??? | [Molybdenum] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| NASC | NASACC | FIX.5.0SP2 EP??? | [NASACC] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| NICK | Nickel | FIX.5.0SP2 EP??? | [Nickel] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| STEL | Steel | FIX.5.0SP2 EP??? | [Steel] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| TINN | Tin | FIX.5.0SP2 EP??? | [Tin] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| ZINC | Zinc | FIX.5.0SP2 EP??? | [Zinc] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType NPRM (Non Precious) |
| GOLD | Gold | FIX.5.0SP2 EP??? | [Gold] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| SLVR | Silver | FIX.5.0SP2 EP??? | [Silver] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PTNM | Platinum | FIX.5.0SP2 EP??? | [Platinum] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PLDM | Palladium | FIX.5.0SP2 EP??? | [Palladium] | | | Within AssetClass 5 (Commodity) AssetSubClass 13 (Metals) AssetType PRME (Precious) |
| PRBP | Price Return Basic Performance Parameter | FIX.5.0SP2 EP??? | [PRBP] | | | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |
| PRDV | Parameter Return Dividend | FIX.5.0SP2 EP??? | [PRDV] | | | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |
| PRVA | Parameter Return Variance | FIX.5.0SP2 EP??? | [PRVA] | | | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |
| PRVO | Parameter Return Volatility | FIX.5.0SP2 EP??? | [PRVO] | | | Within AssetClass 4 (Equity) any AssetSubClass any AssetType |

# Appendix F - Disposition of Public Comments

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

## PC-1 - Suggested corrections

**Comment received from: Dean Kauffman**

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

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

The corrections will be made as suggested.

## PC-2 - Gap identified with suggested addition

**Comment received from: Dean Kauffman**

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

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

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

## PC-3 - Conflict in the ESMA taxonomy

**Comment received from: Dean Kauffman**

Taxonomy conflict:

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

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

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

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

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

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

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

## PC-4 - Adding a new Senority enumeration value

**Comment received from: Matt Simpson**

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

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

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

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

Proposed addition accepted and will be added to this GA.

## PC-5 - PutOrCall values

**Comment received from: Privately via email**

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

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

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

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

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

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

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

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