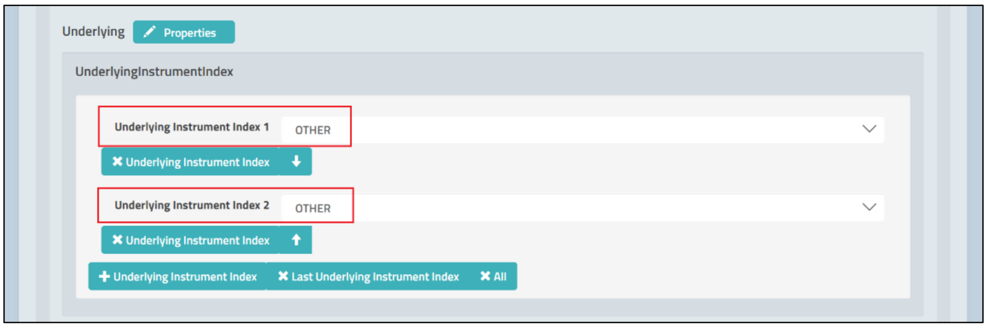
Derivatives Service Bureau (ISIN)

CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M. Surop	02 Jun 2023	Initial Document
2	Final	M. Surop	17 Jan 2025	Update the Validation section.

Title	OTC ISIN: COMMD/NSTD: Allow entry of multiple Commodity Index to Multi-Exotic and Non-Standard templates
Background	At present, there is a mismatch in terms of functionality between the UPI and OTC ISIN Services for Commodities Multi-Exotic and Non-Standard templates wherein array in the OTC ISIN only accepts unique values of Underlying Instrument Index [OTHER] and prohibits the user to input an Underlying Instrument Index of same value [OTHER] whereas in the UPI Service, Multi-Exotic products are assumed to be basket of underliers. Thus no, individual underliers are entered. To align the functionality between these two services, the DSB is obliged to enhance the schema in order to allow users: • To input multiple Commodity Indices. • To input multiple identical Commodity Indices. • To ensure the ability to derive the full sets of CFI codes based on this change. *Note:* ○ *This enhancement only impacts the OTC ISIN Service.* ○ *This must be implemented in conjunction with DSB-2909.*
Terms of Reference	
Scope	This CRF covers the input (Request) and output (Record) templates of OTC ISIN for Asset Classes Commodities and the Non-Standard where the accepted input value of Underlying Instrument Index is “OTHER”.
Requirements	• To ensure consistent approach in the assignment of UPI and OTC ISIN for products that are based on multiple Commodity Indices. • The consistency of derivation and the alignment of CFI codes with the UPI. • Multi-Exotic and Non-Standard templates to support all types of Basket including multiple underlying Commodity Indices from the way the UPI Multi-Exotic templates support Basket only. • To ensure that all Non-Standard templates (both Asset Class and Non-Asset Class specific) must support multiple Commodity Indices.
Assumption	The DSB is required to document the Best Practice Guidance for the use of multiple Commodity Indices – See Comments below.
Product Definition	
Change Details	At present, OTC ISIN Commodities Multi-Exotic and Non-Standard templates only accept a single input value of Underlying Instrument Index i.e., OTHER. If the same value [OTHER] is entered repeatedly, the DSB system prohibits the user in creating an ISIN and returns an error message: “Array must have unique items”. To align the functionality between the UPI and OTC ISIN Services, the DSB is required to enhance the system that will allow users: • To input multiple Commodity Indices. • To input multiple identical Commodity Indices. • To ensure the ability to derive the full set of CFI codes based on this change. 1. At the front-end, GUI user can select Underlying Instrument Index and input a multiple value of OTHER without any restriction as shown below. The input of two or more similar value of Underlying Instrument Index [OTHER] must be accepted and must not return an error message.

PICM-ID	PICM-47
DSB-ID	DSB-2678
Service	OTC ISIN
Type	Schema
Owner	M. Surop
Version	2
State	Final



2. The outline of the schema after the change is shown below where the field **"uniqueItems"** is set to "**false**". All other details in the existing schema for all the impacted product templates remain unchanged.

```
"Underlying": {
        "minProperties": 1,
        "type": "object",
        "properties": {
          "UnderlyingInstrumentIndex": {
            "type": "array",
            "uniqueItems": false,
            "minItems": 1,
            "items": {
              "$ref": "#/definitions/CommoditiesIndex",
              "title": "Underlying Instrument Index",
              "description": "Underlying Instrument Index"
            }
          },
          "UnderlyingInstrumentIndexProp": {
            "type": "array",
            "uniqueItems": false,
            "minItems": 1,
            "items": {
              "title": "Underlying Instrument Index Prop",
              "description": "Underlying Instrument Index Prop",
              "type": "string"
            }
          },
          "ReferenceRate": {
            "title": "Reference Rate",
            "type": "array",
            "uniqueItems": false,
            "minItems": 1,
            "items": {
              "$ref": "#/definitions/FpmlCommoditiesReferenceRate",
              "title": "Reference Rate",
              "description": "Identifies the reference rate for the instrument"
            }
          }
```

Impacted Product	This change will impact the following templates (Request and Record) for OTC ISIN. a. Commodities • Commodities.Forward.Multi_Exotic_Forward • Commodities.Forward.Non_Standard • Commodities.Option.Multi_Exotic_Option • Commodities.Option.Non_Standard • Commodities.Swap.Multi_Exotic_Swap • Commodities.Swap.Non_Standard b. Other • Other.Forward.Non_Standard • Other.Other.Non_Standard • Other.Option.Non_Standard • Other.Swap.Non_Standard
Validation	The following validation rules will apply for this change: • Enumeration list is based on JSON codeset (CommoditiesIndex.json). • User is able to input multiple Commodities Indices. • User is able to input multiple identical Commodities Indices.

Normalization	Please see details of normalization rules in Appendix 1.	
Derivation	Please see details of derivation rules in Appendix 2.	
User Impact?	**Yes**	Users will need to download the updated templates to access the change in the functionality.
	Versions	The version number of in-scope Record template will not be impacted.
Backward Compatibility	There is no backward compatibility issue since this change is only adding a functionality of allowing entry of multiple Underlying Instrument Indices to Multi-Exotic and Non-Standard templates that make use of these underliers.	
Additional Information		
Documentation	The following DSB documents are to be updated: • DSB OTC ISIN Product Definitions – Annex 5 - Commodities here • DSB OTC ISIN Product Definitions – Annex 6 - Non-Std here • UPI Product Definitions – Commodities here • UPI Product Definitions – Non_Standard here	
Reference	References to external documents can be found on the DSB website at this address [https://www.anna-dsb.com/upi-external-reference-documents/].	
Comments	• There is a mismatched on the CFI code for OTC ISINs created for a single underlying products using Multi-Exotic templates where user enters a single Underlying Instrument Index / Index Prop and generated a CFI Code 3rd attribute = "I – Index", "M – Other" an "Q – Multi Commodity". These OTC ISINs have a parent UPI but different CFI code due to the assumption that Multi-Exotic products are treated as Basket whereas in the OTC ISIN templates accepts multiple entries - multiple Ref Price, multiple Prop Indices or combinations of each type except when the user enters a single Underlying Instrument Index which only has one value – "OTHER". • It is expected that the CDIDE will nominate or request specific candidates for Commodity Indices and so it is important that the DSB is ready to support the increase in numbers for Commodity Indices. • The implementation of this change must be in conjunction with DSB-2909 where an entry of a single underlier using the multi-exotic templates is only allowed if it is in put in combination with entries in other underliers. • The Best Practice Guidance is required to be documented for the use of multiple Commodity Indices. For each Underlying Instrument Index, if the Index is named, then user should use the Index Name as an entry. If Underlying Instrument Index has no name, then user should use the Commodity Index [OTHER]. If in case there are two (2) Indices with no Names, then user should use Commodity Index [OTHER] as the first entry and then another Commodity Index [OTHER] as the second entry and so on.	

Appendix 1: Normalization Rules

If multiple underliers are selected, the following normalization rules will apply based on the underliers selected.

a. Multiple entries of Underlying Instrument Index

<table>
<tr><th>REQUEST (Input)</th><th>Example Value</th><th>Normalization</th><th>RECORD (Output)</th><th>Example Value</th></tr>
<tr><td colspan="2">Example 1 (Normalization not required)</td><td rowspan="7">Order the “Underlying Instrument Index” alphabetically.
If the input “Underlying Instrument Index” is first alphabetically, then record it as Underlying Instrument Index 1.
If the input “Underlying Instrument Index” is not first alphabetically, then record it as the Underlying Instrument Index 2.
Note:
At present, there is only one value of the Underlying Instrument Index, i.e., OTHER. However, if new values are added to the enumeration list, the same normalization rules will apply.
INDEX-1/INDEX-2 are example values to illustrate the possibility of having multiple Underlying Instrument Indices.</td><td colspan="2">Example 1 (Normalization not applied)</td></tr>
<tr><td>Underlying Instrument Index [1]</td><td>INDEX-1</td><td>Underlying Instrument Index [1]</td><td>INDEX-1</td></tr>
<tr><td>Underlying Instrument Index [2]</td><td>INDEX-2</td><td>Underlying Instrument Index [2]</td><td>INDEX-2</td></tr>
<tr><td colspan="2">Example 2 (Normalization required)</td><td colspan="2">Example 2 (Normalization applied)</td></tr>
<tr><td>Underlying Instrument Index [1]</td><td>INDEX-2</td><td>Underlying Instrument Index [1]</td><td>INDEX-1</td></tr>
<tr><td>Underlying Instrument Index [2]</td><td>INDEX-1</td><td>Underlying Instrument Index [2]</td><td>INDEX-2</td></tr>
</table>

b. Multiple entries of Underlying Instrument Index Prop

<table>
<tr><th>REQUEST (Input)</th><th>Example Value</th><th>Normalization</th><th>RECORD (Output)</th><th>Example Value</th></tr>
<tr><td colspan="2">Example 1 (Normalization not required)</td><td rowspan="6">Order the “Underlying Instrument Index Prop” alphabetically.
If the input “Underlying Instrument Index Prop” is first alphabetically, then record it as Underlying Instrument Index Prop 1.
If the input “Underlying Instrument Index Prop” is not first alphabetically, then record it as the Underlying Instrument Index Prop 2.</td><td colspan="2">Example 1 (Normalization not applied)</td></tr>
<tr><td>Underlying Instrument Index Prop [1]</td><td>11423-BXRTGCUT</td><td>Underlying Instrument Index Prop [1]</td><td>11423-BXRTGCUT</td></tr>
<tr><td>Underlying Instrument Index Prop [2]</td><td>40076-DBLCMREU</td><td>Underlying Instrument Index Prop [2]</td><td>40076-DBLCMREU</td></tr>
<tr><td colspan="2">Example 2 (Order Normalization required)</td><td colspan="2">Example 2 (Order Normalization applied)</td></tr>
<tr><td>Underlying Instrument Index Prop [1]</td><td>40076-DBLCMREU</td><td>Underlying Instrument Index Prop [1]</td><td>11423-BXRTGCUT</td></tr>
<tr><td>Underlying Instrument Index Prop [2]</td><td>11423-BXRTGCUT</td><td>Underlying Instrument Index Prop [2]</td><td>40076-DBLCMREU</td></tr>
</table>

c. Multiple entries of Reference Rate

REQUEST (Input)	Example Value	Normalization	RECORD (Output)	Example Value
Example 1 (Normalization not required)		• Order the “Reference Rate” alphabetically. • If the input “Reference Rate” is first alphabetically, then record it as Reference Rate 1. • If the input “Reference Rate” is not first alphabetically, then record it as the Reference Rate 2.	***Example 1 (Normalization not applied)***	
Reference Rate [1]	AGRI-WHEAT-CBOT		Reference Rate [1]	AGRI-WHEAT-CBOT
Reference Rate [2]	BARLEY-ICE		Reference Rate [2]	BARLEY-ICE
Example 2 (Order Normalization required)			***Example 2 (Order Normalization applied)***	
Reference Rate [1]	BARLEY-ICE		Reference Rate [1]	AGRI-WHEAT-CBOT
Reference Rate [2]	AGRI-WHEAT-CBOT		Reference Rate [2]	BARLEY-ICE

d. Combination of multiple entries of underliers

REQUEST (Input)	Example Value	Normalization	RECORD (Output)	Example Value
Example 1 (Normalization not required)		• If the input is a single underlier where it is put in combination with single entry in other underliers, record the underliers as is.	***Example 1 (Normalization not applied)***	
Underlying Instrument Index [1]	INDEX-1		Underlying Instrument Index [1]	INDEX-1
Underlying Instrument Index Prop [1]	40076-DBLCMREU		Underlying Instrument Index Prop [1]	40076-DBLCMREU
Reference Rate [1]	BARLEY-ICE		Reference Rate [1]	BARLEY-ICE
Example 2 (Normalization required)		• If the input is a combination of multiple underliers, record the underliers alphabetically based on the underlier types. *Note:* ○ *At present, there is only one value of the Underlying Instrument Index, i.e., OTHER. However, if new values are added to the enumeration list, the same normalization rules will apply.* ○ *INDEX-1/INDEX-2 are example values to illustrate the possibility of having multiple Underlying Instrument Indices.*	***Example 2 (Normalization applied)***	
Underlying Instrument Index [1]	INDEX-2		Underlying Instrument Index [1]	INDEX-1
Underlying Instrument Index [2]	INDEX-1		Underlying Instrument Index [2]	INDEX-2
Underlying Instrument Index Prop [1]	40076-DBLCMREU		Underlying Instrument Index Prop [1]	11423-BXRTGCUT
Underlying Instrument Index Prop [2]	11423-BXRTGCUT		Underlying Instrument Index Prop [2]	40076-DBLCMREU
Reference Rate [1]	BARLEY-ICE		Reference Rate [1]	AGRI-WHEAT-CBOT
Reference Rate [2]	AGRI-WHEAT-CBOT		Reference Rate [2]	BARLEY-ICE

Appendix 2: Derivation Rules

If multiple underliers are selected, the following derivation rules will apply.

Note: This is the only way in which the values of the Underlying Asset Type and CFI Codes are derived.

1. Underlying Asset Type

- For Instrument Type [Forward], the Underlying Asset Type is derived with a fixed value of "Basket".

Asset Class	Instrument Type	Product Name	Source Value	Derivation Method	Result
Commodities	Forward	• Multi_Exotic_Forward • Non_Standard	Basket	Fixed Mapping	Basket

- For Instrument Types [Option, Swap], the Underlying Asset Type is taken from ISO 20022 values of the Base Product and are being derived as the CFI values where it is used in the generation of the CFI code.

Asset Class	Instrument Type	Product Name	Source Value	Derivation Method	Result
Commodities	• Option • Swap	• Multi_Exotic_Option • Multi_Exotic_Swap • Non_Standard	AGRI	Mapped to =>	Agriculture
			NRGY	Mapped to =>	Energy
			ENVR	Mapped to =>	Environmental
			FRGT	Mapped to =>	Freight
			FRTL	Mapped to =>	Fertilizer
			INDP	Mapped to =>	Other
			INFL	Mapped to =>	Other
			OEST	Mapped to =>	Other
			METL	Mapped to =>	Metals
			MCEX	Mapped to =>	Multi Commodity
			PAPR	Mapped to =>	Paper
			POLY	Mapped to =>	Polypropylene Products
			OTHC	Mapped to =>	Other
			OTHR	Mapped to =>	Other

- For multi-asset product templates, Underlying Asset Type / Further Grouping are mapped as follows:

Asset Class	Instrument Type	Product Name	Source Value	Derivation Method	Result
Other	• Forward • Other	Non_Standard	Further Grouping	Mapped to =>	Other OTC derivative products
	• Option • Swap	Non_Standard	Underlying Asset Type	Mapped to =>	Other

Note: This change does not impact the use of Underlying Asset Type/Further Grouping in the multi-asset product definition templates.

2. Classification Type

Category	Group	Product	Source Attribute	Source Value	CFI Code
Swaps	Commodities	• Multi_Exotic_Swap • Non_Standard	Category	Swaps	S
			Group	Commodities	T
			Underlying Asset Type	Energy	J
				Metals	K
				Agriculture	A
				Environmental	N
				Freight	G
				Polypropylene products	P
				Fertilizer	S
				Paper	T
				Multi-commodity	Q
				Others	M
			Return or Payout Trigger	Contract for difference (CFD)	C
				Total return	T
			Not applicable/undefined	-	X
			Delivery Type	CASH	C
				PHYS	P
				OPTL	E
	Other	Non_Standard	Category	Swaps	S
			Group	Other	M
			Underlying Asset Type	Other	M
			Not applicable/undefined	-	X
			Not applicable/undefined	-	X
			Delivery Type	Cash	C
				Physical	P
Non-listed and complex listed options	Commodities	• Multi_Exotic_Option • Non_Standard	Category	Non-listed and complex listed options	H
			Group	Commodities	T
			Underlying Asset Type	Energy	J
				Metals	K
				Agriculture	A
				Environmental	N
				Freight	G
				Polypropylene products	P
				Fertilizer	S
				Paper	T
				Multi-commodity	Q
				Others	M

Category	Group	Product	Source Attribute	Source Value	CFI Code
			Option Style and Type	CALL/EURO	A
				CALL/AMER	B
				CALL/BERM	C
				PUTO/EURO	D
				PUTO/AMER	E
				PUTO/BERM	F
				OPTL/EURO	G
				OPTL/AMER	H
				OPTL/BERM	I
			Valuation Method or Trigger	Vanilla	V
				Asian	A
				Digital (Binary)	D
				Barrier	B
				Digital barrier	G
				Lookback	L
				Other path dependent	P
				Others	M
			Delivery Type	CASH	C
				PHYS	P
				OPTL	E
	Other	Non_Standard	Category	Non-listed and complex listed options	H
			Group	Other	M
			Option Style and Type	CALL/EURO	A
				CALL/AMER	B
				CALL/BERM	C
				PUTO/EURO	D
				PUTO/AMER	E
				PUTO/BERM	F
				OPTL/EURO	G
				OPTL/AMER	H
				OPTL/BERM	I
			Valuation Method or Trigger	Vanilla	V
				Asian	A
				Digital (Binary)	D
				Barrier	B
				Digital barrier	G
				Lookback	L
				Other path dependent	P

Category	Group	Product	Source Attribute	Source Value	CFI Code
				Others	M
			Delivery Type	Cash	C
				Physical	P
				Elect at exercise	E
				Auction	A
				Non-deliverable	N
Forwards	Commodities	• Multi_Exotic_Forward • Non_Standard	Category	Forwards	J
			Group	Commodities	T
			Underlying Asset Type	Basket	B
			Not applicable/undefined	-	X
			Return or Payout Trigger	Contract for difference	C
				Forward price of underlying instrument	F
			Delivery Type	CASH	C
				PHYS	P
Others	Other Assets	Non_Standard	Category	Others	M
			Group	Other assets	M
			Further Grouping	Other OTC derivative products	S
			Not applicable/undefined	-	X
			Not applicable/undefined	-	X
			Not applicable/undefined	-	X

a. Full Name

Attribute	Full Name					
Structure	Asset Class + Product + Base Product + Notional Currency + Expiry Date					
Example	Commodities Multi_Exotic_Forward AGRI EUR 20230607					
Source	Full Name of the instrument as defined in [RTS23/ Field2]()					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Forward	Multi_Exotic_Forward	Asset Class	Commodities	Fixed Value	Commodities
			Product	Multi_Exotic_Forward	Fixed Value	Multi_Exotic_Forward
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Full Name					
Structure	Asset Class + Product + Base Product + Notional Currency + Expiry Date					
Example	Commodities Multi_Exotic_Option AGRI EUR 20230602					
Source	Full Name of the instrument as defined in [RTS23/ Field2]()					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Option	Multi_Exotic_Option	Asset Class	Commodities	Fixed Value	Commodities
			Product	Multi_Exotic_Option	Fixed Value	Multi_Exotic_Option
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230602

Attribute	Full Name					
Structure	Asset Class + Product + Base Product + Notional Currency + Expiry Date					
Example	Commodities Multi_Exotic_Swap METL EUR 20230602					
Source	Full Name of the instrument as defined in [RTS23/ Field2]()					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Swap	Multi_Exotic_Swap	Asset Class	Commodities	Fixed Value	Commodities
			Product	Multi_Exotic_Swap	Fixed Value	Multi_Exotic_Swap
			Base Product	Base Product	Mapped Enumeration	e.g.: METL
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230602

Attribute	Full Name					
Structure	Asset Class + Instrument Type + Product Type + Base Product + Sub Product + Additional Sub Product + Notional Currency + Expiry Date					
Example	Commodities Forward Non_Standard AGRI GROS FWHT EUR 20230607					
Source	Full Name of the instrument as defined in [RTS23/ Field2]					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Forward	Non_Standard	Asset Class	Commodities	Fixed Mapping	Commodities
			Instrument Type	Forward	Fixed Mapping	Forward
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Sub Product	Sub Product	Mapped Enumeration	e.g.: GROS
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: FWHT
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name					
Structure	Asset Class + Instrument Type + Product Type + Base Product + Sub Product + Additional Sub Product + Notional Currency + Expiry Date					
Example	Commodities Option Non_Standard AGRI GROS FWHT EUR 20230607					
Source	Full Name of the instrument as defined in [RTS23/ Field2]					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Option	Non_Standard	Asset Class	Commodities	Fixed Mapping	Commodities
			Instrument Type	Option	Fixed Mapping	Option
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Sub Product	Sub Product	Mapped Enumeration	e.g.: GROS
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: FWHT
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name
Structure	Asset Class + Instrument Type + Product Type + Base Product + Sub Product + Additional Sub Product + Notional Currency + Other Base Product + Other Sub Product + Other Additional Sub Product + Other Notional Currency + Expiry Date
Example	Commodities Swap Non_Standard AGRI GROS FWHT AUD ENVR EMIS CERE EUR 20230607
Source	Full Name of the instrument as defined in RTS23/ Field2

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Swap	Non_Standard	Asset Class	Commodities	Fixed Mapping	Commodities
			Instrument Type	Swap	Fixed Mapping	Swap
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Sub Product	Sub Product	Mapped Enumeration	e.g.: GROS
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: FWHT
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: AUD
			Other Base Product	Other Base Product	Mapped Enumeration	e.g.: ENVR
			Other Sub Product	Other Sub Product	Mapped Enumeration	e.g.: EMIS
			Other Additional Sub Product	Other Additional Sub Product	Mapped Enumeration	e.g.: CERE
			Other Notional Currency	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name
Structure	Asset Class + Instrument Type + Product Type + Term of Contract Value + Term of Contract Unit + Underlying Instrument ISIN + ISO Underlying Instrument Index + Base Product + Additional Sub Product + ISO Reference Rate + Notional Currency + Other Notional Currency + Expiry Date
Example	Other Forward Non_Standard 1 DAYS Multiple ISINs Multiple Indices ENVR EUAE Multiple Currencies 20230607
Source	Full Name of the instrument as defined in [RTS23/ Field2]()

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Forward	Non_Standard	Asset Class	Other	Fixed Mapping	Other
			Instrument Type	Forward	Fixed Mapping	Forward
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Term of Contract Value	Term of Contract Value	Mapped to =>	e.g.: 1
			Term of Contract Unit	Term of Contract Unit	Mapped to =>	e.g.: DAYS
			Underlying Instrument ISIN *Note: From Underlying Asset Classes – Credit, Equity, Rates.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple ISINs
			ISO Underlying Instrument Index *Note: From Underlying Asset Classes – Equity & Commodities (Index); Equity & Commodities (Index Prop).*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	Multiple Indices
			Base Product	Base Product	Mapped Enumeration	e.g.: ENVR
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			ISO Reference Rate *Note: From Underlying Asset Class - Rates*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	“Multiple Indices”
			Notional Currency *Note: From Underlying Asset Classes – Equity, Foreign Exchange & Commodities.*	Single currency	Mapped to =>	e.g.: AUD
				Multiple currency	Mapped to =>	Multiple Currencies
			Other Notional Currency *Note: From Underlying Asset Class – Foreign Exchange.*	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name
Structure	Asset Class + Instrument Type + Product Type + Term of Contract Value + Term of Contract Unit + Underlying Instrument ISIN + Underlying Instrument LEI + ISO Underlying Instrument Index + Base Product + Additional Sub Product + ISO Reference Rate + ISO Other Leg Reference Rate + Notional Currency + Other Notional Currency + Expiry Date
Example	Other Option Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE Multiple Currencies 20230607
Source	Full Name of the instrument as defined in [RTS23/ Field2]()

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Option	Non_Standard	Asset Class	Other	Fixed Mapping	Other
			Instrument Type	Option	Fixed Mapping	Option
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Term of Contract Value	Term of Contract Value	Mapped to =>	e.g.: 1
			Term of Contract Unit	Term of Contract Unit	Mapped to =>	e.g.: DAYS
			Underlying Instrument ISIN *Note: From Underlying Asset Classes – Credit & Equity.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple ISINs
			Underlying Instrument LEI *Note: From Underlying Asset Class – Credit.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple LEIs
			ISO Underlying Instrument Index *Note: From Underlying Asset Classes – Credit & Equity & Commodities (Index & Index Prop).*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple Indices
			Base Product	Base Product	Mapped Enumeration	e.g.: ENVR
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			ISO Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	"Multiple Indices"
			ISO Other Leg Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	"Multiple Indices"
			Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Single currency	Mapped to =>	e.g.: AUD
				Multiple currency	Mapped to =>	Multiple Currencies
			Other Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name
Structure	Asset Class + Instrument Type + Product Type + Term of Contract Value + Term of Contract Unit + Underlying Instrument ISIN + Underlying Instrument LEI + ISO Underlying Instrument Index + Base Product + Additional Sub Product + Other Base Product + Other Additional Sub Product + ISO Reference Rate + ISO Other Leg Reference Rate + Notional Currency + Other Notional Currency + Expiry Date
Example	Other Other Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE ENVR EUAE Multiple Currencies 20230607
Source	Full Name of the instrument as defined in RTS23/ Field2

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Other	Non_Standard	Asset Class	Other	Fixed Mapping	Other
			Instrument Type	Other	Fixed Mapping	Other
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Term of Contract Value	Term of Contract Value	Mapped to =>	e.g.: 1
			Term of Contract Unit	Term of Contract Unit	Mapped to =>	e.g.: DAYS
			Underlying Instrument ISIN *Note: From Underlying Asset Classes – Credit & Equity.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple ISINs
			Underlying Instrument LEI *Note: From Underlying Asset Class – Credit.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple LEIs
			ISO Underlying Instrument Index *Note: From Underlying Asset Classes – Credit, Equity & Commodities (Index & Index Prop).*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple Indices
			Base Product	Base Product	Mapped Enumeration	e.g.: ENVR
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			Other Base Product	Other Base Product	Mapped Enumeration	e.g.: ENVR
			Other Additional Sub Product	Other Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			ISO Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	"Multiple Indices"
			ISO Other Leg Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	"Multiple Indices"
			Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Single currency	Mapped to =>	e.g.: AUD
				Multiple currency	Mapped to =>	Multiple Currencies
			Other Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

Attribute	Full Name
Structure	Asset Class + Instrument Type + Product Type + Term of Contract Value + Term of Contract Unit + Underlying Instrument ISIN + Underlying Instrument LEI + ISO Underlying Instrument Index + Base Product + Additional Sub Product + Other Base Product + Other Additional Sub Product + ISO Reference Rate + ISO Other Leg Reference Rate + Notional Currency + Other Notional Currency + Expiry Date
Example	Other Swap Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE ENVR EUAE Multiple Currencies 20230607
Source	Full Name of the instrument as defined in RTS23/ Field2

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Swap	Non_Standard	Asset Class	Other	Fixed Mapping	Other
			Instrument Type	Swap	Fixed Mapping	Swap
			Product Type	Non_Standard	Fixed Mapping	Non_Standard
			Term of Contract Value	Term of Contract Value	Mapped to =>	e.g.: 1
			Term of Contract Unit	Term of Contract Unit	Mapped to =>	e.g.: DAYS
			Underlying Instrument ISIN *Note: From Underlying Asset Classes – Credit & Equity.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple ISINs
			Underlying Instrument LEI *Note: From Underlying Asset Class – Credit.*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple LEIs
			ISO Underlying Instrument Index *Note: From Underlying Asset Classes – Credit, Equity & Commodities (Index & Index Prop).*	Single input	Mapped to =>	Same as input value
				Multiple input	Mapped to =>	Multiple Indices
			Base Product	Base Product	Mapped Enumeration	e.g.: ENVR
			Additional Sub Product	Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			Other Base Product	Other Base Product	Mapped Enumeration	e.g.: ENVR
			Other Additional Sub Product	Other Additional Sub Product	Mapped Enumeration	e.g.: EUAE
			ISO Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	“Multiple Indices”
			ISO Other Leg Reference Rate *Note: From Underlying Asset Class – Rates.*	Single input	Mapped to =>	ISO equivalent value
				Multiple input	Mapped to =>	“Multiple Indices”
			Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Single currency	Mapped to =>	e.g.: AUD
				Multiple currency	Mapped to =>	Multiple Currencies
			Other Notional Currency *Note: From Underlying Asset Classes – Rates, Foreign Exchange & Commodities.*	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	e.g.: 20230607

b. Short Name

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Notional Currency + Expiry Date					
Example	NA/Fwd AGRI EUR 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Forward	Multi_Exotic_Forward	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Forward	Fixed Abbreviation	Fwd
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Option Type + Notional Currency + Expiry Date					
Example	NA/O AGRI Call EUR 20230602					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Option	Multi_Exotic_Option	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Option	Fixed Abbreviation	O
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Option Type	CALL	Mapped to =>	Put
				PUTO	Mapped to =>	Call
				OPTL	Mapped to =>	OPTL
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230602

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Notional Currency + Expiry Date					
Example	NA/Swap METL EUR 20230602					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Swap	Multi_Exotic_Swap	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Swap	Fixed Abbreviation	Swap
			Base Product	Base Product	Mapped Enumeration	e.g.: METL
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230602

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Notional Currency + Expiry Date					
Example	NA/Forward AGRI AUD 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Forward	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Forward	Fixed Abbreviation	Forward
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: AUD
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Option Type + Notional Currency + Expiry Date					
Example	NA/Option AGRI Call AUD 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Option	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Option	Fixed Abbreviation	Option
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Option Type	PUTO	Mapped to =>	Put
				CALL	Mapped to =>	Call
				OPTL	Mapped to =>	OPTL
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: AUD
			Other Notional Currency	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Base Product + Other Base Product + Notional Currency + Other Notional Currency + Expiry Date					
Example	NA/Swap AGRI ENVR AUD EUR 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Commodities	Swap	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Swap	Fixed Abbreviation	Swap
			Base Product	Base Product	Mapped Enumeration	e.g.: AGRI
			Other Base Product	Other Base Product	Mapped Enumeration	e.g.: ENVR
			Notional Currency	Notional Currency	Mapped Enumeration	e.g.: AUD
			Other Notional Currency	Other Notional Currency	Mapped Enumeration	e.g.: EUR
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Asset Class + Product Type + Notional Currency + Expiry Date					
Example	NA/Fwd Oth Nstd EUR 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Forward	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Forward	Fixed Abbreviation	Fwd
			Asset Class	Other	Fixed Abbreviation	Oth
			Product Type	Non_Standard	Fixed Abbreviation	Nstd
			Notional Currency	Single currency	Mapped Enumeration	e.g.: EUR
				Multiple currency	Mapped to =>	Mlt
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Asset Class + Product Type + Notional Currency + Other Notional Currency + Expiry Date					
Example	NA/O Oth Nstd Mlt Mlt 20230607					
Source	[ISO 18774](ISO 18774) (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Option	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Option	Fixed Abbreviation	O
			Asset Class	Other	Fixed Abbreviation	Oth
			Product Type	Non_Standard	Fixed Abbreviation	Nstd
			Notional Currency	Single currency	Mapped Enumeration	e.g.: EUR
				Multiple currency	Mapped to =>	Mlt
			Other Notional Currency	Single currency	Mapped Enumeration	e.g.: GBP
				Multiple currency	Mapped to =>	Mlt
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name					
Structure	"NA" + "/" + Instrument Type + Asset Class + Product Type + Notional Currency + Other Notional Currency + Expiry Date					
Example	NA/Oth Oth Nstd Mlt Mlt 20230607					
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11					
Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Other	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Other	Fixed Abbreviation	Oth
			Asset Class	Other	Fixed Abbreviation	Oth
			Product Type	Non_Standard	Fixed Abbreviation	Nstd
			Notional Currency	Single currency	Mapped Enumeration	e.g.: EUR
				Multiple currency	Mapped to =>	Mlt
			Other Notional Currency	Single currency	Mapped Enumeration	e.g.: GBP
				Multiple currency	Mapped to =>	Mlt
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

Attribute	Short Name
Structure	“NA” + "/" + Instrument Type + Asset Class + Product Type + Notional Currency + Other Notional Currency + Expiry Date
Example	NA/Swaps Oth Nstd Mlt Mlt 20230607
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11

Asset Class	Instr Type	Product	Source Attribute	Source Value	Derivation Method	Result
Other	Swap	Non_Standard	Issuer Name	None	Fixed Value	NA/
			Instrument Type	Swaps	Fixed Abbreviation	Swaps
			Asset Class	Other	Fixed Abbreviation	Oth
			Product Type	Non_Standard	Fixed Abbreviation	Nstd
			Notional Currency	Single currency	Mapped Enumeration	e.g.: EUR
				Multiple currency	Mapped to =>	Mlt
			Other Notional Currency	Single currency	Mapped Enumeration	e.g.: GBP
				Multiple currency	Mapped to =>	Mlt
			Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230607

3. ISO Underlying Instrument Index

Attribute	ISO Underlying Instrument Index			
Source Attribute	**Combination of Underliers**	**Source Value**	**Example Input Value**	**ISO Underlying Instrument Index**
ISO Underlying Instrument Index	The combination is a multiple entries of Underlying Instrument Indices.	Underlying Instrument Index [1]	INDEX-1	Multiple Indices
		Underlying Instrument Index [2]	INDEX-2	
	The combination is a multiple entries of Underlying Instrument Prop Indices.	Underlying Instrument Index Prop [1]	11423-BXRTGCUT	Multiple Indices
		Underlying Instrument Index Prop [2]	40076-DBLCMREU	
	The combination is a multiple entries of Reference Rates.	Reference Rate [1]	AGRI-WHEAT-CBOT	N/A
		Reference Rate [2]	BARLEY-ICE	
	The combination is an entry of a single Underlying Instrument Index and a Reference Rate.	Underlying Instrument Index [1]	INDEX-1	INDEX-1
		Reference Rate [1]	AGRI-CANOLA ICE	
	The combination is an entry of a single Underlying Instrument Index and an Index Prop.	Underlying Instrument Index [1]	INDEX-1	Multiple Indices
		Underlying Instrument Index Prop [1]	11423-BXRTGCUT	
	The combination is an entry of a single Underlying Instrument Index Prop and a Reference Rate.	Underlying Instrument Index Prop [1]	11423-BXRTGCUT	BXRTGCUT
		Reference Rate [1]	AGRI-WHEAT-CBOT	
	The combination is an entry of a single Underlying Instrument Index, an Index Prop and a Reference Rate.	Underlying Instrument Index [1]	INDEX-1	Multiple Indices
		Underlying Instrument Index Prop [1]	11423-BXRTGCUT	
		Reference Rate [1]	AGRI-WHEAT-CBOT	
	The combination is entries of multiple Underlying Instrument Indices, multiple Underlying Instrument Prop Indices, and multiple Reference Rates.	Underlying Instrument Index [1]	INDEX-1	Multiple Indices
		Underlying Instrument Index [2]	INDEX-2	
		Underlying Instrument Index Prop [1]	11423-BXRTGCUT	
		Underlying Instrument Index Prop [2]	40076-DBLCMREU	
		Reference Rate [1]	AGRI-WHEAT-CBOT	
		Reference Rate [2]	BARLEY-ICE	

Note:

- *If Underlying Instrument Index or Index Prop is not selected, the ISO Underlying Instrument Index attribute must not be present in the RECORD template.*
- *The derivation of ISO Reference Rate does not apply to Commodity Reference Price but only applies to Floating Rate Index or Inflation Rate Index as underliers.*

Appendix 3: OTC ISIN CFI Codes

The table below provides the equivalent CFI codes in the OTC ISIN based on the entry of Underlying Asset Types.

- Single Reference Rate: The underlier entry is a single Reference Rate.
- Multiple Reference Rate: The underlier entries are two or more Reference Rates.
- Single Commodity Index: The underlier entry is a single Commodity Index.
- Multiple Commodity Indices: The underlier entries are two or more Underlying Instrument Indices.
- Single Prop Index: The underlier entry is a single Prop Index.
- Multiple Prop Indices: The underlier entries are two or more Underlying Instrument Prop Indices.
- Combination of Underliers: The entry is single underlier where it is in put in combination with entries in other underliers.

Asset Class	Instr Type	Product Name	Single Reference Rate	Multiple Reference Rate	Single Commodity Index	Multiple Commodity Indices	Single Prop Index	Multiple Prop Indices	Combination of Underliers	Derivation of Underlying Asset Type
CMD	FWD	Multi_Exotic_Forward	N/A	JTB***	N/A	JTB***	N/A	JTB***	JTB***	• For Basket, fixed at (B) Basket.
CMD	FWD	Non_Standard	*JTP*** JT(M)***	JTB***	JTI*** JT(M)***	JTB***	JTI*** JT(M)***	JTB***	JTB***	• Single COMM: derives from Base Product (except if Base Product = MCEX: (M) Other). • Single COIDX/PROP: derives (I) Index (except if Base Product = MCEX: (M) Other). • For Basket, fixed at (B) Basket.
CMD	OPT	Multi_Exotic_Option	N/A	*HTP***	N/A	*HTP***	N/A	*HTP***	*HTP***	• For Basket, derives from Base Product (inc. MCEX) in all cases.
CMD	OPT	Non_Standard	*HTP***	*HTP***	HTI*** HTQ***	*HTP***	HTI*** HTQ***	*HTP***	*HTP***	• Single COMM: derives from Base Product (inc. MCEX) in all cases. • Single COIDX/PROP: derives (I) Index (except if Base Product = MCEX: (Q) Multi Commodity). • For Basket, derives from Base Product (inc. MCEX) in all cases.
CMD	SWP	Multi_Exotic_Swap	N/A	*STP***	N/A	*STP***	N/A	*STP***	*STP***	• For Basket, derives from Base Product (inc. MCEX) in all cases.
CMD	SWP	Non_Standard	*STP***	*STP***	STI*** STQ***	*STP***	STI*** STQ***	*STP***	*STP***	• Single COMM: derives from Base Product (inc. MCEX) in all cases. • Single COIDX/PROP: derives (I) Index (except if Base Product = MCEX: (Q) Multi Commodity). • For Basket, derives from Base Product (inc. MCEX) in all cases.
OTH	FWD	Non_Standard	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	• Fixed at (S) Further Grouping in all cases.
OTH	OTH	Non_Standard	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	MMSXXX	• Fixed at (S) Further Grouping in all cases.
OTH	OPT	Non_Standard	HMM***	HMM***	HMM***	HMM***	HMM***	HMM***	HMM***	• Fixed at (M) Other in all cases.
OTH	SWP	Non_Standard	SMMXX*	SMMXX*	SMMXX*	SMMXX*	SMMXX*	SMMXX*	SMMXX*	• Fixed at (M) Other in all cases.

For CFI Codes [JTP*; HTP***; STP***], Underlying Asset Type is derived from the input Base Product.*